



JOHANNESBURG STOCK EXCHANGE

Interest Rates & Currency Derivatives

Daily MTM Report

Daily summary for: 13/11/2012

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	8.82570	8.82570	8.77160	8.77160		13.86	156,859,166.10	17,773	326,799.00		
\$ / R	On 14/12/2012	Foreign Exchange Future	7.95	Call	877.04910	0.87705	823.26300	0.82326	877.049	15.53	0.00	0	0.00
\$ / R	On 14/12/2012	Foreign Exchange Future	7.95	Put	1.34910	0.00135	1.66300	0.00166	1.349	15.53	0.00	0	15,000.00
\$ / R	On 14/12/2012	Foreign Exchange Future	8.00	Call	827.48370	0.82748	773.81620	0.77382	827.484	15.26	0.00	0	300.00
\$ / R	On 14/12/2012	Foreign Exchange Future	8.00	Put	1.78370	0.00178	2.21620	0.00222	1.784	15.26	0.00	0	12,540.00
\$ / R	On 14/12/2012	Foreign Exchange Future	8.10	Call	728.80300	0.72880	675.50810	0.67551	728.803	14.74	0.00	0	0.00
\$ / R	On 14/12/2012	Foreign Exchange Future	8.10	Put	3.10300	0.00310	3.90810	0.00391	3.103	14.74	0.00	0	3,000.00
\$ / R	On 14/12/2012	Foreign Exchange Future	8.25	Call	583.30500	0.58331	531.29510	0.53130	583.305	14.19	0.00	0	0.00
\$ / R	On 14/12/2012	Foreign Exchange Future	8.25	Put	7.60500	0.00761	9.69510	0.00970	7.605	14.19	0.00	0	2,500.00
\$ / R	On 14/12/2012	Foreign Exchange Future	7.80	Call	1,026.33410	1.02633	972.33160	0.97233	1,026.334	16.47	0.00	0	0.00
\$ / R	On 14/12/2012	Foreign Exchange Future	7.80	Put	0.63410	0.00063	0.73160	0.00073	0.634	16.47	0.00	0	43,500.00
\$ / R	On 14/12/2012	Foreign Exchange Future	8.32	Call	517.79100	0.51779	466.98090	0.46698	517.791	14.15	0.00	0	0.00
\$ / R	On 14/12/2012	Foreign Exchange Future	8.32	Put	12.09100	0.01209	15.38090	0.01538	12.091	14.15	0.00	0	0.00
\$ / R	On 14/12/2012	Foreign Exchange Future	8.35	Call	490.30240	0.49030	440.14370	0.44014	490.302	14.13	0.00	0	0.00
\$ / R	On 14/12/2012	Foreign Exchange Future	8.35	Put	14.60240	0.01460	18.54370	0.01854	14.602	14.13	0.00	0	400.00
\$ / R	On 14/12/2012	Foreign Exchange Future	8.05	Call	778.05470	0.77805	724.54680	0.72455	778.055	15.00	0.00	0	0.00
\$ / R	On 14/12/2012	Foreign Exchange Future	8.05	Put	2.35470	0.00235	2.94680	0.00295	2.355	15.00	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	360.13370		0.36013	314.68810	0.31469	360.134	14.05	0.00	0	50.00
\$ / R	On 14/12/2012	Foreign Exchange Future	8.50	Put	34.43370		0.03443	43.08810	0.04309	34.434	14.05	0.00	0	3,500.00
\$ / R	On 14/12/2012	Foreign Exchange Future	8.60	Call	282.28190		0.28228	241.41040	0.24141	282.282	14.00	0.00	0	6,000.00
\$ / R	On 14/12/2012	Foreign Exchange Future	8.60	Put	56.58190		0.05658	69.81040	0.06981	56.582	14.00	0.00	0	500.00
\$ / R	On 14/12/2012	Foreign Exchange Future	8.30	Call	536.32630		0.53633	485.12970	0.48513	536.326	14.16	0.00	0	3,000.00
\$ / R	On 14/12/2012	Foreign Exchange Future	8.30	Put	10.62630		0.01063	13.52970	0.01353	10.626	14.16	0.00	0	6,000.00
\$ / R	On 14/12/2012	Foreign Exchange Future	8.75	Call	183.20270		0.18320	150.95890	0.15096	183.203	13.91	0.00	0	0.00
\$ / R	On 14/12/2012	Foreign Exchange Future	8.75	Put	107.50270		0.10750	129.35890	0.12936	107.503	13.91	0.00	0	2,700.00
\$ / R	On 14/12/2012	Foreign Exchange Future	8.80	Call	155.50390		0.15550	129.58550	0.12959	155.504	13.89	0.00	0	1,000.00
\$ / R	On 14/12/2012	Foreign Exchange Future	8.80	Put	129.80390		0.12980	157.98550	0.15799	129.804	13.89	0.00	0	300.00
\$ / R	On 14/12/2012	Foreign Exchange Future	8.40	Call	445.44270		0.44544	396.57520	0.39658	445.443	14.10	0.00	0	0.00
\$ / R	On 14/12/2012	Foreign Exchange Future	8.40	Put	19.74270		0.01974	24.97520	0.02498	19.743	14.10	0.00	0	1,000.00
\$ / R	On 14/12/2012	Foreign Exchange Future	8.90	Call	111.94370		0.11194	94.72340	0.09472	111.944	14.18	0.00	0	2,000.00
\$ / R	On 14/12/2012	Foreign Exchange Future	8.90	Put	186.24370		0.18624	223.12340	0.22312	186.244	14.18	0.00	0	0.00
\$ / R	On 14/12/2012	Foreign Exchange Future	9.00	Call	81.85790		0.08186	68.76090	0.06876	81.858	14.82	0.00	0	22,500.00
\$ / R	On 14/12/2012	Foreign Exchange Future	9.00	Put	256.15790		0.25616	297.16090	0.29716	256.158	14.82	0.00	0	700.00
\$ / R	On 14/12/2012	Foreign Exchange Future	8.70	Call	213.63940		0.21364	178.34010	0.17834	213.639	13.94	0.00	0	44,500.00
\$ / R	On 14/12/2012	Foreign Exchange Future	8.70	Put	87.93940		0.08794	106.74010	0.10674	87.939	13.94	0.00	0	0.00
\$ / R	On 14/12/2012	Foreign Exchange Future	9.10	Call	59.68790		0.05969	49.77000	0.04977	59.688	15.45	0.00	0	1,540.00
\$ / R	On 14/12/2012	Foreign Exchange Future	9.10	Put	333.98790		0.33399	378.17000	0.37817	333.988	15.45	0.00	0	0.00
\$ / R	On 14/12/2012	Foreign Exchange Future	9.20	Call	43.56230		0.04356	36.04540	0.03605	43.562	16.09	0.00	0	1,000.00
\$ / R	On 14/12/2012	Foreign Exchange Future	9.20	Put	417.86230		0.41786	464.44540	0.46445	417.862	16.09	0.00	0	0.00
\$ / R	On 14/12/2012	Foreign Exchange Future	8.82	Call	145.20420		0.14520	121.80640	0.12181	145.204	13.88	0.00	0	0.00
\$ / R	On 14/12/2012	Foreign Exchange Future	8.82	Put	139.50420		0.13950	170.20640	0.17021	139.504	13.88	0.00	0	100.00
\$ / R	On 14/12/2012	Foreign Exchange Future	9.25	Call	37.26420		0.03726	31.08940	0.03109	37.264	16.41	0.00	0	9,250.00
\$ / R	On 14/12/2012	Foreign Exchange Future	9.25	Put	461.56420		0.46156	509.48940	0.50949	461.564	16.41	0.00	0	0.00
\$ / R	On 14/12/2012	Foreign Exchange Future	9.50	Call	18.42800		0.01843	15.47180	0.01547	18.428	18.24	0.00	0	1,300.00
\$ / R	On 14/12/2012	Foreign Exchange Future	9.50	Put	692.72800		0.69273	743.87180	0.74387	692.728	18.24	0.00	0	0.00

Contract Details			Strike	Call / Put	MTM	Yield	MarkPrice	Previous MTM	Previous Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
\$ / R	On 14/12/2012	Foreign Exchange Future	9.01	Call	79.31690		0.07932	66.57850	0.06658	79.317	14.88		0.00	0	0.00
\$ / R	On 14/12/2012	Foreign Exchange Future	9.01	Put	263.61690		0.26362	304.97850	0.30498	263.617	14.88		0.00	0	0.00
\$ / R	On 14/12/2012	Foreign Exchange Future	10.40	Call	2.38130		0.00238	1.93170	0.00193	2.381	24.33		0.00	0	0.00
\$ / R	On 14/12/2012	Foreign Exchange Future	10.40	Put	1,576.68130		1.57668	1,630.33170	1.63033	1,576.681	24.33		0.00	0	0.00
\$ / R	On 14/12/2012	Foreign Exchange Future	11.10	Call	0.17750		0.00018	0.10400	0.00010	0.178	25.18		0.00	0	0.00
\$ / R	On 14/12/2012	Foreign Exchange Future	11.10	Put	2,274.47750		2.27448	2,328.50400	2.32850	2,274.478	25.18		0.00	0	0.00
\$ / R	On 14/12/2012	Foreign Exchange Future	9.23	Call	39.66060		0.03966	32.97440	0.03297	39.661	16.28		0.00	0	0.00
\$ / R	On 14/12/2012	Foreign Exchange Future	9.23	Put	443.96060		0.44396	491.37440	0.49137	443.961	16.28		0.00	0	0.00
\$ / R	On 14/12/2012	Foreign Exchange Future	7.65	Call	1,176.00070		1.17600	1,121.93040	1.12193	1,176.001	17.42		0.00	0	0.00
\$ / R	On 14/12/2012	Foreign Exchange Future	7.65	Put	0.30070		0.00030	0.33040	0.00033	0.301	17.42		0.00	0	0.00
\$ / R	On 14/12/2012	Foreign Exchange Future	7.70	Call	1,126.08520		1.12609	1,072.03040	1.07203	1,126.085	17.10		0.00	0	0.00
\$ / R	On 14/12/2012	Foreign Exchange Future	7.70	Put	0.38520		0.00039	0.43040	0.00043	0.385	17.10		0.00	0	0.00
\$ / R	On 14/12/2012	Foreign Exchange Future	7.75	Call	1,076.19400		1.07619	1,022.16100	1.02216	1,076.194	16.79		0.00	0	0.00
\$ / R	On 14/12/2012	Foreign Exchange Future	7.75	Put	0.49400		0.00049	0.56100	0.00056	0.494	16.79		0.00	0	0.00
\$ / R	On 18/03/2013	Foreign Exchange Future			8.94530		8.94530	8.88980	8.88980		14.96		13,176,426.90	1,473	42,507.00
\$ / R	On 18/03/2013	Foreign Exchange Future	8.60	Call	491.10600		0.49111	456.23050	0.45623	491.106	13.96		0.00	0	0.00
\$ / R	On 18/03/2013	Foreign Exchange Future	8.60	Put	145.80600		0.14581	166.43050	0.16643	145.806	13.96		0.00	0	500.00
\$ / R	On 18/03/2013	Foreign Exchange Future	8.85	Call	354.74500		0.35474	328.12550	0.32813	354.745	14.67		0.00	0	200.00
\$ / R	On 18/03/2013	Foreign Exchange Future	8.85	Put	259.44500		0.25945	288.32550	0.28833	259.445	14.67		0.00	0	0.00
\$ / R	On 18/03/2013	Foreign Exchange Future	8.10	Call	883.60360		0.88360	833.30140	0.83330	883.604	14.01		0.00	0	0.00
\$ / R	On 18/03/2013	Foreign Exchange Future	8.10	Put	38.30360		0.03830	43.50140	0.04350	38.304	14.01		0.00	0	180.00
\$ / R	On 18/03/2013	Foreign Exchange Future	8.50	Call	555.93720		0.55594	517.72450	0.51772	555.937	13.68		0.00	0	0.00
\$ / R	On 18/03/2013	Foreign Exchange Future	8.50	Put	110.63720		0.11064	127.92450	0.12792	110.637	13.68		0.00	0	3,376.00
\$ / R	On 18/03/2013	Foreign Exchange Future	9.25	Call	213.34130		0.21334	198.05390	0.19805	213.341	16.23		0.00	0	500.00
\$ / R	On 18/03/2013	Foreign Exchange Future	9.25	Put	518.04130		0.51804	558.25390	0.55825	518.041	16.23		0.00	0	0.00
\$ / R	On 18/03/2013	Foreign Exchange Future	8.70	Call	432.20530		0.43221	400.68730	0.40069	432.205	14.25		0.00	0	0.00
\$ / R	On 18/03/2013	Foreign Exchange Future	8.70	Put	186.90530		0.18691	210.88730	0.21089	186.905	14.25		0.00	0	0.00
\$ / R	On 18/03/2013	Foreign Exchange Future	8.75	Call	404.95670		0.40496	375.09760	0.37510	404.957	14.39		0.00	0	0.00

Contract Details			Strike	Call / Put	MTM	Yield	MarkPrice	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
\$ / R	On 18/03/2013	Foreign Exchange Future	8.75	Put	209.65670		0.20966	235.29760	0.23530	209.657	14.39	0.00	0	200.00
\$ / R	On 18/03/2013	Foreign Exchange Future	10.00	Call	93.64770		0.09365	87.28300	0.08728	93.648	19.48	0.00	0	21,000.00
\$ / R	On 18/03/2013	Foreign Exchange Future	10.00	Put	1,148.34770		1.14835	1,197.48300	1.19748	1,148.348	19.48	0.00	0	0.00
\$ / R	On 18/03/2013	Foreign Exchange Future	9.00	Call	291.05610		0.29106	270.15330	0.27015	291.056	15.17	0.00	0	21,000.00
\$ / R	On 18/03/2013	Foreign Exchange Future	9.00	Put	345.75610		0.34576	380.35330	0.38035	345.756	15.17	0.00	0	0.00
\$ / R	On 18/03/2013	Foreign Exchange Future	9.10	Call	256.74380		0.25674	238.28780	0.23829	256.744	15.59	0.00	0	10,000.00
\$ / R	On 18/03/2013	Foreign Exchange Future	9.10	Put	411.44380		0.41144	448.48780	0.44849	411.444	15.59	0.00	0	0.00
\$ / R	On 18/03/2013	Foreign Exchange Future	10.85	Call	45.55620		0.04556	42.26430	0.04226	45.556	23.07	0.00	0	250.00
\$ / R	On 18/03/2013	Foreign Exchange Future	10.85	Put	1,950.25620		1.95026	2,002.46430	2.00246	1,950.256	23.07	0.00	0	0.00
\$ / R	On 18/03/2013	Foreign Exchange Future	9.35	Call	189.05350		0.18905	175.57280	0.17557	189.053	16.65	0.00	0	200.00
\$ / R	On 18/03/2013	Foreign Exchange Future	9.35	Put	593.75350		0.59375	635.77280	0.63577	593.753	16.65	0.00	0	0.00
\$ / R	On 18/03/2013	Foreign Exchange Future	9.55	Call	150.06870		0.15007	139.65010	0.13965	150.069	17.52	0.00	0	500.00
\$ / R	On 18/03/2013	Foreign Exchange Future	9.55	Put	754.76870		0.75477	799.85010	0.79985	754.769	17.52	0.00	0	0.00
\$ / R	On 18/03/2013	Foreign Exchange Future	8.00	Call	974.62620		0.97463	921.88330	0.92188	974.626	14.23	0.00	0	0.00
\$ / R	On 18/03/2013	Foreign Exchange Future	8.00	Put	29.32620		0.02933	32.08330	0.03208	29.326	14.23	0.00	0	10,000.00
\$ / R	On 18/03/2013	Foreign Exchange Future	10.20	Call	77.51090		0.07751	72.28130	0.07228	77.511	20.34	0.00	0	500.00
\$ / R	On 18/03/2013	Foreign Exchange Future	10.20	Put	1,332.21090		1.33221	1,382.48130	1.38248	1,332.211	20.34	0.00	0	0.00
\$ / R	On 18/03/2013	Foreign Exchange Future	10.55	Call	57.55150		0.05755	53.70180	0.05370	57.551	21.84	0.00	0	250.00
\$ / R	On 18/03/2013	Foreign Exchange Future	10.55	Put	1,662.25150		1.66225	1,713.90180	1.71390	1,662.251	21.84	0.00	0	0.00
\$ / R	On 18/03/2013	Foreign Exchange Future	7.90	Call	1,068.45530		1.06846	1,014.82110	1.01482	1,068.455	14.58	0.00	0	0.00
\$ / R	On 18/03/2013	Foreign Exchange Future	7.90	Put	23.15530		0.02316	25.02110	0.02502	23.155	14.58	0.00	0	0.00
\$ / R	On 18/03/2013	Foreign Exchange Future	7.95	Call	1,021.36720		1.02137	968.14850	0.96815	1,021.367	14.40	0.00	0	0.00
\$ / R	On 18/03/2013	Foreign Exchange Future	7.95	Put	26.06720		0.02607	28.34850	0.02835	26.067	14.40	0.00	0	0.00
\$ / R	On 14/06/2013	Foreign Exchange Future			9.04820		9.04820	8.99200	8.99200		15.78	1,981,555.80	219	13,037.00
\$ / R	On 14/06/2013	Foreign Exchange Future	8.76	Call	562.50960		0.56251	533.73860	0.53374	562.510	14.83	0.00	0	0.00
\$ / R	On 14/06/2013	Foreign Exchange Future	8.76	Put	274.30960		0.27431	301.73860	0.30174	274.310	14.83	0.00	0	0.00
\$ / R	On 14/06/2013	Foreign Exchange Future	8.74	Call	572.70970		0.57271	543.41970	0.54342	572.710	14.76	0.00	0	0.00
\$ / R	On 14/06/2013	Foreign Exchange Future	8.74	Put	264.50970		0.26451	291.41970	0.29142	264.510	14.76	0.00	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	8.75	Call	567.58820		0.56759	538.55830	0.53856	567.588	14.79	0.00	0	0.00
\$ / R	On 14/06/2013	Foreign Exchange Future	8.75	Put	269.38820		0.26939	296.55830	0.29656	269.388	14.79	0.00	0	0.00
\$ / R	On 13/12/2013	Foreign Exchange Future			9.24050		9.24050	9.18140	9.18140		16.86	0.00	0	5,542.00
\$ / R	On 13/12/2013	Foreign Exchange Future	9.00	Call	737.06400		0.73706	713.76660	0.71377	737.064	16.12	0.00	0	0.00
\$ / R	On 13/12/2013	Foreign Exchange Future	9.00	Put	496.56400		0.49656	532.36660	0.53237	496.564	16.12	0.00	0	750.00
\$ / R	On 13/12/2013	Foreign Exchange Future	10.27	Call	377.11840		0.37712	365.95200	0.36595	377.118	19.49	0.00	0	750.00
\$ / R	On 13/12/2013	Foreign Exchange Future	10.27	Put	1,406.61840		1.40662	1,454.55200	1.45455	1,406.618	19.49	0.00	0	0.00
\$ / R	On 13/12/2013	Foreign Exchange Future	8.93	Call	768.05340		0.76805	743.49870	0.74350	768.053	15.90	0.00	0	0.00
\$ / R	On 13/12/2013	Foreign Exchange Future	8.93	Put	455.45340		0.45545	489.99870	0.49000	455.453	15.90	0.00	0	0.00
\$ / R	On 13/12/2013	Foreign Exchange Future	8.98	Call	746.39450		0.74639	722.71910	0.72272	746.394	16.05	0.00	0	0.00
\$ / R	On 13/12/2013	Foreign Exchange Future	8.98	Put	483.79450		0.48379	519.21910	0.51922	483.794	16.05	0.00	0	0.00
\$ / R	On 13/12/2013	Foreign Exchange Future	8.90	Call	780.48000		0.78048	755.41730	0.75542	780.480	15.82	0.00	0	0.00
\$ / R	On 13/12/2013	Foreign Exchange Future	8.90	Put	439.98000		0.43998	474.01730	0.47402	439.980	15.82	0.00	0	0.00
\$ / R	On 13/12/2013	Foreign Exchange Future	9.03	Call	725.48990		0.72549	702.67090	0.70267	725.490	16.20	0.00	0	0.00
\$ / R	On 13/12/2013	Foreign Exchange Future	9.03	Put	512.88990		0.51289	549.17090	0.54917	512.890	16.20	0.00	0	0.00
\$ / R	On 13/12/2013	Foreign Exchange Future	9.69	Call	503.43510		0.50344	488.22330	0.48822	503.435	17.99	0.00	0	750.00
\$ / R	On 13/12/2013	Foreign Exchange Future	9.69	Put	952.93510		0.95294	996.82330	0.99682	952.935	17.99	0.00	0	0.00
\$ / R	On 13/12/2013	Foreign Exchange Future	8.00	Call	1,372.16900		1.37217	1,323.78200	1.32378	1,372.169	15.13	0.00	0	0.00
\$ / R	On 13/12/2013	Foreign Exchange Future	8.00	Put	131.66900		0.13167	142.38200	0.14238	131.669	15.13	0.00	0	0.00
\$ / R	On 13/12/2013	Foreign Exchange Future	8.75	Call	853.96340		0.85396	823.68490	0.82368	853.963	15.44	0.00	0	0.00
\$ / R	On 13/12/2013	Foreign Exchange Future	8.75	Put	363.46340		0.36346	392.28490	0.39228	363.463	15.44	0.00	0	750.00
\$ / R	On 12/12/2014	Foreign Exchange Future			9.40180		9.40180	9.34460	9.34460		17.31	0.00	0	0.00
\$ / R	On 12/12/2014	Foreign Exchange Future	9.60	Call	864.86830		0.86487	846.28720	0.84629	864.868	17.63	0.00	0	0.00
\$ / R	On 12/12/2014	Foreign Exchange Future	9.60	Put	1,063.06830		1.06307	1,101.68720	1.10169	1,063.068	17.63	0.00	0	0.00
\$ / R	On 12/12/2014	Foreign Exchange Future	8.45	Call	1,351.43780		1.35144	1,319.26460	1.31926	1,351.438	15.34	0.00	0	0.00
\$ / R	On 12/12/2014	Foreign Exchange Future	8.45	Put	399.63780		0.39964	424.66460	0.42466	399.638	15.34	0.00	0	0.00
\$ / R	On 12/12/2014	Foreign Exchange Future	8.50	Call	1,323.05660		1.32306	1,291.58550	1.29159	1,323.057	15.42	0.00	0	0.00
\$ / R	On 12/12/2014	Foreign Exchange Future	8.50	Put	421.25660		0.42126	446.98550	0.44699	421.257	15.42	0.00	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 12/12/2014	Foreign Exchange Future	8.55	Call	1,295.28480		1.29528	1,264.50870	1.26451	1,295.285	15.50	0.00	0	0.00
\$ / R	On 12/12/2014	Foreign Exchange Future	8.55	Put	443.48480		0.44348	469.90870	0.46991	443.485	15.50	0.00	0	0.00
\$ / R	On 12/12/2014	Foreign Exchange Future	8.00	Call	1,659.66990		1.65967	1,618.02920	1.61803	1,659.670	15.29	0.00	0	200.00
\$ / R	On 12/12/2014	Foreign Exchange Future	8.00	Put	257.86990		0.25787	273.42920	0.27343	257.870	15.29	0.00	0	0.00
\$ / R	On 14/12/2015	Foreign Exchange Future			10.09030		10.09030	10.04160	10.04160		18.54	0.00	0	0.00
\$ / R	On 14/12/2015	Foreign Exchange Future	9.15	Call	1,659.94010		1.65994	1,645.10330	1.64510	1,659.940	16.81	0.00	0	0.00
\$ / R	On 14/12/2015	Foreign Exchange Future	9.15	Put	719.64010		0.71964	753.50330	0.75350	719.640	16.81	0.00	0	0.00
\$ / R	On 14/12/2015	Foreign Exchange Future	9.20	Call	1,638.68930		1.63869	1,624.48440	1.62448	1,638.689	16.92	0.00	0	0.00
\$ / R	On 14/12/2015	Foreign Exchange Future	9.20	Put	748.38930		0.74839	782.88440	0.78288	748.389	16.92	0.00	0	0.00
\$ / R	On 14/12/2015	Foreign Exchange Future	9.25	Call	1,617.92330		1.61792	1,604.34690	1.60435	1,617.923	17.03	0.00	0	0.00
\$ / R	On 14/12/2015	Foreign Exchange Future	9.25	Put	777.62330		0.77762	812.74690	0.81275	777.623	17.03	0.00	0	0.00
\$ / R MAXI	On 14/12/2012	Foreign Exchange Future			8.82570		8.82570	8.77160	8.77160		13.86	44,128.50	5	1,327.00
\$ / R MAXI	On 14/12/2012	Foreign Exchange Future	7.82	Call	100,321.22080		1.00321	94,922.76010	0.94923	100,321.221	16.33	0.00	0	0.00
\$ / R MAXI	On 14/12/2012	Foreign Exchange Future	7.82	Put	71.22080		0.00071	82.76010	0.00083	71.221	16.33	0.00	0	0.00
\$ / R MAXI	On 14/12/2012	Foreign Exchange Future	7.87	Call	95,341.55610		0.95342	89,947.98990	0.89948	95,341.556	16.01	0.00	0	0.00
\$ / R MAXI	On 14/12/2012	Foreign Exchange Future	7.87	Put	91.55610		0.00092	107.98990	0.00108	91.556	16.01	0.00	0	0.00
\$ / R MAXI	On 14/12/2012	Foreign Exchange Future	7.92	Call	90,367.80470		0.90368	84,983.13220	0.84983	90,367.805	15.69	0.00	0	0.00
\$ / R MAXI	On 14/12/2012	Foreign Exchange Future	7.92	Put	117.80470		0.00118	143.13220	0.00143	117.805	15.69	0.00	0	0.00
\$ / R MAXI	On 14/12/2012	Foreign Exchange Future	8.60	Call	27,921.39270		0.27921	24,046.52790	0.24047	27,921.393	13.62	0.00	0	0.00
\$ / R MAXI	On 14/12/2012	Foreign Exchange Future	8.60	Put	5,351.39270		0.05351	6,886.52790	0.06887	5,351.393	13.62	0.00	0	0.00
\$ / R MAXI	On 14/12/2012	Foreign Exchange Future	8.80	Call	15,474.26670		0.15474	12,958.55300	0.12959	15,474.267	13.81	0.00	0	158.00
\$ / R MAXI	On 14/12/2012	Foreign Exchange Future	8.80	Put	12,904.26670		0.12904	15,798.55300	0.15799	12,904.267	13.81	0.00	0	0.00
\$ / R MAXI	On 14/12/2012	Foreign Exchange Future	8.30	Call	53,549.46360		0.53549	48,392.77610	0.48393	53,549.464	13.90	0.00	0	158.00
\$ / R MAXI	On 14/12/2012	Foreign Exchange Future	8.30	Put	979.46360		0.00979	1,232.77610	0.01233	979.464	13.90	0.00	0	0.00
\$ / R MAXI	On 14/12/2012	Foreign Exchange Future	8.59	Call	28,655.04210		0.28655	24,730.83490	0.24731	28,655.042	13.61	0.00	0	0.00
\$ / R MAXI	On 14/12/2012	Foreign Exchange Future	8.59	Put	5,085.04210		0.05085	6,570.83490	0.06571	5,085.042	13.61	0.00	0	0.00
\$ / R MAXI	On 18/03/2013	Foreign Exchange Future			8.94530		8.94530	8.88980	8.88980		14.96	0.00	0	5.00
\$ / R MAXI	On 18/03/2013	Foreign Exchange Future	8.75	Call	40,495.66630		0.40496	37,509.75530	0.37510	40,495.666	14.39	0.00	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	8.75	Put	20,965.66630		0.20966	23,529.75530	0.23530	20,965.666	14.39		0.00	0	0.00
\$ / R MAXI	On 18/03/2013	Foreign Exchange Future	8.76	Call	39,967.89230		0.39968	37,015.12960	0.37015	39,967.892	14.42		0.00	0	0.00
\$ / R MAXI	On 18/03/2013	Foreign Exchange Future	8.76	Put	21,437.89230		0.21438	24,035.12960	0.24035	21,437.892	14.42		0.00	0	0.00
\$ / R MAXI	On 18/03/2013	Foreign Exchange Future	8.69	Call	43,782.95190		0.43783	40,597.71160	0.40598	43,782.952	14.22		0.00	0	0.00
\$ / R MAXI	On 18/03/2013	Foreign Exchange Future	8.69	Put	18,252.95190		0.18253	20,617.71160	0.20618	18,252.952	14.22		0.00	0	0.00
\$ / R MAXI	On 18/03/2013	Foreign Exchange Future	8.74	Call	41,028.99960		0.41029	38,010.04110	0.38010	41,029.000	14.36		0.00	0	0.00
\$ / R MAXI	On 18/03/2013	Foreign Exchange Future	8.74	Put	20,498.99960		0.20499	23,030.04110	0.23030	20,499.000	14.36		0.00	0	0.00
\$ / R MAXI	On 14/06/2013	Foreign Exchange Future			9.04820		9.04820	8.99200	8.99200		15.78		0.00	0	10.00
\$ / R MAXI	On 14/06/2013	Foreign Exchange Future	8.75	Call	56,758.82370		0.56759	53,855.83220	0.53856	56,758.824	14.79		0.00	0	0.00
\$ / R MAXI	On 14/06/2013	Foreign Exchange Future	8.75	Put	26,938.82370		0.26939	29,655.83220	0.29656	26,938.824	14.79		0.00	0	0.00
\$ / R MAXI	On 14/06/2013	Foreign Exchange Future	8.76	Call	56,250.95970		0.56251	53,373.85810	0.53374	56,250.960	14.83		0.00	0	0.00
\$ / R MAXI	On 14/06/2013	Foreign Exchange Future	8.76	Put	27,430.95970		0.27431	30,173.85810	0.30174	27,430.960	14.83		0.00	0	0.00
\$ / R MAXI	On 14/06/2013	Foreign Exchange Future	8.74	Call	57,270.97000		0.57271	54,341.97410	0.54342	57,270.970	14.76		0.00	0	0.00
\$ / R MAXI	On 14/06/2013	Foreign Exchange Future	8.74	Put	26,450.97000		0.26451	29,141.97410	0.29142	26,450.970	14.76		0.00	0	0.00
£ / R	On 14/12/2012	Foreign Exchange Future			14.01490		14.01490	13.92610	13.92610		10.60		24,315,851.50	1,735	16,767.00
£ / R	On 14/12/2012	Foreign Exchange Future	12.25	Call	1,765.30060		1.76530	1,676.69310	1.67669	1,765.301	16.22		0.00	0	0.00
£ / R	On 14/12/2012	Foreign Exchange Future	12.25	Put	0.40060		0.00040	0.59310	0.00059	0.401	16.22		0.00	0	11,100.00
£ / R	On 14/12/2012	Foreign Exchange Future	12.40	Call	1,615.26970		1.61527	1,526.80360	1.52680	1,615.270	15.64		0.00	0	0.00
£ / R	On 14/12/2012	Foreign Exchange Future	12.40	Put	0.66970		0.00067	1.00360	0.00100	0.670	15.64		0.00	0	0.00
£ / R	On 14/12/2012	Foreign Exchange Future	12.45	Call	1,565.39520		1.56540	1,476.99570	1.47700	1,565.395	15.45		0.00	0	0.00
£ / R	On 14/12/2012	Foreign Exchange Future	12.45	Put	0.79520		0.00080	1.19570	0.00120	0.795	15.45		0.00	0	0.00
£ / R	On 14/12/2012	Foreign Exchange Future	13.45	Call	584.50310		0.58450	506.89340	0.50689	584.503	10.83		0.00	0	0.00
£ / R	On 14/12/2012	Foreign Exchange Future	13.45	Put	19.60310		0.01960	30.79340	0.03079	19.603	10.83		0.00	0	0.00
£ / R	On 14/12/2012	Foreign Exchange Future	13.95	Call	207.04390		0.20704	168.54440	0.16854	207.044	10.62		0.00	0	11,100.00
£ / R	On 14/12/2012	Foreign Exchange Future	13.95	Put	142.14390		0.14214	192.44440	0.19244	142.144	10.62		0.00	0	0.00
£ / R	On 14/12/2012	Foreign Exchange Future	12.50	Call	1,515.54460		1.51554	1,427.22480	1.42722	1,515.545	15.26		0.00	0	0.00
£ / R	On 14/12/2012	Foreign Exchange Future	12.50	Put	0.94460		0.00094	1.42480	0.00142	0.945	15.26		0.00	0	0.00
£ / R	On 14/12/2012	Foreign Exchange Future	13.37	Call	657.97340		0.65797	576.93370	0.57693	657.973	10.87		0.00	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	13.37	Put	13.07340		0.01307	20.83370	0.02083	13.073	10.87	0.00	0	0.00
£ / R	On 14/12/2012	Foreign Exchange Future	14.20	Call	104.67360		0.10467	87.12480	0.08712	104.674	11.13	0.00	0	100.00
£ / R	On 14/12/2012	Foreign Exchange Future	14.20	Put	289.77360		0.28977	361.02480	0.36102	289.774	11.13	0.00	0	0.00
£ / R	On 14/12/2012	Foreign Exchange Future	13.55	Call	496.27570		0.49628	424.23880	0.42424	496.276	10.79	0.00	0	0.00
£ / R	On 14/12/2012	Foreign Exchange Future	13.55	Put	31.37570		0.03138	48.13880	0.04814	31.376	10.79	0.00	0	100.00
£ / R	On 14/12/2012	Foreign Exchange Future	13.70	Call	374.01890		0.37402	312.94040	0.31294	374.019	10.73	0.00	0	100.00
£ / R	On 14/12/2012	Foreign Exchange Future	13.70	Put	59.11890		0.05912	86.84040	0.08684	59.119	10.73	0.00	0	0.00
£ / R	On 18/03/2013	Foreign Exchange Future			14.20160	14.20160		14.11010	14.11010		12.37	0.00	0	4,535.00
£ / R	On 18/03/2013	Foreign Exchange Future	13.35	Call	942.42340		0.94242	866.77510	0.86678	942.423	11.55	0.00	0	0.00
£ / R	On 18/03/2013	Foreign Exchange Future	13.35	Put	90.82340		0.09082	106.67510	0.10668	90.823	11.55	0.00	0	0.00
£ / R	On 18/03/2013	Foreign Exchange Future	13.36	Call	934.33730		0.93434	858.90980	0.85891	934.337	11.55	0.00	0	0.00
£ / R	On 18/03/2013	Foreign Exchange Future	13.36	Put	92.73730		0.09274	108.80980	0.10881	92.737	11.55	0.00	0	0.00
£ / R	On 18/03/2013	Foreign Exchange Future	13.70	Call	685.54210		0.68554	626.05670	0.62606	685.542	11.78	0.00	0	0.00
£ / R	On 18/03/2013	Foreign Exchange Future	13.70	Put	183.94210		0.18394	215.95670	0.21596	183.942	11.78	0.00	0	200.00
£ / R	On 18/03/2013	Foreign Exchange Future	13.90	Call	563.14430		0.56314	512.84420	0.51284	563.144	12.02	0.00	0	200.00
£ / R	On 18/03/2013	Foreign Exchange Future	13.90	Put	261.54430		0.26154	302.74420	0.30274	261.544	12.02	0.00	0	0.00
£ / R	On 18/03/2013	Foreign Exchange Future	13.34	Call	950.53950		0.95054	874.67230	0.87467	950.539	11.55	0.00	0	0.00
£ / R	On 18/03/2013	Foreign Exchange Future	13.34	Put	88.93950		0.08894	104.57230	0.10457	88.940	11.55	0.00	0	0.00
£ / R	On 18/03/2013	Foreign Exchange Future	14.40	Call	335.64350		0.33564	309.92040	0.30992	335.643	12.81	0.00	0	0.00
£ / R	On 18/03/2013	Foreign Exchange Future	14.40	Put	534.04350		0.53404	599.82040	0.59982	534.043	12.81	0.00	0	0.00
£ / R	On 18/03/2013	Foreign Exchange Future	13.53	Call	802.59880		0.80260	735.71070	0.73571	802.599	11.59	0.00	0	0.00
£ / R	On 18/03/2013	Foreign Exchange Future	13.53	Put	130.99880		0.13100	155.61070	0.15561	130.999	11.59	0.00	0	0.00
£ / R	On 14/06/2013	Foreign Exchange Future			14.36250	14.36250		14.26970	14.26970		13.33	0.00	0	261.00
£ / R	On 14/06/2013	Foreign Exchange Future	13.81	Call	854.34630		0.85435	797.29610	0.79730	854.346	12.43	0.00	0	0.00
£ / R	On 14/06/2013	Foreign Exchange Future	13.81	Put	301.84630		0.30185	337.59610	0.33760	301.846	12.43	0.00	0	0.00
£ / R	On 14/06/2013	Foreign Exchange Future	14.40	Call	569.87460		0.56987	533.29690	0.53330	569.875	13.43	0.00	0	0.00
£ / R	On 14/06/2013	Foreign Exchange Future	14.40	Put	607.37460		0.60737	663.59690	0.66360	607.375	13.43	0.00	0	0.00
£ / R	On 14/06/2013	Foreign Exchange Future	14.80	Call	437.38450		0.43738	411.22690	0.41123	437.384	14.23	0.00	0	200.00

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest	
£ / R	On 14/06/2013	Foreign Exchange Future	14.80	Put	874.88450	0.87488	941.52690	0.94153	874.884	14.23	0.00	0	0.00
£ / R	On 14/06/2013	Foreign Exchange Future	15.30	Call	318.25400	0.31825	301.64630	0.30165	318.254	15.23	0.00	0	200.00
£ / R	On 14/06/2013	Foreign Exchange Future	15.30	Put	1,255.75400	1.25575	1,331.94630	1.33195	1,255.754	15.23	0.00	0	0.00
£ / R	On 14/06/2013	Foreign Exchange Future	13.80	Call	860.12900	0.86013	802.74120	0.80274	860.129	12.41	0.00	0	0.00
£ / R	On 14/06/2013	Foreign Exchange Future	13.80	Put	297.62900	0.29763	333.04120	0.33304	297.629	12.41	0.00	0	0.00
£ / R	On 14/06/2013	Foreign Exchange Future	13.00	Call	1,447.83520	1.44784	1,365.13910	1.36514	1,447.835	11.88	0.00	0	0.00
£ / R	On 14/06/2013	Foreign Exchange Future	13.00	Put	85.33520	0.08534	95.43910	0.09544	85.335	11.88	0.00	0	699.00
£ / R	On 14/06/2013	Foreign Exchange Future	13.79	Call	865.94900	0.86595	808.21970	0.80822	865.949	12.39	0.00	0	0.00
£ / R	On 14/06/2013	Foreign Exchange Future	13.79	Put	293.44900	0.29345	328.51970	0.32852	293.449	12.39	0.00	0	0.00
£ / R	On 14/06/2013	Foreign Exchange Future	14.65	Call	482.57830	0.48258	452.78020	0.45278	482.578	13.93	0.00	0	0.00
£ / R	On 14/06/2013	Foreign Exchange Future	14.65	Put	770.07830	0.77008	833.08020	0.83308	770.078	13.93	0.00	0	200.00
£ / R	On 14/06/2013	Foreign Exchange Future	12.00	Call	2,388.44950	2.38845	2,297.68260	2.29768	2,388.450	13.90	0.00	0	0.00
£ / R	On 14/06/2013	Foreign Exchange Future	12.00	Put	25.94950	0.02595	27.98260	0.02798	25.949	13.90	0.00	0	699.00
¥ / R	On 14/12/2012	Foreign Exchange Future			0.11110	0.11110	0.11050	0.11050		15.14	555.50	5	22,073.00
¥ / R	On 14/12/2012	Foreign Exchange Future	0.08	Call	2,770.00990	0.02770	2,710.01110	0.02710	2,770.010	25.56	0.00	0	0.00
¥ / R	On 14/12/2012	Foreign Exchange Future	0.08	Put	0.00990	0.00000	0.01110	0.00000	0.010	25.56	0.00	0	0.00
¥ / R	On 14/12/2012	Foreign Exchange Future	0.09	Call	1,770.26770	0.01770	1,710.32190	0.01710	1,770.268	20.15	0.00	0	0.00
¥ / R	On 14/12/2012	Foreign Exchange Future	0.09	Put	0.26770	0.00000	0.32190	0.00000	0.268	20.15	0.00	0	0.00
¥ / R	On 14/12/2012	Foreign Exchange Future	0.10	Call	783.70530	0.00784	727.21920	0.00727	783.705	16.09	0.00	0	0.00
¥ / R	On 14/12/2012	Foreign Exchange Future	0.10	Put	13.70530	0.00014	17.21920	0.00017	13.705	16.09	0.00	0	0.00
¥ / R	On 14/12/2012	Foreign Exchange Future	0.11	Call	254.49770	0.00254	223.02610	0.00223	254.498	15.14	0.00	0	0.00
¥ / R	On 14/12/2012	Foreign Exchange Future	0.11	Put	144.49770	0.00144	173.02610	0.00173	144.498	15.14	0.00	0	0.00
¥ / R	On 18/03/2013	Foreign Exchange Future			0.11270	0.11270	0.11210	0.11210		15.89	0.00	0	1,893.00
¥ / R	On 18/03/2013	Foreign Exchange Future	0.11	Call	561.92990	0.00562	529.60660	0.00530	561.930	15.89	0.00	0	0.00
¥ / R	On 18/03/2013	Foreign Exchange Future	0.11	Put	291.92990	0.00292	319.60660	0.00320	291.930	15.89	0.00	0	0.00
¥ / R	On 18/03/2013	Foreign Exchange Future	0.09	Call	2,274.77010	0.02275	2,215.26970	0.02215	2,274.770	17.35	0.00	0	0.00
¥ / R	On 18/03/2013	Foreign Exchange Future	0.09	Put	4.77010	0.00005	5.26970	0.00005	4.770	17.35	0.00	0	0.00
¥ / R	On 18/03/2013	Foreign Exchange Future	0.10	Call	1,315.73600	0.01316	1,260.80850	0.01261	1,315.736	15.84	0.00	0	0.00

Contract Details			Strike	Call / Put	MTM	Yield	MarkPrice	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
¥ / R	On 18/03/2013	Foreign Exchange Future	0.10	Put	45.73600		0.00046	50.80850	0.00051	45.736	15.84	0.00	0	0.00
€ / R	On 14/12/2012	Foreign Exchange Future			11.20740		11.20740	11.15950	11.15950		10.97	28,018,500.00	2,500	73,422.00
€ / R	On 14/12/2012	Foreign Exchange Future	10.39	Call	820.28460		0.82028	773.22110	0.77322	820.285	12.63	0.00	0	0.00
€ / R	On 14/12/2012	Foreign Exchange Future	10.39	Put	2.88460		0.00288	3.72110	0.00372	2.885	12.63	0.00	0	0.00
€ / R	On 14/12/2012	Foreign Exchange Future	10.40	Call	810.38430		0.81038	763.35210	0.76335	810.384	12.56	0.00	0	0.00
€ / R	On 14/12/2012	Foreign Exchange Future	10.40	Put	2.98430		0.00298	3.85210	0.00385	2.984	12.56	0.00	0	750.00
€ / R	On 14/12/2012	Foreign Exchange Future	10.80	Call	427.82460		0.42782	387.98040	0.38798	427.825	10.81	0.00	0	0.00
€ / R	On 14/12/2012	Foreign Exchange Future	10.80	Put	20.42460		0.02042	28.48040	0.02848	20.425	10.81	0.00	0	0.00
€ / R	On 14/12/2012	Foreign Exchange Future	10.82	Call	410.46380		0.41046	371.33100	0.37133	410.464	10.81	0.00	0	0.00
€ / R	On 14/12/2012	Foreign Exchange Future	10.82	Put	23.06380		0.02306	31.83100	0.03183	23.064	10.81	0.00	0	0.00
€ / R	On 14/12/2012	Foreign Exchange Future	10.34	Call	869.84020		0.86984	822.63760	0.82264	869.840	12.99	0.00	0	0.00
€ / R	On 14/12/2012	Foreign Exchange Future	10.34	Put	2.44020		0.00244	3.13760	0.00314	2.440	12.99	0.00	0	0.00
€ / R	On 14/12/2012	Foreign Exchange Future	11.00	Call	267.92770		0.26793	236.61520	0.23662	267.928	10.89	0.00	0	13,900.00
€ / R	On 14/12/2012	Foreign Exchange Future	11.00	Put	60.52770		0.06053	77.11520	0.07712	60.528	10.89	0.00	0	0.00
€ / R	On 14/12/2012	Foreign Exchange Future	11.10	Call	201.84770		0.20185	175.61300	0.17561	201.848	10.93	0.00	0	750.00
€ / R	On 14/12/2012	Foreign Exchange Future	11.10	Put	94.44770		0.09445	116.11300	0.11611	94.448	10.93	0.00	0	0.00
€ / R	On 14/12/2012	Foreign Exchange Future	10.44	Call	770.82480		0.77082	723.93210	0.72393	770.825	12.27	0.00	0	0.00
€ / R	On 14/12/2012	Foreign Exchange Future	10.44	Put	3.42480		0.00342	4.43210	0.00443	3.425	12.27	0.00	0	0.00
€ / R	On 14/12/2012	Foreign Exchange Future	10.30	Call	909.54110		0.90954	862.24570	0.86225	909.541	13.28	0.00	0	0.00
€ / R	On 14/12/2012	Foreign Exchange Future	10.30	Put	2.14110		0.00214	2.74570	0.00275	2.141	13.28	0.00	0	375.00
€ / R	On 14/12/2012	Foreign Exchange Future	11.50	Call	52.66040		0.05266	44.82570	0.04483	52.660	11.94	0.00	0	100.00
€ / R	On 14/12/2012	Foreign Exchange Future	11.50	Put	345.26040		0.34526	385.32570	0.38533	345.260	11.94	0.00	0	0.00
€ / R	On 14/12/2012	Foreign Exchange Future	10.95	Call	304.73680		0.30474	271.03070	0.27103	304.737	10.87	0.00	0	0.00
€ / R	On 14/12/2012	Foreign Exchange Future	10.95	Put	47.33680		0.04734	61.53070	0.06153	47.337	10.87	0.00	0	100.00
€ / R	On 14/12/2012	Foreign Exchange Future	9.50	Call	1,707.48650		1.70749	1,659.61910	1.65962	1,707.486	17.54	0.00	0	0.00
€ / R	On 14/12/2012	Foreign Exchange Future	9.50	Put	0.08650		0.00009	0.11910	0.00012	0.087	17.54	0.00	0	5,690.00
€ / R	On 14/12/2012	Foreign Exchange Future	9.85	Call	1,357.78830		1.35779	1,310.03130	1.31003	1,357.788	15.90	0.00	0	0.00
€ / R	On 14/12/2012	Foreign Exchange Future	9.85	Put	0.38830		0.00039	0.53130	0.00053	0.388	15.90	0.00	0	13,800.00

Contract Details			Strike	Call / Put	MTM	Yield	MarkPrice	Previous MTM	Previous Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
€ / R	On 18/03/2013	Foreign Exchange Future			11.37240		11.37240	11.32200	11.32200		12.66		0.00	0	11,418.00
€ / R	On 18/03/2013	Foreign Exchange Future	12.64	Call	76.76900		0.07677	71.83870	0.07184	76.769	16.27		0.00	0	27,600.00
€ / R	On 18/03/2013	Foreign Exchange Future	12.64	Put	1,344.36900		1.34437	1,389.83870	1.38984	1,344.369	16.27		0.00	0	0.00
€ / R	On 18/03/2013	Foreign Exchange Future	10.99	Call	542.90750		0.54291	511.69690	0.51170	542.908	12.09		0.00	0	0.00
€ / R	On 18/03/2013	Foreign Exchange Future	10.99	Put	160.50750		0.16051	179.69690	0.17970	160.508	12.09		0.00	0	0.00
€ / R	On 18/03/2013	Foreign Exchange Future	11.00	Call	536.56830		0.53657	505.60700	0.50561	536.568	12.11		0.00	0	0.00
€ / R	On 18/03/2013	Foreign Exchange Future	11.00	Put	164.16830		0.16417	183.60700	0.18361	164.168	12.11		0.00	0	500.00
€ / R	On 18/03/2013	Foreign Exchange Future	11.01	Call	530.28050		0.53028	499.56610	0.49957	530.281	12.12		0.00	0	0.00
€ / R	On 18/03/2013	Foreign Exchange Future	11.01	Put	167.88050		0.16788	187.56610	0.18757	167.880	12.12		0.00	0	0.00
€ / R	On 18/03/2013	Foreign Exchange Future	10.97	Call	555.74000		0.55574	524.03100	0.52403	555.740	12.06		0.00	0	0.00
€ / R	On 18/03/2013	Foreign Exchange Future	10.97	Put	153.34000		0.15334	172.03100	0.17203	153.340	12.06		0.00	0	0.00
€ / R	On 14/06/2013	Foreign Exchange Future			11.51590		11.51590	11.46400	11.46400		13.47		0.00	0	140.00
€ / R	On 14/06/2013	Foreign Exchange Future	11.26	Call	589.83910		0.58984	563.90480	0.56390	589.839	12.98		0.00	0	0.00
€ / R	On 14/06/2013	Foreign Exchange Future	11.26	Put	333.93910		0.33394	359.90480	0.35990	333.939	12.98		0.00	0	0.00
€ / R	On 14/06/2013	Foreign Exchange Future	11.24	Call	599.96010		0.59996	573.62380	0.57362	599.960	12.94		0.00	0	0.00
€ / R	On 14/06/2013	Foreign Exchange Future	11.24	Put	324.06010		0.32406	349.62380	0.34962	324.060	12.94		0.00	0	0.00
€ / R	On 14/06/2013	Foreign Exchange Future	11.25	Call	594.87850		0.59488	568.74700	0.56875	594.878	12.96		0.00	0	0.00
€ / R	On 14/06/2013	Foreign Exchange Future	11.25	Put	328.97850		0.32898	354.74700	0.35475	328.978	12.96		0.00	0	0.00
€ / R	On 13/12/2013	Foreign Exchange Future			11.78770		11.78770	11.73150	11.73150		14.39		0.00	0	435.00
€ / R	On 13/12/2013	Foreign Exchange Future	11.20	Call	968.07120		0.96807	935.76970	0.93577	968.071	13.25		0.00	0	0.00
€ / R	On 13/12/2013	Foreign Exchange Future	11.20	Put	380.37120		0.38037	404.26970	0.40427	380.371	13.25		0.00	0	0.00
€ / R	On 13/12/2013	Foreign Exchange Future	11.44	Call	846.81860		0.84682	818.22350	0.81822	846.819	13.71		0.00	0	0.00
€ / R	On 13/12/2013	Foreign Exchange Future	11.44	Put	502.11860		0.50212	529.72350	0.52972	502.119	13.71		0.00	0	0.00
€ / R	On 13/12/2013	Foreign Exchange Future	11.49	Call	823.92570		0.82393	796.05760	0.79606	823.926	13.80		0.00	0	0.00
€ / R	On 13/12/2013	Foreign Exchange Future	11.49	Put	529.22570		0.52923	557.55760	0.55756	529.226	13.80		0.00	0	0.00
€ / R	On 13/12/2013	Foreign Exchange Future	11.54	Call	801.70290		0.80170	774.54420	0.77454	801.703	13.90		0.00	0	0.00
€ / R	On 13/12/2013	Foreign Exchange Future	11.54	Put	557.00290		0.55700	586.04420	0.58604	557.003	13.90		0.00	0	0.00
2025	On 07/02/2013	Bond Future			111.54466		111.54466	111.55097	111.55097				0.00	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	110.99	Call	554.66000		0.55466	560.97000	0.56097	554.660		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	544.66000		0.54466	550.97000	0.55097	544.660		0.00	0	0.00
2025	On 07/02/2013	Bond Future	111.00	Put	0.00000		0.00000	0.00000	0.00000	0.000		0.00	0	0.00
2025	On 07/02/2013	Bond Future	111.01	Call	534.66000		0.53466	540.97000	0.54097	534.660		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			108.90942		108.90942	108.91405	108.91405			0.00	0	0.00
2038	On 07/02/2013	Bond Future	105.99	Call	2,919.42000		2.91942	2,924.05000	2.92405	2,919.420		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	2,909.42000		2.90942	2,914.05000	2.91405	2,909.420		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	2,899.42000		2.89942	2,904.05000	2.90405	2,899.420		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			113.88880		113.88880	113.89265	113.89265			0.00	0	0.00
2050	On 07/02/2013	Bond Future	112.99	Call	898.80000		0.89880	902.65000	0.90265	898.800		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	888.80000		0.88880	892.65000	0.89265	888.800		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	878.80000		0.87880	882.65000	0.88265	878.800		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			480.76600		480.76600	481.60200	481.60200			0.00	0	12.00
AL7T	On 02/05/2013	Index Future			486.83300		486.83300	487.68200	487.68200			0.00	0	0.00
ALBI	On 07/02/2013	Index Future			427.57300		427.57300	428.64500	428.64500			21,378,650.00	5	1,077.00
ALBI	On 02/05/2013	Index Future			432.96800		432.96800	434.05600	434.05600			0.00	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			9.17890		9.17890	9.12840	9.12840		9.75	183,578.00	20	9,194.00
AU\$ / R	On 14/12/2012	Foreign Exchange Future	8.30	Call	879.75310		0.87975	829.49310	0.82949	879.753	14.13	0.00	0	0.00
AU\$ / R	On 14/12/2012	Foreign Exchange Future	8.30	Put	0.85310		0.00085	1.09310	0.00109	0.853	14.13	0.00	0	0.00
AU\$ / R	On 14/12/2012	Foreign Exchange Future	8.46	Call	720.50200		0.72050	670.48380	0.67048	720.502	12.73	0.00	0	0.00
AU\$ / R	On 14/12/2012	Foreign Exchange Future	8.46	Put	1.60200		0.00160	2.08380	0.00208	1.602	12.73	0.00	0	0.00
AU\$ / R	On 14/12/2012	Foreign Exchange Future	8.04	Call	1,139.93390		1.13993	1,089.51630	1.08952	1,139.934	15.83	0.00	0	0.00
AU\$ / R	On 14/12/2012	Foreign Exchange Future	8.04	Put	0.23390		0.00023	0.31630	0.00032	0.234	15.83	0.00	0	0.00
AU\$ / R	On 14/12/2012	Foreign Exchange Future	8.09	Call	1,089.99830		1.09000	1,039.60440	1.03960	1,089.998	15.50	0.00	0	0.00
AU\$ / R	On 14/12/2012	Foreign Exchange Future	8.09	Put	0.29830		0.00030	0.40440	0.00040	0.298	15.50	0.00	0	0.00
AU\$ / R	On 14/12/2012	Foreign Exchange Future	8.14	Call	1,040.08120		1.04008	989.71820	0.98972	1,040.081	15.17	0.00	0	0.00
AU\$ / R	On 14/12/2012	Foreign Exchange Future	8.14	Put	0.38120		0.00038	0.51820	0.00052	0.381	15.17	0.00	0	0.00
AU\$ / R	On 18/03/2013	Foreign Exchange Future			9.23040		9.23040	9.18210	9.18210		11.14	0.00	0	4,458.00
AU\$ / R	On 18/03/2013	Foreign Exchange Future	8.37	Call	878.91980		0.87892	833.57550	0.83358	878.920	11.21	0.00	0	0.00
AU\$ / R	On 18/03/2013	Foreign Exchange Future	8.37	Put	17.11980		0.01712	20.07550	0.02008	17.120	11.21	0.00	0	0.00
AU\$ / R	On 18/03/2013	Foreign Exchange Future	8.42	Call	832.41940		0.83242	787.52220	0.78752	832.419	11.15	0.00	0	0.00
AU\$ / R	On 18/03/2013	Foreign Exchange Future	8.42	Put	20.61940		0.02062	24.02220	0.02402	20.619	11.15	0.00	0	0.00
AU\$ / R	On 18/03/2013	Foreign Exchange Future	8.51	Call	749.01280		0.74901	705.07140	0.70507	749.013	11.05	0.00	0	0.00
AU\$ / R	On 18/03/2013	Foreign Exchange Future	8.51	Put	28.61280		0.02861	32.97140	0.03297	28.613	11.05	0.00	0	0.00
AU\$ / R	On 18/03/2013	Foreign Exchange Future	8.32	Call	926.68000		0.92668	880.20220	0.88020	926.680	11.39	0.00	0	0.00
AU\$ / R	On 18/03/2013	Foreign Exchange Future	8.32	Put	14.88000		0.01488	16.70220	0.01670	14.880	11.39	0.00	0	0.00
AU\$ / R	On 14/06/2013	Foreign Exchange Future			9.27430		9.27430	9.22600	9.22600			0.00	0	136.00
AU\$ / R	On 14/06/2013	Foreign Exchange Future	8.76	Call	514.30000		0.51430	466.00000	0.46600	514.300		0.00	0	0.00
AU\$ / R	On 14/06/2013	Foreign Exchange Future	8.76	Put	0.00000		0.00000	0.00000	0.00000	0.000		0.00	0	0.00
AU\$ / R	On 14/06/2013	Foreign Exchange Future	8.74	Call	534.30000		0.53430	486.00000	0.48600	534.300		0.00	0	0.00
AU\$ / R	On 14/06/2013	Foreign Exchange Future	8.74	Put	0.00000		0.00000	0.00000	0.00000	0.000		0.00	0	0.00
AU\$ / R	On 14/06/2013	Foreign Exchange Future	8.75	Call	524.30000		0.52430	476.00000	0.47600	524.300		0.00	0	0.00
AU\$ / R	On 14/06/2013	Foreign Exchange Future	8.75	Put	0.00000		0.00000	0.00000	0.00000	0.000		0.00	0	0.00
AU\$ / R	On 16/09/2013	Foreign Exchange Future			9.32200		9.32200	9.27160	9.27160		12.57	0.00	0	2,150.00

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	8.89	Call	651.75030		0.65175	619.41090	0.61941	651.750	11.99	0.00	0	0.00
AU\$ / R	On 16/09/2013	Foreign Exchange Future	8.89	Put	219.75030		0.21975	237.81090	0.23781	219.750	11.99	0.00	0	0.00
AU\$ / R	On 16/09/2013	Foreign Exchange Future	8.90	Call	645.73090		0.64573	613.63340	0.61363	645.731	12.00	0.00	0	0.00
AU\$ / R	On 16/09/2013	Foreign Exchange Future	8.90	Put	223.73090		0.22373	242.03340	0.24203	223.731	12.00	0.00	0	0.00
AU\$ / R	On 16/09/2013	Foreign Exchange Future	8.91	Call	639.75380		0.63975	607.89550	0.60790	639.754	12.02	0.00	0	0.00
AU\$ / R	On 16/09/2013	Foreign Exchange Future	8.91	Put	227.75380		0.22775	246.29550	0.24630	227.754	12.02	0.00	0	0.00
AU\$ / R	On 14/12/2015	Foreign Exchange Future			9.64380		9.64380	9.59790	9.59790		15.05	0.00	0	0.00
AU\$ / R	On 14/12/2015	Foreign Exchange Future	7.25	Call	2,531.34420		2.53134	2,482.71470	2.48271	2,531.344	14.43	0.00	0	0.00
AU\$ / R	On 14/12/2015	Foreign Exchange Future	7.25	Put	137.54420		0.13754	134.81470	0.13481	137.544	14.43	0.00	0	0.00
AU\$ / R	On 14/12/2015	Foreign Exchange Future	7.30	Call	2,488.86200		2.48886	2,440.21210	2.44021	2,488.862	14.41	0.00	0	0.00
AU\$ / R	On 14/12/2015	Foreign Exchange Future	7.30	Put	145.06200		0.14506	142.31210	0.14231	145.062	14.41	0.00	0	0.00
AU\$ / R	On 14/12/2015	Foreign Exchange Future	7.35	Call	2,446.68060		2.44668	2,398.01200	2.39801	2,446.681	14.40	0.00	0	0.00
AU\$ / R	On 14/12/2015	Foreign Exchange Future	7.35	Put	152.88060		0.15288	150.11200	0.15011	152.881	14.40	0.00	0	0.00
CAD/ R	On 14/12/2012	Foreign Exchange Future			8.80750		8.80750	8.77330	8.77330		13.59	0.00	0	84.00
CAD/ R	On 14/12/2012	Foreign Exchange Future	7.75	Call	1,054.49370		1.05449	1,020.36290	1.02036	1,054.494	16.82	0.00	0	0.00
CAD/ R	On 14/12/2012	Foreign Exchange Future	7.75	Put	0.59370		0.00059	0.66290	0.00066	0.594	16.82	0.00	0	0.00
CAD/ R	On 14/12/2012	Foreign Exchange Future	7.80	Call	1,004.68060		1.00468	970.58490	0.97058	1,004.681	16.55	0.00	0	0.00
CAD/ R	On 14/12/2012	Foreign Exchange Future	7.80	Put	0.78060		0.00078	0.88490	0.00088	0.781	16.55	0.00	0	0.00
CAD/ R	On 14/12/2012	Foreign Exchange Future	7.85	Call	954.92540		0.95493	920.87900	0.92088	954.925	16.29	0.00	0	0.00
CAD/ R	On 14/12/2012	Foreign Exchange Future	7.85	Put	1.02540		0.00103	1.17900	0.00118	1.025	16.29	0.00	0	0.00
CAD/ R	On 14/12/2012	Foreign Exchange Future	8.35	Call	472.62750		0.47263	441.22190	0.44122	472.628	13.87	0.00	0	0.00
CAD/ R	On 14/12/2012	Foreign Exchange Future	8.35	Put	15.12750		0.01513	17.92190	0.01792	15.128	13.87	0.00	0	0.00
CAD/ R	On 18/03/2013	Foreign Exchange Future			8.90750		8.90750	8.87310	8.87310		13.45	0.00	0	25.00
CAD/ R	On 18/03/2013	Foreign Exchange Future	8.65	Call	418.94160		0.41894	397.57180	0.39757	418.942	13.22	0.00	0	0.00
CAD/ R	On 18/03/2013	Foreign Exchange Future	8.65	Put	161.44160		0.16144	174.47180	0.17447	161.442	13.22	0.00	0	0.00
CAD/ R	On 18/03/2013	Foreign Exchange Future	8.66	Call	412.81020		0.41281	391.62810	0.39163	412.810	13.23	0.00	0	0.00
CAD/ R	On 18/03/2013	Foreign Exchange Future	8.66	Put	165.31020		0.16531	178.52810	0.17853	165.310	13.23	0.00	0	0.00
CAD/ R	On 18/03/2013	Foreign Exchange Future	8.64	Call	425.12940		0.42513	403.57420	0.40357	425.129	13.22	0.00	0	0.00

Contract Details			Strike	Call / Put	MTM	Yield	MarkPrice	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
CAD/ R	On 18/03/2013	Foreign Exchange Future	8.64	Put	157.62940		0.15763	170.47420	0.17047	157.629	13.22	0.00	0	0.00
CF CANDO CABM	On 14/12/2012	Can-Do Future			0.25670		0.25670	0.22010	0.22010			0.00	0	7,000.00
CF CANDO CABN	On 14/12/2012	Can-Do Future			0.30070		0.30070	0.29140	0.29140			0.00	0	0.00
CF CANDO CABO	On 14/12/2012	Can-Do Future			0.00070		0.00070	0.00100	0.00100			0.00	0	0.00
CF CANDO CABP	On 14/12/2012	Can-Do Future			0.00080		0.00080	0.00160	0.00160			0.00	0	0.00
CF CANDO CABR	On 14/12/2012	Can-Do Future			0.40660		0.40660	0.37020	0.37020			0.00	0	0.00
CF CANDO CABS	On 14/12/2012	Can-Do Future			0.00060		0.00060	0.00090	0.00090			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			0.30140		0.30140	0.29240	0.29240			0.00	0	14,500.00
CF CANDO CABV	On 14/12/2012	Can-Do Future			0.40730		0.40730	0.37180	0.37180			0.00	0	3,700.00
CF CANDO CABW	On 14/12/2012	Can-Do Future			0.00060		0.00060	0.00090	0.00090			0.00	0	4,600.00
CF CANDO CABX	On 14/12/2012	Can-Do Future			0.20960		0.20960	0.20340	0.20340			0.00	500	31,750.00
CF CANDO CABY	On 14/12/2012	Can-Do Future			0.24710		0.24710	0.21700	0.21700			0.00	0	13,800.00
CF CANDO CABZ	On 14/12/2012	Can-Do Future			0.06410		0.06410	0.05310	0.05310			0.00	250	52,500.00
CF CANDO CACA	On 20/12/2012	Can-Do Future			6,409.75000	6,409.75000	5,452.78000	5,452.78000				0.00	0	10.00
CF CANDO CACB	On 20/12/2012	Can-Do Future			8,660.12000	8,660.12000	7,055.25000	7,055.25000				0.00	0	10.00
CF CANDO CACC	On 21/11/2012	Can-Do Future			10,000.00000	10,000.00000	10,000.00000	10,000.00000				0.00	0	0.00
CF CANDO CACD	On 20/12/2012	Can-Do Future			5,904.12000	5,904.12000	4,413.26000	4,413.26000				0.00	0	10.00

Contract Details			Strike	Call / Put	MTM	Yield	MarkPrice	Previous MTM	Previous Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
CF CANDO CACE	On 18/03/2013	Can-Do Future			0.11810		0.11810	0.10940	0.10940				0.00	0	4,500.00
CHF / R	On 14/12/2012	Foreign Exchange Future			9.30480		9.30480	9.25530	9.25530		11.54		0.00	0	25.00
CHF / R	On 14/12/2012	Foreign Exchange Future	9.04	Call	295.45850		0.29546	257.67170	0.25767	295.458	11.16		0.00	0	0.00
CHF / R	On 14/12/2012	Foreign Exchange Future	9.04	Put	30.65850		0.03066	42.37170	0.04237	30.658	11.16		0.00	0	0.00
CHF / R	On 14/12/2012	Foreign Exchange Future	8.51	Call	800.70780		0.80071	752.01740	0.75202	800.708	13.70		0.00	0	0.00
CHF / R	On 14/12/2012	Foreign Exchange Future	8.51	Put	1.50780		0.00151	2.31740	0.00232	1.508	13.70		0.00	0	0.00
CHF / R	On 14/12/2012	Foreign Exchange Future	8.56	Call	751.05410		0.75105	702.48650	0.70249	751.054	13.29		0.00	0	0.00
CHF / R	On 14/12/2012	Foreign Exchange Future	8.56	Put	1.85410		0.00185	2.78650	0.00279	1.854	13.29		0.00	0	0.00
CHF / R	On 14/12/2012	Foreign Exchange Future	9.00	Call	328.13130		0.32813	288.45830	0.28846	328.131	11.10		0.00	0	0.00
CHF / R	On 14/12/2012	Foreign Exchange Future	9.00	Put	23.33130		0.02333	33.15830	0.03316	23.331	11.10		0.00	0	0.00
CHF / R	On 14/12/2012	Foreign Exchange Future	8.46	Call	850.43240		0.85043	801.63820	0.80164	850.432	14.11		0.00	0	0.00
CHF / R	On 14/12/2012	Foreign Exchange Future	8.46	Put	1.23240		0.00123	1.93820	0.00194	1.232	14.11		0.00	0	0.00
CHF / R	On 18/03/2013	Foreign Exchange Future			9.44680		9.44680	9.39500	9.39500		13.73		0.00	0	100.00
CHF / R	On 18/03/2013	Foreign Exchange Future	9.15	Call	452.21840		0.45222	424.03400	0.42403	452.218	12.86		0.00	0	0.00
CHF / R	On 18/03/2013	Foreign Exchange Future	9.15	Put	155.41840		0.15542	179.03400	0.17903	155.418	12.86		0.00	0	0.00
CHF / R	On 18/03/2013	Foreign Exchange Future	9.16	Call	446.31750		0.44632	418.44350	0.41844	446.318	12.89		0.00	0	0.00
CHF / R	On 18/03/2013	Foreign Exchange Future	9.16	Put	159.51750		0.15952	183.44350	0.18344	159.518	12.89		0.00	0	0.00
CHF / R	On 18/03/2013	Foreign Exchange Future	9.14	Call	458.18100		0.45818	429.68690	0.42969	458.181	12.83		0.00	0	0.00
CHF / R	On 18/03/2013	Foreign Exchange Future	9.14	Put	151.38100		0.15138	174.68690	0.17469	151.381	12.83		0.00	0	0.00
DABM USD	On 22/11/2012	Any day expiry			8.79680		8.79680	8.74430	8.74430		13.66		0.00	0	0.00
DABM USD	On 22/11/2012	Any day expiry	9.00	Call	20.26150		0.02026	14.83800	0.01484	20.262	15.50		0.00	0	20,000.00
DABM USD	On 22/11/2012	Any day expiry	9.00	Put	223.46150		0.22346	270.53800	0.27054	223.462	15.50		0.00	0	0.00
DABM USD	On 22/11/2012	Any day expiry	8.68	Call	149.51520		0.14952	114.16240	0.11416	149.515	14.16		0.00	0	0.00
DABM USD	On 22/11/2012	Any day expiry	8.68	Put	32.71520		0.03272	49.86240	0.04986	32.715	14.16		0.00	0	0.00
DABM USD	On 22/11/2012	Any day expiry	8.75	Call	101.90550		0.10191	73.64570	0.07365	101.905	13.87		0.00	0	0.00
DABM USD	On 22/11/2012	Any day expiry	8.75	Put	55.10550		0.05511	79.34570	0.07935	55.106	13.87		0.00	0	0.00

Contract Details			Strike	Call / Put	MTM Yield	MarkPrice	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
DAEU	On 13/11/2012	Any day expiry			11.15870	11.15870	11.11110	11.11110		11.21	0.00	3,500	0.00
DAEU	On 13/11/2012	Any day expiry	11.09	Call	68.70000	0.06870	37.23090	0.03723	68.700	11.21	0.00	0	0.00
DAEU	On 13/11/2012	Any day expiry	11.09	Put	0.00000	0.00000	16.13090	0.01613	0.000	11.21	0.00	0	0.00
DAEU	On 13/11/2012	Any day expiry	11.10	Call	58.70000	0.05870	30.48140	0.03048	58.700	11.21	0.00	0	0.00
DAEU	On 13/11/2012	Any day expiry	11.10	Put	0.00000	0.00000	19.38140	0.01938	0.000	11.21	0.00	0	0.00
DAEU	On 13/11/2012	Any day expiry	11.11	Call	48.70000	0.04870	25.79200	0.02579	48.700	11.21	0.00	0	0.00
DAEU	On 13/11/2012	Any day expiry	11.11	Put	0.00000	0.00000	24.69200	0.02469	0.000	11.21	0.00	0	0.00
DAEU	On 13/11/2012	Any day expiry	11.12	Call	38.70000	0.03870	21.73640	0.02174	38.700	11.21	0.00	0	0.00
DAEU	On 13/11/2012	Any day expiry	11.12	Put	0.00000	0.00000	30.63640	0.03064	0.000	11.21	0.00	0	0.00
DANZ	On 13/11/2012	Any day expiry			7.19110	7.19110	7.13980	7.13980		13.39	0.00	3,000	0.00
DANZ	On 13/11/2012	Any day expiry	7.13	Call	61.10000	0.06110	25.48920	0.02549	61.100	13.39	0.00	0	0.00
DANZ	On 13/11/2012	Any day expiry	7.13	Put	0.00000	0.00000	15.68920	0.01569	0.000	13.39	0.00	0	0.00
DANZ	On 13/11/2012	Any day expiry	7.19	Call	1.10000	0.00110	5.11660	0.00512	1.100	13.39	0.00	0	0.00
DANZ	On 13/11/2012	Any day expiry	7.19	Put	0.00000	0.00000	55.31660	0.05532	0.000	13.39	0.00	0	0.00
DANZ	On 13/11/2012	Any day expiry	7.20	Call	0.00000	0.00000	3.91960	0.00392	0.000	13.39	0.00	0	0.00
DANZ	On 13/11/2012	Any day expiry	7.20	Put	8.90000	0.00890	64.11960	0.06412	8.900	13.39	0.00	0	0.00
DANZ	On 13/11/2012	Any day expiry	7.21	Call	0.00000	0.00000	3.00070	0.00300	0.000	13.39	0.00	0	0.00
DANZ	On 13/11/2012	Any day expiry	7.21	Put	18.90000	0.01890	73.20070	0.07320	18.900	13.39	0.00	0	0.00
DAUS	On 13/11/2012	Any day expiry			8.78930	8.78930	8.73580	8.73580		14.56	0.00	15,000	0.00
DAUS	On 13/11/2012	Any day expiry	8.72	Call	69.30000	0.06930	35.58210	0.03558	69.300	14.56	0.00	0	0.00
DAUS	On 13/11/2012	Any day expiry	8.72	Put	0.00000	0.00000	19.78210	0.01978	0.000	14.56	0.00	0	0.00
DAUS	On 13/11/2012	Any day expiry	8.69	Call	99.30000	0.09930	57.01160	0.05701	99.300	14.56	0.00	0	0.00
DAUS	On 13/11/2012	Any day expiry	8.69	Put	0.00000	0.00000	11.21160	0.01121	0.000	14.56	0.00	0	0.00
DAUS	On 13/11/2012	Any day expiry	8.70	Call	89.30000	0.08930	49.41300	0.04941	89.300	14.56	0.00	0	0.00
DAUS	On 13/11/2012	Any day expiry	8.70	Put	0.00000	0.00000	13.61300	0.01361	0.000	14.56	0.00	0	0.00
DAUS	On 13/11/2012	Any day expiry	8.71	Call	79.30000	0.07930	42.25230	0.04225	79.300	14.56	0.00	0	0.00
DAUS	On 13/11/2012	Any day expiry	8.71	Put	0.00000	0.00000	16.45230	0.01645	0.000	14.56	0.00	0	0.00

Contract Details			Strike	Call / Put	MTM	Yield	MarkPrice	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
DAUS	On 30/11/2012	Any day expiry			8.80710		8.80710	8.75420	8.75420		13.73	0.00	0	0.00
DAUS	On 30/11/2012	Any day expiry	7.72	Call	1,087.20190		1.08720	1,034.34170	1.03434	1,087.202	19.83	0.00	0	0.00
DAUS	On 30/11/2012	Any day expiry	7.72	Put	0.10190		0.00010	0.14170	0.00014	0.102	19.83	0.00	0	0.00
DAUS	On 30/11/2012	Any day expiry	7.85	Call	957.31640		0.95732	904.50200	0.90450	957.316	18.71	0.00	0	0.00
DAUS	On 30/11/2012	Any day expiry	7.85	Put	0.21640		0.00022	0.30200	0.00030	0.216	18.71	0.00	0	0.00
DAUS	On 30/11/2012	Any day expiry	8.00	Call	807.60020		0.80760	754.90170	0.75490	807.600	17.31	0.00	0	0.00
DAUS	On 30/11/2012	Any day expiry	8.00	Put	0.50020		0.00050	0.70170	0.00070	0.500	17.31	0.00	0	8,440.00
DAUS	On 30/11/2012	Any day expiry	8.49	Call	330.84890		0.33085	285.25000	0.28525	330.849	13.86	0.00	0	0.00
DAUS	On 30/11/2012	Any day expiry	8.49	Put	13.74890		0.01375	21.05000	0.02105	13.749	13.86	0.00	0	0.00
DAUS	On 30/11/2012	Any day expiry	8.50	Call	322.00060		0.32200	276.87130	0.27687	322.001	13.85	0.00	0	0.00
DAUS	On 30/11/2012	Any day expiry	8.50	Put	14.90060		0.01490	22.67130	0.02267	14.901	13.85	0.00	0	0.00
DAUS	On 30/11/2012	Any day expiry	8.51	Call	313.23020		0.31323	268.58970	0.26859	313.230	13.85	0.00	0	0.00
DAUS	On 30/11/2012	Any day expiry	8.51	Put	16.13020		0.01613	24.38970	0.02439	16.130	13.85	0.00	0	0.00
DAUS	On 30/11/2012	Any day expiry	8.56	Call	270.66430		0.27066	228.76110	0.22876	270.664	13.83	0.00	0	0.00
DAUS	On 30/11/2012	Any day expiry	8.56	Put	23.56430		0.02356	34.56110	0.03456	23.564	13.83	0.00	0	0.00
DAUS	On 30/11/2012	Any day expiry	8.72	Call	153.13170		0.15313	122.72480	0.12272	153.132	13.76	0.00	0	0.00
DAUS	On 30/11/2012	Any day expiry	8.72	Put	66.03170		0.06603	88.52480	0.08852	66.032	13.76	0.00	0	0.00
DAUS	On 30/11/2012	Any day expiry	9.02	Call	40.42880		0.04043	31.98300	0.03198	40.429	15.30	0.00	0	8,440.00
DAUS	On 30/11/2012	Any day expiry	9.02	Put	253.32880		0.25333	297.78300	0.29778	253.329	15.30	0.00	0	0.00
DAUS	On 27/12/2012	Any day expiry			8.84380		8.84380	8.78990	8.78990		13.55	0.00	0	0.00
DAUS	On 27/12/2012	Any day expiry	8.49	Call	393.67000		0.39367	350.47840	0.35048	393.670	13.12	0.00	0	0.00
DAUS	On 27/12/2012	Any day expiry	8.49	Put	39.87000		0.03987	50.57840	0.05058	39.870	13.12	0.00	0	0.00
DAUS	On 27/12/2012	Any day expiry	8.50	Call	385.71440		0.38571	342.94480	0.34294	385.714	13.13	0.00	0	0.00
DAUS	On 27/12/2012	Any day expiry	8.50	Put	41.91440		0.04191	53.04480	0.05304	41.914	13.13	0.00	0	0.00
DAUS	On 27/12/2012	Any day expiry	8.51	Call	377.83620		0.37784	335.49600	0.33550	377.836	13.14	0.00	0	0.00
DAUS	On 27/12/2012	Any day expiry	8.51	Put	44.03620		0.04404	55.59600	0.05560	44.036	13.14	0.00	0	0.00
DAUS	On 27/12/2012	Any day expiry	8.59	Call	317.72180		0.31772	279.09650	0.27910	317.722	13.23	0.00	0	0.00
DAUS	On 27/12/2012	Any day expiry	8.59	Put	63.92180		0.06392	79.19650	0.07920	63.922	13.23	0.00	0	0.00

Contract Details			Strike	Call / Put	MTM	Yield	MarkPrice	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
DAUS	On 27/12/2012	Any day expiry	8.72	Call	232.19020		0.23219	200.35610	0.20036	232.190	13.39	0.00	0	0.00
DAUS	On 27/12/2012	Any day expiry	8.72	Put	108.39020		0.10839	130.45610	0.13046	108.390	13.39	0.00	0	0.00
DAUS	On 27/12/2012	Any day expiry	9.02	Call	105.24990		0.10525	90.30610	0.09031	105.250	14.53	0.00	0	7,530.00
DAUS	On 27/12/2012	Any day expiry	9.02	Put	281.44990		0.28145	320.40610	0.32041	281.450	14.53	0.00	0	0.00
DAUS	On 27/12/2012	Any day expiry	7.72	Call	1,124.96270		1.12496	1,071.17040	1.07117	1,124.963	16.13	0.00	0	0.00
DAUS	On 27/12/2012	Any day expiry	7.72	Put	1.16270		0.00116	1.27040	0.00127	1.163	16.13	0.00	0	0.00
DAUS	On 27/12/2012	Any day expiry	7.85	Call	995.78610		0.99579	942.03880	0.94204	995.786	15.38	0.00	0	0.00
DAUS	On 27/12/2012	Any day expiry	7.85	Put	1.98610		0.00199	2.13880	0.00214	1.986	15.38	0.00	0	0.00
DAUS	On 27/12/2012	Any day expiry	8.00	Call	847.65080		0.84765	794.32860	0.79433	847.651	14.61	0.00	0	0.00
DAUS	On 27/12/2012	Any day expiry	8.00	Put	3.85080		0.00385	4.42860	0.00443	3.851	14.61	0.00	0	7,530.00
DAUS	On 29/01/2013	Any day expiry			8.88820		8.88820	8.83320	8.83320		16.38	0.00	0	0.00
DAUS	On 29/01/2013	Any day expiry	8.72	Call	315.42850		0.31543	284.24660	0.28425	315.428	13.72	0.00	0	0.00
DAUS	On 29/01/2013	Any day expiry	8.72	Put	147.22850		0.14723	171.04660	0.17105	147.229	13.72	0.00	0	0.00
DAUS	On 29/01/2013	Any day expiry	9.02	Call	181.28610		0.18129	163.56760	0.16357	181.286	14.72	0.00	0	6,625.00
DAUS	On 29/01/2013	Any day expiry	9.02	Put	313.08610		0.31309	350.36760	0.35037	313.086	14.72	0.00	0	0.00
DAUS	On 29/01/2013	Any day expiry	8.61	Call	382.91260		0.38291	347.08750	0.34709	382.913	13.47	0.00	0	0.00
DAUS	On 29/01/2013	Any day expiry	8.61	Put	104.71260		0.10471	123.88750	0.12389	104.713	13.47	0.00	0	0.00
DAUS	On 29/01/2013	Any day expiry	8.62	Call	376.40900		0.37641	341.00080	0.34100	376.409	13.49	0.00	0	0.00
DAUS	On 29/01/2013	Any day expiry	8.62	Put	108.20900		0.10821	127.80080	0.12780	108.209	13.49	0.00	0	0.00
DAUS	On 29/01/2013	Any day expiry	7.85	Call	1,045.40610		1.04541	991.27610	0.99128	1,045.406	14.67	0.00	0	0.00
DAUS	On 29/01/2013	Any day expiry	7.85	Put	7.20610		0.00721	8.07610	0.00808	7.206	14.67	0.00	0	0.00
DAUS	On 29/01/2013	Any day expiry	8.00	Call	900.06740		0.90007	846.97840	0.84698	900.067	14.08	0.00	0	0.00
DAUS	On 29/01/2013	Any day expiry	8.00	Put	11.86740		0.01187	13.77840	0.01378	11.867	14.08	0.00	0	6,625.00
DAUS	On 29/01/2013	Any day expiry	8.60	Call	389.49070		0.38949	353.24910	0.35325	389.491	13.45	0.00	0	0.00
DAUS	On 29/01/2013	Any day expiry	8.60	Put	101.29070		0.10129	120.04910	0.12005	101.291	13.45	0.00	0	0.00
DAUS	On 26/02/2013	Any day expiry			8.92190		8.92190	8.86630	8.86630		14.58	0.00	0	0.00
DAUS	On 26/02/2013	Any day expiry	8.62	Call	438.96230		0.43896	404.32190	0.40432	438.962	13.89	0.00	0	0.00
DAUS	On 26/02/2013	Any day expiry	8.62	Put	137.06230		0.13706	158.02190	0.15802	137.062	13.89	0.00	0	0.00

Contract Details			Strike	Call / Put	MTM	Yield	MarkPrice	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
DAUS	On 26/02/2013	Any day expiry	8.72	Call	379.78370		0.37978	348.79300	0.34879	379.784	14.14	0.00	0	0.00
DAUS	On 26/02/2013	Any day expiry	8.72	Put	177.88370		0.17788	202.49300	0.20249	177.884	14.14	0.00	0	0.00
DAUS	On 26/02/2013	Any day expiry	8.60	Call	451.55880		0.45156	416.18920	0.41619	451.559	13.85	0.00	0	0.00
DAUS	On 26/02/2013	Any day expiry	8.60	Put	129.65880		0.12966	149.88920	0.14989	129.659	13.85	0.00	0	0.00
DAUS	On 26/02/2013	Any day expiry	9.02	Call	243.58450		0.24358	224.20380	0.22420	243.585	15.11	0.00	0	6,245.00
DAUS	On 26/02/2013	Any day expiry	9.02	Put	341.68450		0.34168	377.90380	0.37790	341.684	15.11	0.00	0	0.00
DAUS	On 26/02/2013	Any day expiry	8.61	Call	445.22900		0.44523	410.22360	0.41022	445.229	13.87	0.00	0	0.00
DAUS	On 26/02/2013	Any day expiry	8.61	Put	133.32900		0.13333	153.92360	0.15392	133.329	13.87	0.00	0	0.00
DAUS	On 26/02/2013	Any day expiry	7.85	Call	1,086.09070		1.08609	1,032.06000	1.03206	1,086.091	14.63	0.00	0	0.00
DAUS	On 26/02/2013	Any day expiry	7.85	Put	14.19070		0.01419	15.76000	0.01576	14.191	14.63	0.00	0	0.00
DAUS	On 26/02/2013	Any day expiry	8.00	Call	943.35190		0.94335	890.94080	0.89094	943.352	14.12	0.00	0	0.00
DAUS	On 26/02/2013	Any day expiry	8.00	Put	21.45190		0.02145	24.64080	0.02464	21.452	14.12	0.00	0	6,245.00
DAUS	On 26/03/2013	Any day expiry			8.95460		8.95460	8.89910	8.89910		15.01	0.00	0	0.00
DAUS	On 26/03/2013	Any day expiry	9.06	Call	285.27650		0.28528	265.47340	0.26547	285.277	15.47	0.00	0	0.00
DAUS	On 26/03/2013	Any day expiry	9.06	Put	390.67650		0.39068	426.37340	0.42637	390.677	15.47	0.00	0	0.00
DAUS	On 26/03/2013	Any day expiry	9.02	Call	299.36240		0.29936	278.58930	0.27859	299.362	15.30	0.00	0	7,500.00
DAUS	On 26/03/2013	Any day expiry	9.02	Put	364.76240		0.36476	399.48930	0.39949	364.762	15.30	0.00	0	0.00
DAUS	On 26/03/2013	Any day expiry	9.04	Call	292.22770		0.29223	271.94470	0.27194	292.228	15.38	0.00	0	0.00
DAUS	On 26/03/2013	Any day expiry	9.04	Put	377.62770		0.37763	412.84470	0.41284	377.628	15.38	0.00	0	0.00
DAUS	On 26/03/2013	Any day expiry	9.05	Call	288.73050		0.28873	268.68770	0.26869	288.730	15.42	0.00	0	0.00
DAUS	On 26/03/2013	Any day expiry	9.05	Put	384.13050		0.38413	419.58770	0.41959	384.131	15.42	0.00	0	0.00
DAUS	On 26/03/2013	Any day expiry	8.00	Call	986.95820		0.98696	934.27450	0.93427	986.958	14.25	0.00	0	0.00
DAUS	On 26/03/2013	Any day expiry	8.00	Put	32.35820		0.03236	35.17450	0.03517	32.358	14.25	0.00	0	7,500.00
DAUS	On 26/04/2013	Any day expiry			8.99090		8.99090	8.93550	8.93550		15.33	0.00	0	0.00
DAUS	On 26/04/2013	Any day expiry	9.04	Call	349.22430		0.34922	327.80070	0.32780	349.224	15.49	0.00	0	0.00
DAUS	On 26/04/2013	Any day expiry	9.04	Put	398.32430		0.39832	432.30070	0.43230	398.324	15.49	0.00	0	0.00
DAUS	On 26/04/2013	Any day expiry	9.05	Call	345.59600		0.34560	324.39890	0.32440	345.596	15.53	0.00	0	0.00
DAUS	On 26/04/2013	Any day expiry	9.05	Put	404.69600		0.40470	438.89890	0.43890	404.696	15.53	0.00	0	0.00

Contract Details			Strike	Call / Put	MTM Yield	MarkPrice	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
DAUS	On 26/04/2013	Any day expiry	9.06	Call	342.00720	0.34201	321.03700	0.32104	342.007	15.57	0.00	0	0.00
DAUS	On 26/04/2013	Any day expiry	9.06	Put	411.10720	0.41111	445.53700	0.44554	411.107	15.57	0.00	0	0.00
DAUS	On 26/04/2013	Any day expiry	8.00	Call	1,035.25700	1.03526	982.94930	0.98295	1,035.257	14.34	0.00	0	0.00
DAUS	On 26/04/2013	Any day expiry	8.00	Put	44.35700	0.04436	47.44930	0.04745	44.357	14.34	0.00	0	7,500.00
DAUS	On 26/04/2013	Any day expiry	9.02	Call	356.61050	0.35661	334.72310	0.33472	356.611	15.41	0.00	0	7,500.00
DAUS	On 26/04/2013	Any day expiry	9.02	Put	385.71050	0.38571	419.22310	0.41922	385.711	15.41	0.00	0	0.00
EL28	On 07/02/2013	Bond Future			110.99980	110.99980	111.00019	111.00019			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	2,010.20000	2.01020	2,009.81000	2.00981	2,010.200		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	1,990.20000	1.99020	1,989.81000	1.98981	1,990.200		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	2,000.20000	2.00020	1,999.81000	1.99981	2,000.200		0.00	0	0.00
ES18	On 20/04/2018	Price Contribution			100.00000	100.00000	100.00000	100.00000			0.00	0	0.00
ES23	On 25/01/2023	Price Contribution			100.00000	100.00000	100.00000	100.00000			0.00	0	0.00
ES26	On 02/04/2026	Price Contribution			100.00000	100.00000	100.00000	100.00000			0.00	0	0.00
ES33	On 07/02/2013	Bond Future			9.12736	88.10558	9.05956	88.65953			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	4,990.35000	4.99035	4,436.40000	4.43640	4,990.350		0.00	0	0.00
ES33	On 07/02/2013	Bond Future	8.55	Call	0.00000	0.00000	0.00000	0.00000	0.000		0.00	0	0.00
ES33	On 07/02/2013	Bond Future	8.55	Put	4,901.66000	4.90166	4,347.71000	4.34771	4,901.660		0.00	0	0.00
ES33	On 07/02/2013	Bond Future	8.56	Call	0.00000	0.00000	0.00000	0.00000	0.000		0.00	0	0.00
ES33	On 07/02/2013	Bond Future	8.56	Put	4,813.10000	4.81310	4,259.15000	4.25915	4,813.100		0.00	0	0.00
ES33	On 15/09/2033	Price Contribution			100.00000	100.00000	100.00000	100.00000			0.00	0	0.00
GOVI	On 07/02/2013	GOVI			428.08700	428.08700	429.15400	429.15400			4,280,870.00	1	334.00

Contract Details			Strike	Call / Put	MTM	Yield	MarkPrice	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
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	49,030.00000		4.90300	38,360.00000	3.83600	49,030.000		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	49,130.00000		4.91300	38,460.00000	3.84600	49,130.000		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	49,230.00000		4.92300	38,560.00000	3.85600	49,230.000		0.00	0	0.00
GOVI	On 02/05/2013	GOVI			433.48900		433.48900	434.57100	434.57100			0.00	0	0.00
GOVI	On 02/05/2013	GOVI	432.99	Call	4,990.00000		0.49900	15,810.00000	1.58100	4,990.000		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	4,890.00000		0.48900	15,710.00000	1.57100	4,890.000		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	4,790.00000		0.47900	15,610.00000	1.56100	4,790.000		0.00	0	0.00
GOVI	On 02/05/2013	GOVI	433.01	Put	0.00000		0.00000	0.00000	0.00000	0.000		0.00	0	0.00
GVIX	On 01/01/2029	LIVE INDEX			110.00000		110.00000	110.00000	110.00000			0.00	0	0.00
IGOV	On 07/02/2013	Index Future			194.25100		194.25100	194.19900	194.19900			1,942,510.00	1	609.00
IGOV	On 02/05/2013	Index Future			196.70200		196.70200	196.65100	196.65100			0.00	0	0.00
ILBI	On 07/02/2013	Index Future			517.77800		517.77800	517.77800	517.77800			0.00	0	169.00
J157	On 15/09/2015	Interest Rate Swap			8.82200		0.02000	8.82200	-0.02000		15.00	0.00	0	0.00
J186	On 21/12/2026	Interest Rate Swap			8.68300		0.10773	8.68300	0.10773		15.00	0.00	0	0.00
J201	On 22/12/2014	Interest Rate Swap			8.65500		0.05139	8.65500	0.05139		15.00	0.00	0	0.00
J203	On 15/09/2017	Interest Rate Swap			8.97500		0.08468	8.97500	0.08468		15.00	0.00	0	0.00
J204	On 21/12/2018	Interest Rate Swap			8.96200		0.09581	8.96200	0.09581		15.00	0.00	0	0.00
J207	On 15/01/2020	Interest Rate Swap			8.99700		0.06909	8.99700	0.06909		15.00	0.00	0	0.00

Contract Details			Strike	Call / Put	MTM	Yield	MarkPrice	Previous MTM	Previous Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
JIBAR FUTURE	On 21/11/2012	Jibar Tradeable Future			5.06000		94.94000	5.06000	94.94000				0.00	0	0.00
JIBAR FUTURE	On 19/12/2012	Jibar Tradeable Future			5.02000		94.98000	5.01000	94.99000				0.00	0	840.00
JIBAR FUTURE	On 16/01/2013	Jibar Tradeable Future			5.00000		95.00000	4.99000	95.01000				0.00	0	0.00
JIBAR FUTURE	On 20/02/2013	Jibar Tradeable Future			4.92000		95.08000	4.92000	95.08000				0.00	0	0.00
JIBAR FUTURE	On 20/03/2013	Jibar Tradeable Future			4.91000		95.09000	4.90000	95.10000				0.00	0	1,000.00
JIBAR FUTURE	On 17/04/2013	Jibar Tradeable Future			4.90000		95.10000	4.89000	95.11000				0.00	0	0.00
JIBAR FUTURE	On 19/06/2013	Jibar Tradeable Future			4.89000		95.11000	4.89000	95.11000				0.00	0	500.00
JIBAR FUTURE	On 18/09/2013	Jibar Tradeable Future			4.95000		95.05000	4.95000	95.05000				0.00	0	2,200.00
JIBAR FUTURE	On 18/12/2013	Jibar Tradeable Future			5.06000		94.94000	5.05000	94.95000				0.00	0	1,500.00
JIBAR FUTURE	On 19/03/2014	Jibar Tradeable Future			5.19000		94.81000	5.18000	94.82000				0.00	0	800.00
JIBAR FUTURE	On 18/06/2014	Jibar Tradeable Future			5.34000		94.66000	5.33000	94.67000				0.00	0	800.00
JIBAR FUTURE	On 17/09/2014	Jibar Tradeable Future			5.50000		94.50000	5.49000	94.51000				0.00	0	0.00
NZ\$ / R	On 14/12/2012	Foreign Exchange Future			7.21350		7.21350	7.15930	7.15930		9.54		0.00	0	0.00
NZ\$ / R	On 14/12/2012	Foreign Exchange Future	6.29	Call	926.28500		0.92629	872.12580	0.87213	926.285	15.29		0.00	0	0.00
NZ\$ / R	On 14/12/2012	Foreign Exchange Future	6.29	Put	0.08500		0.00009	0.12580	0.00013	0.085	15.29		0.00	0	0.00
NZ\$ / R	On 14/12/2012	Foreign Exchange Future	6.34	Call	876.31720		0.87632	822.17350	0.82217	876.317	14.88		0.00	0	0.00
NZ\$ / R	On 14/12/2012	Foreign Exchange Future	6.34	Put	0.11720		0.00012	0.17350	0.00017	0.117	14.88		0.00	0	0.00
NZ\$ / R	On 14/12/2012	Foreign Exchange Future	6.39	Call	826.36250		0.82636	772.24060	0.77224	826.363	14.46		0.00	0	0.00
NZ\$ / R	On 14/12/2012	Foreign Exchange Future	6.39	Put	0.16250		0.00016	0.24060	0.00024	0.163	14.46		0.00	0	0.00
NZ\$ / R	On 14/12/2012	Foreign Exchange Future	6.45	Call	763.74640		0.76375	709.66520	0.70967	763.746	13.94		0.00	0	0.00
NZ\$ / R	On 14/12/2012	Foreign Exchange Future	6.45	Put	0.24640		0.00025	0.36520	0.00037	0.246	13.94		0.00	0	0.00
NZ\$ / R	On 14/12/2012	Foreign Exchange Future	6.63	Call	584.31190		0.58431	530.41300	0.53041	584.312	12.37		0.00	0	0.00
NZ\$ / R	On 14/12/2012	Foreign Exchange Future	6.63	Put	0.81190		0.00081	1.11300	0.00111	0.812	12.37		0.00	0	0.00
NZ\$ / R	On 18/03/2013	Foreign Exchange Future			7.27450		7.27450	7.22080	7.22080		10.88		0.00	0	0.00
NZ\$ / R	On 18/03/2013	Foreign Exchange Future	6.90	Call	426.30000		0.42630	383.69670	0.38370	426.300	10.92		0.00	0	0.00
NZ\$ / R	On 18/03/2013	Foreign Exchange Future	6.90	Put	51.80000		0.05180	62.89670	0.06290	51.800	10.92		0.00	0	0.00
NZ\$ / R	On 18/03/2013	Foreign Exchange Future	6.91	Call	418.45280		0.41845	376.23850	0.37624	418.453	10.91		0.00	0	0.00

Contract Details			Strike	Call / Put	MTM	Yield	MarkPrice	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
NZ\$ / R	On 18/03/2013	Foreign Exchange Future	6.91	Put	53.95280		0.05395	65.43850	0.06544	53.953	10.91	0.00	0	0.00
NZ\$ / R	On 18/03/2013	Foreign Exchange Future	6.89	Call	434.47770		0.43448	391.22760	0.39123	434.478	10.94	0.00	0	0.00
NZ\$ / R	On 18/03/2013	Foreign Exchange Future	6.89	Put	49.97770		0.04998	60.42760	0.06043	49.978	10.94	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			7.23399		107.16622	7.20106		107.40427		750,163.54	7	1,715.00
R023	On 07/02/2013	Bond Future	7.04	Call	0.00000		0.00000	0.00000		0.00000		0.00	0	0.00
R023	On 07/02/2013	Bond Future	7.04	Put	1,412.51000		1.41251	1,174.46000	1.17446	1,412.510		0.00	0	0.00
R023	On 07/02/2013	Bond Future	7.05	Call	0.00000		0.00000	0.00000		0.00000		0.00	0	0.00
R023	On 07/02/2013	Bond Future	7.05	Put	1,339.09000		1.33909	1,101.04000	1.10104	1,339.090		0.00	0	0.00
R023	On 07/02/2013	Bond Future	7.06	Call	0.00000		0.00000	0.00000		0.00000		0.00	0	0.00
R023	On 07/02/2013	Bond Future	7.06	Put	1,265.74000		1.26574	1,027.69000	1.02769	1,265.740		0.00	0	0.00
R023	On 02/05/2013	Bond Future			7.29804		104.54444	7.26145		104.80328		0.00	0	2.00
R023	On 02/05/2013	Bond Future	7.06	Call	0.00000		0.00000	0.00000		0.00000		0.00	0	0.00
R023	On 02/05/2013	Bond Future	7.06	Put	1,698.98000		1.69898	1,440.14000	1.44014	1,698.980		0.00	0	0.00
R023	On 02/05/2013	Bond Future	7.04	Call	0.00000		0.00000	0.00000		0.00000		0.00	0	0.00
R023	On 02/05/2013	Bond Future	7.04	Put	1,843.36000		1.84336	1,584.52000	1.58452	1,843.360		0.00	0	0.00
R023	On 02/05/2013	Bond Future	7.05	Call	0.00000		0.00000	0.00000		0.00000		0.00	0	0.00
R023	On 02/05/2013	Bond Future	7.05	Put	1,771.14000		1.77114	1,512.30000	1.51230	1,771.140		0.00	0	0.00
R023	On 01/08/2013	Bond Future			7.36462		105.95361	7.33207		106.17838		0.00	0	0.00
R023	On 01/08/2013	Bond Future	7.29	Call	0.00000		0.00000	0.00000		0.00000		0.00	0	0.00
R023	On 01/08/2013	Bond Future	7.29	Put	516.21000		0.51621	291.44000	0.29144	516.210		0.00	0	0.00
R023	On 01/08/2013	Bond Future	7.30	Call	0.00000		0.00000	0.00000		0.00000		0.00	0	0.00
R023	On 01/08/2013	Bond Future	7.30	Put	446.84000		0.44684	222.07000	0.22207	446.840		0.00	0	0.00
R023	On 01/08/2013	Bond Future	7.31	Call	0.00000		0.00000	0.00000		0.00000		0.00	0	0.00
R023	On 01/08/2013	Bond Future	7.31	Put	377.53000		0.37753	152.76000	0.15276	377.530		0.00	0	0.00
R157	On 07/02/2013	Bond Future			5.50624		124.60334	5.49281		124.63910	2.16	1,744,446.76	14	12,671.00

Contract Details			Strike	Call / Put	MTM	Yield	MarkPrice	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
R157	On 07/02/2013	Bond Future	6.28	Call	2,077.87000		2.07787	2,112.29000	2.11229	2,077.870	2.28	0.00	0	0.00
R157	On 07/02/2013	Bond Future	6.28	Put	40.66000		0.04066	39.32000	0.03932	40.660	2.28	0.00	0	0.00
R157	On 07/02/2013	Bond Future	6.50	Call	2,624.05000		2.62405	2,659.32000	2.65932	2,624.050	2.31	0.00	0	0.00
R157	On 07/02/2013	Bond Future	6.50	Put	15.82000		0.01582	15.33000	0.01533	15.820	2.31	0.00	0	0.00
R157	On 07/02/2013	Bond Future	6.70	Call	3,129.84000		3.12984	3,165.43000	3.16543	3,129.840	2.31	0.00	0	0.00
R157	On 07/02/2013	Bond Future	6.70	Put	5.60000		0.00560	5.43000	0.00543	5.600	2.31	0.00	0	0.00
R157	On 07/02/2013	Bond Future	6.75	Call	3,257.02000		3.25702	3,292.66000	3.29266	3,257.020	2.31	0.00	0	0.00
R157	On 07/02/2013	Bond Future	6.75	Put	4.24000		0.00424	4.12000	0.00412	4.240	2.31	0.00	0	0.00
R157	On 07/02/2013	Bond Future	6.80	Call	3,384.33000		3.38433	3,420.00000	3.42000	3,384.330	2.31	0.00	0	0.00
R157	On 07/02/2013	Bond Future	6.80	Put	3.19000		0.00319	3.10000	0.00310	3.190	2.31	0.00	0	0.00
R157	On 02/05/2013	Bond Future			5.53157		119.30307	5.50809	119.35994		2.10	0.00	0	141.00
R157	On 02/05/2013	Bond Future	5.35	Call	481.72000		0.48172	506.81000	0.50681	481.720	2.09	0.00	0	0.00
R157	On 02/05/2013	Bond Future	5.35	Put	922.47000		0.92247	890.69000	0.89069	922.470	2.09	0.00	0	0.00
R157	On 02/05/2013	Bond Future	5.36	Call	491.71000		0.49171	517.14000	0.51714	491.710	2.09	0.00	0	0.00
R157	On 02/05/2013	Bond Future	5.36	Put	908.13000		0.90813	876.69000	0.87669	908.130	2.09	0.00	0	0.00
R157	On 02/05/2013	Bond Future	5.34	Call	471.85000		0.47185	496.63000	0.49663	471.850	2.09	0.00	0	0.00
R157	On 02/05/2013	Bond Future	5.34	Put	936.94000		0.93694	904.85000	0.90485	936.940	2.09	0.00	0	0.00
R157	On 07/11/2013	Bond Future			5.58411		115.80291	5.65348	115.67240		2.01	0.00	0	0.00
R157	On 07/11/2013	Bond Future	5.61	Call	942.55000		0.94255	878.42000	0.87842	942.550	2.00	0.00	0	0.00
R157	On 07/11/2013	Bond Future	5.61	Put	893.82000		0.89382	960.20000	0.96020	893.820	2.00	0.00	0	0.00
R157	On 07/11/2013	Bond Future	5.59	Call	923.68000		0.92368	860.41000	0.86041	923.680	2.00	0.00	0	0.00
R157	On 07/11/2013	Bond Future	5.59	Put	912.59000		0.91259	979.83000	0.97983	912.590	2.00	0.00	0	0.00
R157	On 07/11/2013	Bond Future	5.60	Call	933.08000		0.93308	869.38000	0.86938	933.080	2.00	0.00	0	0.00
R157	On 07/11/2013	Bond Future	5.60	Put	903.17000		0.90317	969.98000	0.96998	903.170	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

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			7.73366		124.77686	7.68057	125.29629		13.11	3,244,198.36	26	38,006.00
R186	On 07/02/2013	Bond Future	7.00	Call	755.21000		0.75521	868.02000	0.86802	755.210	12.82	0.00	0	10,300.00
R186	On 07/02/2013	Bond Future	7.00	Put	8,213.76000		8.21376	7,807.14000	7.80714	8,213.760	12.82	0.00	0	0.00
R186	On 07/02/2013	Bond Future	7.25	Call	1,328.03000		1.32803	1,496.45000	1.49645	1,328.030	12.92	0.00	0	670.00
R186	On 07/02/2013	Bond Future	7.25	Put	6,175.85000		6.17585	5,824.84000	5.82484	6,175.850	12.92	0.00	0	0.00
R186	On 07/02/2013	Bond Future	7.50	Call	2,150.25000		2.15025	2,381.51000	2.38151	2,150.250	13.01	0.00	0	575.00
R186	On 07/02/2013	Bond Future	7.50	Put	4,459.57000		4.45957	4,171.40000	4.17140	4,459.570	13.01	0.00	0	0.00
R186	On 07/02/2013	Bond Future	8.32	Call	6,682.13000		6.68213	7,099.27000	7.09927	6,682.130	13.44	0.00	0	0.00
R186	On 07/02/2013	Bond Future	8.32	Put	1,144.47000		1.14447	1,042.18000	1.04218	1,144.470	13.44	0.00	0	2,000.00
R186	On 07/02/2013	Bond Future	8.50	Call	7,966.21000		7.96621	8,410.30000	8.41030	7,966.210	13.54	0.00	0	0.00
R186	On 07/02/2013	Bond Future	8.50	Put	799.29000		0.79929	723.95000	0.72395	799.290	13.54	0.00	0	0.00
R186	On 07/02/2013	Bond Future	7.75	Call	3,245.46000		3.24546	3,540.97000	3.54097	3,245.460	13.11	0.00	0	1,000.00
R186	On 07/02/2013	Bond Future	7.75	Put	3,086.21000		3.08621	2,862.29000	2.86229	3,086.210	13.11	0.00	0	0.00
R186	On 07/02/2013	Bond Future	8.00	Call	4,611.32000		4.61132	4,966.30000	4.96630	4,611.320	13.25	0.00	0	0.00
R186	On 07/02/2013	Bond Future	8.00	Put	2,051.24000		2.05124	1,886.79000	1.88679	2,051.240	13.25	0.00	0	150.00
R186	On 07/02/2013	Bond Future	8.55	Call	8,334.80000		8.33480	8,785.34000	8.78534	8,334.800	13.57	0.00	0	0.00
R186	On 07/02/2013	Bond Future	8.55	Put	721.01000		0.72101	652.12000	0.65212	721.010	13.57	0.00	0	0.00
R186	On 07/02/2013	Bond Future	8.45	Call	7,602.59000		7.60259	8,039.77000	8.03977	7,602.590	13.51	0.00	0	0.00
R186	On 07/02/2013	Bond Future	8.45	Put	885.01000		0.88501	802.76000	0.80276	885.010	13.51	0.00	0	0.00
R186	On 07/02/2013	Bond Future	8.47	Call	7,747.42000		7.74742	8,187.42000	8.18742	7,747.420	13.52	0.00	0	0.00
R186	On 07/02/2013	Bond Future	8.47	Put	849.81000		0.84981	770.38000	0.77038	849.810	13.52	0.00	0	0.00
R186	On 02/05/2013	Bond Future			7.80662		126.28010	7.74961	126.82730		13.06	0.00	0	12.00
R186	On 02/05/2013	Bond Future	7.41	Call	2,842.19000		2.84219	3,069.53000	3.06953	2,842.190	12.95	0.00	0	0.00
R186	On 02/05/2013	Bond Future	7.41	Put	6,721.19000		6.72119	6,401.33000	6.40133	6,721.190	12.95	0.00	0	0.00
R186	On 02/05/2013	Bond Future	7.39	Call	2,770.91000		2.77091	2,994.51000	2.99451	2,770.910	12.95	0.00	0	0.00
R186	On 02/05/2013	Bond Future	7.39	Put	6,850.04000		6.85004	6,526.44000	6.52644	6,850.040	12.95	0.00	0	0.00
R186	On 02/05/2013	Bond Future	7.40	Call	2,806.41000		2.80641	3,031.87000	3.03187	2,806.410	12.95	0.00	0	0.00
R186	On 02/05/2013	Bond Future	7.40	Put	6,785.42000		6.78542	6,463.68000	6.46368	6,785.420	12.95	0.00	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 07/11/2013	Bond Future			7.97441		124.42010	7.93449	124.78639		14.43		0.00	0	0.00
R186	On 07/11/2013	Bond Future	8.15	Call	7,920.60000		7.92060	8,138.52000	8.13852	7,920.600	14.52		0.00	0	0.00
R186	On 07/11/2013	Bond Future	8.15	Put	6,327.75000		6.32775	6,179.38000	6.17938	6,327.750	14.52		0.00	0	0.00
R186	On 07/11/2013	Bond Future	8.16	Call	7,969.14000		7.96914	8,187.78000	8.18778	7,969.140	14.53		0.00	0	0.00
R186	On 07/11/2013	Bond Future	8.16	Put	6,286.47000		6.28647	6,138.82000	6.13882	6,286.470	14.53		0.00	0	0.00
R186	On 07/11/2013	Bond Future	8.75	Call	11,033.79000		11.03379	11,291.75000	11.29175	11,033.790	14.87		0.00	0	0.00
R186	On 07/11/2013	Bond Future	8.75	Put	4,216.26000		4.21626	4,107.93000	4.10793	4,216.260	14.87		0.00	0	130.00
R186	On 07/11/2013	Bond Future	8.14	Call	7,872.19000		7.87219	8,089.38000	8.08938	7,872.190	14.51		0.00	0	0.00
R186	On 07/11/2013	Bond Future	8.14	Put	6,369.26000		6.36926	6,220.16000	6.22016	6,369.260	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			216.43525		216.43525	216.44652	216.44652				0.00	0	154.00
R189	On 07/02/2013	Bond Future	212.99	Call	3,445.25000		3.44525	3,456.52000	3.45652	3,445.250			0.00	0	0.00
R189	On 07/02/2013	Bond Future	212.99	Put	0.00000		0.00000	0.00000	0.00000	0.000			0.00	0	0.00
R189	On 07/02/2013	Bond Future	213.00	Call	3,435.25000		3.43525	3,446.52000	3.44652	3,435.250			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	3,425.25000		3.42525	3,436.52000	3.43652	3,425.250			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			278.31624		278.31624	278.32689	278.32689				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	673.76000		0.67376	663.11000	0.66311	673.760			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

Contract Details			Strike	Call / Put	MTM	Yield	MarkPrice	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
R197	On 07/02/2013	Bond Future	279.00	Put	683.76000	0.68376	673.11000	0.67311	683.760	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	693.76000	0.69376	683.11000	0.68311	693.760	0.00	0	0.00		
R197	On 02/05/2013	Bond Future			281.82785	281.82785	281.84011	281.84011		0.00	0	0.00		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	562.15000	0.56215	549.89000	0.54989	562.150	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	572.15000	0.57215	559.89000	0.55989	572.150	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	582.15000	0.58215	569.89000	0.56989	582.150	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			5.05262	107.73019	5.03036	107.77082		1.47	4,309,207.60	40	1,540.00	
R201	On 07/02/2013	Bond Future	4.98	Call	244.68000	0.24468	264.45000	0.26445	244.680	1.47	0.00	0	0.00	
R201	On 07/02/2013	Bond Future	4.98	Put	377.31000	0.37731	356.45000	0.35645	377.310	1.47	0.00	0	0.00	
R201	On 07/02/2013	Bond Future	5.60	Call	1,034.46000	1.03446	1,071.73000	1.07173	1,034.460	1.54	0.00	0	0.00	
R201	On 07/02/2013	Bond Future	5.60	Put	41.73000	0.04173	38.37000	0.03837	41.730	1.54	0.00	0	0.00	
R201	On 07/02/2013	Bond Future	6.20	Call	2,068.58000	2.06858	2,109.06000	2.10906	2,068.580	1.59	0.00	0	0.00	
R201	On 07/02/2013	Bond Future	6.20	Put	1.60000	0.00160	1.45000	0.00145	1.600	1.59	0.00	0	0.00	
R201	On 07/02/2013	Bond Future	6.25	Call	2,156.98000	2.15698	2,197.50000	2.19750	2,156.980	1.59	0.00	0	0.00	
R201	On 07/02/2013	Bond Future	6.25	Put	1.13000	0.00113	1.02000	0.00102	1.130	1.59	0.00	0	0.00	
R201	On 07/02/2013	Bond Future	6.30	Call	2,245.41000	2.24541	2,285.97000	2.28597	2,245.410	1.59	0.00	0	0.00	
R201	On 07/02/2013	Bond Future	6.30	Put	0.79000	0.00079	0.72000	0.00072	0.790	1.59	0.00	0	0.00	
R201	On 02/05/2013	Bond Future			5.02129	109.02805	4.98408	109.08767		1.26	0.00	0	4.00	
R201	On 02/05/2013	Bond Future	4.05	Call	14.26000	0.01426	17.07000	0.01707	14.260	1.19	0.00	0	0.00	
R201	On 02/05/2013	Bond Future	4.05	Put	1,585.46000	1.58546	1,528.65000	1.52865	1,585.460	1.19	0.00	0	0.00	
R201	On 02/05/2013	Bond Future	4.06	Call	14.98000	0.01498	17.91000	0.01791	14.980	1.20	0.00	0	0.00	
R201	On 02/05/2013	Bond Future	4.06	Put	1,569.84000	1.56984	1,513.15000	1.51315	1,569.840	1.20	0.00	0	0.00	
R201	On 02/05/2013	Bond Future	4.04	Call	13.57000	0.01357	16.27000	0.01627	13.570	1.19	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
R201	On 02/05/2013	Bond Future	4.04	Put	1,601.10000		1.60110	1,544.18000	1.54418	1,601.100	1.19	0.00	0	0.00
R201	On 07/11/2013	Bond Future			4.85325		107.58323	4.95105	107.47583		1.11	0.00	0	0.00
R201	On 07/11/2013	Bond Future	4.80	Call	440.50000		0.44050	391.30000	0.39130	440.500	1.10	0.00	0	0.00
R201	On 07/11/2013	Bond Future	4.80	Put	499.05000		0.49905	557.25000	0.55725	499.050	1.10	0.00	0	0.00
R201	On 07/11/2013	Bond Future	4.81	Call	445.78000		0.44578	396.18000	0.39618	445.780	1.10	0.00	0	0.00
R201	On 07/11/2013	Bond Future	4.81	Put	493.33000		0.49333	551.13000	0.55113	493.330	1.10	0.00	0	0.00
R201	On 07/11/2013	Bond Future	4.79	Call	435.26000		0.43526	386.46000	0.38646	435.260	1.10	0.00	0	0.00
R201	On 07/11/2013	Bond Future	4.79	Put	504.81000		0.50481	563.41000	0.56341	504.810	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			209.03341		209.03341	209.03704	209.03704			303,098,444.50	1,450	51,694.00
R202	On 07/02/2013	Bond Future	204.99	Call	4,043.41000		4.04341	4,047.04000	4.04704	4,043.410		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	4,033.41000		4.03341	4,037.04000	4.03704	4,033.410		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	4,023.41000		4.02341	4,027.04000	4.02704	4,023.410		0.00	0	0.00
R202	On 07/02/2013	Bond Future	205.01	Put	0.00000		0.00000	0.00000	0.00000	0.000		0.00	0	0.00
R202	On 02/05/2013	Bond Future			211.67069		211.67069	211.67553	211.67553			0.00	0	1.00
R202	On 02/05/2013	Bond Future	211.04	Call	630.69000		0.63069	635.53000	0.63553	630.690		0.00	0	0.00
R202	On 02/05/2013	Bond Future	211.04	Put	0.00000		0.00000	0.00000	0.00000	0.000		0.00	0	0.00
R202	On 02/05/2013	Bond Future	211.05	Call	620.69000		0.62069	625.53000	0.62553	620.690		0.00	0	0.00
R202	On 02/05/2013	Bond Future	211.05	Put	0.00000		0.00000	0.00000	0.00000	0.000		0.00	0	0.00
R202	On 02/05/2013	Bond Future	211.06	Call	610.69000		0.61069	615.53000	0.61553	610.690		0.00	0	0.00
R202	On 02/05/2013	Bond Future	211.06	Put	0.00000		0.00000	0.00000	0.00000	0.000		0.00	0	0.00
R202	On 07/12/2033	Price Contribution			100.00000		100.00000	100.00000	100.00000			0.00	0	0.00
R203	On 07/02/2013	Bond Future			5.93968		112.56622	5.90352	112.71756		4.36	1,688,493.30	15	15,064.00

Contract Details			Strike	Call / Put	MTM	Yield	MarkPrice	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
R203	On 07/02/2013	Bond Future	5.54	Call	327.22000		0.32722	369.51000	0.36951	327.220	4.28	0.00	0	10,000.00
R203	On 07/02/2013	Bond Future	5.54	Put	2,014.32000		2.01432	1,905.27000	1.90527	2,014.320	4.28	0.00	0	0.00
R203	On 07/02/2013	Bond Future	6.11	Call	1,350.50000		1.35050	1,451.42000	1.45142	1,350.500	4.39	0.00	0	12,600.00
R203	On 07/02/2013	Bond Future	6.11	Put	641.09000		0.64109	590.67000	0.59067	641.090	4.39	0.00	0	3,254.00
R203	On 07/02/2013	Bond Future	6.45	Call	2,365.86000		2.36586	2,493.45000	2.49345	2,365.860	4.48	0.00	0	0.00
R203	On 07/02/2013	Bond Future	6.45	Put	257.07000		0.25707	233.32000	0.23332	257.070	4.48	0.00	0	0.00
R203	On 07/02/2013	Bond Future	6.55	Call	2,706.09000		2.70609	2,839.18000	2.83918	2,706.090	4.50	0.00	0	0.00
R203	On 07/02/2013	Bond Future	6.55	Put	189.93000		0.18993	171.68000	0.17168	189.930	4.50	0.00	0	0.00
R203	On 07/02/2013	Bond Future	6.65	Call	3,060.04000		3.06004	3,197.60000	3.19760	3,060.040	4.53	0.00	0	0.00
R203	On 07/02/2013	Bond Future	6.65	Put	138.40000		0.13840	124.62000	0.12462	138.400	4.53	0.00	0	30,250.00
R203	On 07/02/2013	Bond Future	6.94	Call	4,137.78000		4.13778	4,283.60000	4.28360	4,137.780	4.61	0.00	0	0.00
R203	On 07/02/2013	Bond Future	6.94	Put	50.87000		0.05087	45.35000	0.04535	50.870	4.61	0.00	0	0.00
R203	On 07/02/2013	Bond Future	7.15	Call	4,942.60000		4.94260	5,091.45000	5.09145	4,942.600	4.63	0.00	0	0.00
R203	On 07/02/2013	Bond Future	7.15	Put	21.63000		0.02163	19.14000	0.01914	21.630	4.63	0.00	0	0.00
R203	On 07/02/2013	Bond Future	6.50	Call	2,533.96000		2.53396	2,664.44000	2.66444	2,533.960	4.49	0.00	0	0.00
R203	On 07/02/2013	Bond Future	6.50	Put	221.25000		0.22125	200.39000	0.20039	221.250	4.49	0.00	0	0.00
R203	On 02/05/2013	Bond Future			5.98076	109.76592		5.93758	109.93805		4.29	0.00	0	22.00
R203	On 02/05/2013	Bond Future	5.90	Call	1,125.66000		1.12566	1,211.44000	1.21144	1,125.660	4.28	0.00	0	0.00
R203	On 02/05/2013	Bond Future	5.90	Put	1,447.86000		1.44786	1,361.51000	1.36151	1,447.860	4.28	0.00	0	0.00
R203	On 02/05/2013	Bond Future	5.91	Call	1,144.21000		1.14421	1,230.85000	1.23085	1,144.210	4.28	0.00	0	0.00
R203	On 02/05/2013	Bond Future	5.91	Put	1,426.45000		1.42645	1,340.96000	1.34096	1,426.450	4.28	0.00	0	0.00
R203	On 02/05/2013	Bond Future	5.89	Call	1,107.30000		1.10730	1,192.23000	1.19223	1,107.300	4.28	0.00	0	0.00
R203	On 02/05/2013	Bond Future	5.89	Put	1,469.48000		1.46948	1,382.28000	1.38228	1,469.480	4.28	0.00	0	0.00
R203	On 07/11/2013	Bond Future			6.07778	108.64894		6.07672	108.65268		4.58	0.00	0	0.00
R203	On 07/11/2013	Bond Future	6.00	Call	1,836.65000		1.83665	1,841.21000	1.84121	1,836.650	4.58	0.00	0	0.00
R203	On 07/11/2013	Bond Future	6.00	Put	2,111.71000		2.11171	2,112.53000	2.11253	2,111.710	4.58	0.00	0	0.00
R203	On 07/11/2013	Bond Future	6.01	Call	1,854.16000		1.85416	1,858.73000	1.85873	1,854.160	4.58	0.00	0	0.00
R203	On 07/11/2013	Bond Future	6.01	Put	2,093.81000		2.09381	2,094.64000	2.09464	2,093.810	4.58	0.00	0	0.00

Contract Details			Strike	Call / Put	MTM	Yield	MarkPrice	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
R203	On 07/11/2013	Bond Future	5.99	Call	1,819.66000		1.81966	1,824.21000	1.82421	1,819.660	4.58	0.00	0	0.00
R203	On 07/11/2013	Bond Future	5.99	Put	2,130.15000		2.13015	2,130.96000	2.13096	2,130.150	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			6.22848		109.73264	6.18837	109.93726		5.87	2,194,652.80	20	11,672.00
R204	On 07/02/2013	Bond Future	7.29	Call	5,319.28000		5.31928	5,515.95000	5.51595	5,319.280	6.23	0.00	0	0.00
R204	On 07/02/2013	Bond Future	7.29	Put	71.70000		0.07170	63.75000	0.06375	71.700	6.23	0.00	0	0.00
R204	On 07/02/2013	Bond Future	7.45	Call	6,050.50000		6.05050	6,250.54000	6.25054	6,050.500	6.23	0.00	0	0.00
R204	On 07/02/2013	Bond Future	7.45	Put	39.24000		0.03924	34.66000	0.03466	39.240	6.23	0.00	0	0.00
R204	On 07/02/2013	Bond Future	7.95	Call	8,357.79000		8.35779	8,561.83000	8.56183	8,357.790	6.23	0.00	0	0.00
R204	On 07/02/2013	Bond Future	7.95	Put	4.40000		0.00440	3.82000	0.00382	4.400	6.23	0.00	0	0.00
R204	On 07/02/2013	Bond Future	8.00	Call	8,587.40000		8.58740	8,791.56000	8.79156	8,587.400	6.23	0.00	0	0.00
R204	On 07/02/2013	Bond Future	8.00	Put	3.45000		0.00345	2.99000	0.00299	3.450	6.23	0.00	0	0.00
R204	On 07/02/2013	Bond Future	8.05	Call	8,816.56000		8.81656	9,020.81000	9.02081	8,816.560	6.23	0.00	0	0.00
R204	On 07/02/2013	Bond Future	8.05	Put	2.69000		0.00269	2.32000	0.00232	2.690	6.23	0.00	0	0.00
R204	On 02/05/2013	Bond Future			6.27779		111.05464	6.23178	111.28063		6.00	0.00	0	24.00
R204	On 02/05/2013	Bond Future	6.30	Call	1,872.95000		1.87295	1,997.50000	1.99750	1,872.950	6.02	0.00	0	0.00
R204	On 02/05/2013	Bond Future	6.30	Put	1,764.06000		1.76406	1,662.62000	1.66262	1,764.060	6.02	0.00	0	0.00
R204	On 02/05/2013	Bond Future	6.31	Call	1,898.51000		1.89851	2,024.03000	2.02403	1,898.510	6.02	0.00	0	0.00
R204	On 02/05/2013	Bond Future	6.31	Put	1,740.64000		1.74064	1,640.17000	1.64017	1,740.640	6.02	0.00	0	0.00
R204	On 02/05/2013	Bond Future	6.29	Call	1,847.58000		1.84758	1,971.16000	1.97116	1,847.580	6.01	0.00	0	0.00
R204	On 02/05/2013	Bond Future	6.29	Put	1,787.70000		1.78770	1,685.29000	1.68529	1,787.700	6.01	0.00	0	0.00
R204	On 07/11/2013	Bond Future			6.39220		110.04897	6.37880	110.10902		6.38	0.00	0	0.00
R204	On 07/11/2013	Bond Future	6.30	Call	2,587.54000		2.58754	2,620.89000	2.62089	2,587.540	6.40	0.00	0	0.00
R204	On 07/11/2013	Bond Future	6.30	Put	3,001.52000		3.00152	2,974.82000	2.97482	3,001.520	6.40	0.00	0	0.00
R204	On 07/11/2013	Bond Future	6.31	Call	2,609.77000		2.60977	2,643.28000	2.64328	2,609.770	6.40	0.00	0	0.00
R204	On 07/11/2013	Bond Future	6.31	Put	2,978.75000		2.97875	2,952.21000	2.95221	2,978.750	6.40	0.00	0	0.00

Contract Details			Strike	Call / Put	MTM	Yield	MarkPrice	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
R204	On 07/11/2013	Bond Future	7.00	Call	4,389.58000		4.38958	4,432.89000	4.43289	4,389.580	6.63	0.00	0	0.00
R204	On 07/11/2013	Bond Future	7.00	Put	1,708.85000		1.70885	1,692.11000	1.69211	1,708.850	6.63	0.00	0	180.00
R204	On 07/11/2013	Bond Future	6.29	Call	2,565.41000		2.56541	2,598.60000	2.59860	2,565.410	6.39	0.00	0	0.00
R204	On 07/11/2013	Bond Future	6.29	Put	3,024.41000		3.02441	2,997.55000	2.99755	3,024.410	6.39	0.00	0	0.00
R204	On 21/12/2018	Price Contribution			100.00000		100.00000	100.00000	100.00000			0.00	0	0.00
R204/R157	On 15/01/2020	Price Contribution			100.00000		100.00000	100.00000	100.00000			0.00	0	0.00
R204/R203	On 21/12/2018	Price Contribution			100.00000		100.00000	100.00000	100.00000			0.00	0	0.00
R206	On 07/02/2013	Bond Future			5.03301		102.77127	4.99924	102.80190		0.67	0.00	0	1,120.00
R206	On 07/02/2013	Bond Future	4.76	Call	99.30000		0.09930	110.20000	0.11020	99.300	1.00	0.00	0	0.00
R206	On 07/02/2013	Bond Future	4.76	Put	347.39000		0.34739	327.66000	0.32766	347.390	1.00	0.00	0	0.00
R206	On 07/02/2013	Bond Future	5.00	Call	184.43000		0.18443	200.57000	0.20057	184.430	1.00	0.00	0	0.00
R206	On 07/02/2013	Bond Future	5.00	Put	214.37000		0.21437	199.88000	0.19988	214.370	1.00	0.00	0	0.00
R206	On 07/02/2013	Bond Future	5.95	Call	836.45000		0.83645	865.96000	0.86596	836.450	1.00	0.00	0	0.00
R206	On 07/02/2013	Bond Future	5.95	Put	9.93000		0.00993	8.81000	0.00881	9.930	1.00	0.00	0	0.00
R206	On 07/02/2013	Bond Future	6.00	Call	879.23000		0.87923	908.96000	0.90896	879.230	1.00	0.00	0	0.00
R206	On 07/02/2013	Bond Future	6.00	Put	7.95000		0.00795	7.05000	0.00705	7.950	1.00	0.00	0	0.00
R206	On 07/02/2013	Bond Future	6.05	Call	922.35000		0.92235	952.25000	0.95225	922.350	1.00	0.00	0	0.00
R206	On 07/02/2013	Bond Future	6.05	Put	6.33000		0.00633	5.60000	0.00560	6.330	1.00	0.00	0	0.00
R206	On 02/05/2013	Bond Future			4.96587		104.00935	4.89461	104.05802		0.54	0.00	0	23.00
R206	On 02/05/2013	Bond Future	3.40	Call	20.34000		0.02034	24.05000	0.02405	20.340	1.00	0.00	0	0.00
R206	On 02/05/2013	Bond Future	3.40	Put	1,099.23000		1.09923	1,054.27000	1.05427	1,099.230	1.00	0.00	0	0.00
R206	On 02/05/2013	Bond Future	3.41	Call	20.79000		0.02079	24.58000	0.02458	20.790	1.00	0.00	0	0.00
R206	On 02/05/2013	Bond Future	3.41	Put	1,092.73000		1.09273	1,047.85000	1.04785	1,092.730	1.00	0.00	0	0.00
R206	On 02/05/2013	Bond Future	3.39	Call	19.89000		0.01989	23.54000	0.02354	19.890	1.00	0.00	0	0.00
R206	On 02/05/2013	Bond Future	3.39	Put	1,105.73000		1.10573	1,060.71000	1.06071	1,105.730	1.00	0.00	0	0.00
R206	On 07/11/2013	Bond Future			3.72442		103.07685	4.34782	102.96503		0.16	0.00	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 07/11/2013	Bond Future	4.30	Call	461.32000	0.46132	403.69000	0.40369	461.320	1.00	0.00	0	0.00	
R206	On 07/11/2013	Bond Future	4.30	Put	358.07000	0.35807	412.26000	0.41226	358.070	1.00	0.00	0	0.00	
R206	On 07/11/2013	Bond Future	4.31	Call	462.29000	0.46229	404.58000	0.40458	462.290	1.00	0.00	0	0.00	
R206	On 07/11/2013	Bond Future	4.31	Put	357.25000	0.35725	411.36000	0.41136	357.250	1.00	0.00	0	0.00	
R206	On 07/11/2013	Bond Future	4.29	Call	460.35000	0.46035	402.80000	0.40280	460.350	1.00	0.00	0	0.00	
R206	On 07/11/2013	Bond Future	4.29	Put	358.90000	0.35890	413.17000	0.41317	358.900	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			6.52398	104.54615	6.49511	104.70898			7.25	2,090,923.00	20	6,841.00
R207	On 07/02/2013	Bond Future	7.66	Call	6,244.90000	6.24490	6,402.30000	6.40230	6,244.900	7.63	0.00	0	0.00	
R207	On 07/02/2013	Bond Future	7.66	Put	79.14000	0.07914	73.71000	0.07371	79.140	7.63	0.00	0	0.00	
R207	On 07/02/2013	Bond Future	7.80	Call	6,942.07000	6.94207	7,101.51000	7.10151	6,942.070	7.63	0.00	0	0.00	
R207	On 07/02/2013	Bond Future	7.80	Put	48.03000	0.04803	44.64000	0.04464	48.030	7.63	0.00	0	0.00	
R207	On 07/02/2013	Bond Future	8.20	Call	8,947.90000	8.94790	9,110.00000	9.11000	8,947.900	7.63	0.00	0	0.00	
R207	On 07/02/2013	Bond Future	8.20	Put	9.68000	0.00968	8.95000	0.00895	9.680	7.63	0.00	0	0.00	
R207	On 07/02/2013	Bond Future	8.25	Call	9,197.76000	9.19776	9,360.00000	9.36000	9,197.760	7.63	0.00	0	0.00	
R207	On 07/02/2013	Bond Future	8.25	Put	7.78000	0.00778	7.19000	0.00719	7.780	7.63	0.00	0	0.00	
R207	On 07/02/2013	Bond Future	8.30	Call	9,447.14000	9.44714	9,609.50000	9.60950	9,447.140	7.63	0.00	0	0.00	
R207	On 07/02/2013	Bond Future	8.30	Put	6.22000	0.00622	5.75000	0.00575	6.220	7.63	0.00	0	0.00	
R207	On 02/05/2013	Bond Future			6.58057	105.80564	6.54714	105.98839			7.36	0.00	0	0.00
R207	On 02/05/2013	Bond Future	6.45	Call	1,785.41000	1.78541	1,876.28000	1.87628	1,785.410	7.35	0.00	0	0.00	
R207	On 02/05/2013	Bond Future	6.45	Put	2,501.43000	2.50143	2,409.55000	2.40955	2,501.430	7.35	0.00	0	0.00	
R207	On 02/05/2013	Bond Future	6.46	Call	1,810.13000	1.81013	1,901.76000	1.90176	1,810.130	7.35	0.00	0	0.00	
R207	On 02/05/2013	Bond Future	6.46	Put	2,471.10000	2.47110	2,379.98000	2.37998	2,471.100	7.35	0.00	0	0.00	
R207	On 02/05/2013	Bond Future	6.44	Call	1,760.89000	1.76089	1,851.01000	1.85101	1,760.890	7.35	0.00	0	0.00	
R207	On 02/05/2013	Bond Future	6.44	Put	2,532.00000	2.53200	2,439.37000	2.43937	2,532.000	7.35	0.00	0	0.00	
R207	On 07/11/2013	Bond Future			6.70876	105.05015	6.70423	105.07312			7.80	0.00	0	0.00
R207	On 07/11/2013	Bond Future	6.70	Call	3,216.32000	3.21632	3,232.63000	3.23263	3,216.320	7.79	0.00	0	0.00	
R207	On 07/11/2013	Bond Future	6.70	Put	3,260.75000	3.26075	3,254.09000	3.25409	3,260.750	7.79	0.00	0	0.00	

Contract Details			Strike	Call / Put	MTM	Yield	MarkPrice	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
R207	On 07/11/2013	Bond Future	6.71	Call	3,241.68000		3.24168	3,258.05000	3.25805	3,241.680	7.79	0.00	0	0.00
R207	On 07/11/2013	Bond Future	6.71	Put	3,235.39000		3.23539	3,228.79000	3.22879	3,235.390	7.79	0.00	0	0.00
R207	On 07/11/2013	Bond Future	6.69	Call	3,191.06000		3.19106	3,207.31000	3.20731	3,191.060	7.79	0.00	0	0.00
R207	On 07/11/2013	Bond Future	6.69	Put	3,286.25000		3.28625	3,279.53000	3.27953	3,286.250	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			6.71073		102.73574	6.67205	102.97586		8.51	2,054,714.80	20	20,445.00
R208	On 07/02/2013	Bond Future	8.00	Call	7,678.74000		7.67874	7,912.42000	7.91242	7,678.740	8.98	0.00	0	0.00
R208	On 07/02/2013	Bond Future	8.00	Put	66.97000		0.06697	60.53000	0.06053	66.970	8.98	0.00	0	0.00
R208	On 07/02/2013	Bond Future	8.05	Call	7,948.61000		7.94861	8,183.24000	8.18324	7,948.610	8.98	0.00	0	0.00
R208	On 07/02/2013	Bond Future	8.05	Put	56.39000		0.05639	50.90000	0.05090	56.390	8.98	0.00	0	0.00
R208	On 07/02/2013	Bond Future	8.83	Call	12,135.32000		12.13532	12,375.17000	12.37517	12,135.320	8.98	0.00	0	0.00
R208	On 07/02/2013	Bond Future	8.83	Put	2.41000		0.00241	2.14000	0.00214	2.410	8.98	0.00	0	0.00
R208	On 07/02/2013	Bond Future	6.00	Call	306.36000		0.30636	349.03000	0.34903	306.360	8.29	0.00	0	12,250.00
R208	On 07/02/2013	Bond Future	6.00	Put	4,834.13000		4.83413	4,636.68000	4.63668	4,834.130	8.29	0.00	0	0.00
R208	On 07/02/2013	Bond Future	7.78	Call	6,501.97000		6.50197	6,729.71000	6.72971	6,501.970	8.98	0.00	0	0.00
R208	On 07/02/2013	Bond Future	7.78	Put	136.87000		0.13687	124.49000	0.12449	136.870	8.98	0.00	0	0.00
R208	On 07/02/2013	Bond Future	7.85	Call	6,873.85000		6.87385	7,103.83000	7.10383	6,873.850	8.98	0.00	0	0.00
R208	On 07/02/2013	Bond Future	7.85	Put	109.83000		0.10983	99.69000	0.09969	109.830	8.98	0.00	0	0.00
R208	On 07/02/2013	Bond Future	7.95	Call	7,409.51000		7.40951	7,642.11000	7.64211	7,409.510	8.98	0.00	0	0.00
R208	On 07/02/2013	Bond Future	7.95	Put	79.25000		0.07925	71.73000	0.07173	79.250	8.98	0.00	0	0.00
R208	On 02/05/2013	Bond Future			6.76537		100.58049	6.72232	100.84093		8.89	0.00	0	47.00
R208	On 02/05/2013	Bond Future	6.66	Call	2,129.63000		2.12963	2,261.49000	2.26149	2,129.630	8.87	0.00	0	0.00
R208	On 02/05/2013	Bond Future	6.66	Put	2,768.57000		2.76857	2,639.99000	2.63999	2,768.570	8.87	0.00	0	0.00
R208	On 02/05/2013	Bond Future	6.64	Call	2,074.63000		2.07463	2,204.42000	2.20442	2,074.630	8.86	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
R208	On 02/05/2013	Bond Future	6.64	Put	2,835.41000		2.83541	2,704.76000	2.70476	2,835.410	8.86	0.00	0	0.00
R208	On 02/05/2013	Bond Future	6.65	Call	2,102.02000		2.10202	2,232.85000	2.23285	2,102.020	8.87	0.00	0	0.00
R208	On 02/05/2013	Bond Future	6.65	Put	2,801.85000		2.80185	2,672.24000	2.67224	2,801.850	8.87	0.00	0	0.00
R208	On 07/11/2013	Bond Future			6.89261		99.97272	6.87352	100.08129		9.71	0.00	0	0.00
R208	On 07/11/2013	Bond Future	6.81	Call	3,602.38000		3.60238	3,662.20000	3.66220	3,602.380	9.67	0.00	0	0.00
R208	On 07/11/2013	Bond Future	6.81	Put	4,073.26000		4.07326	4,024.51000	4.02451	4,073.260	9.67	0.00	0	0.00
R208	On 07/11/2013	Bond Future	7.50	Call	5,785.90000		5.78590	5,862.25000	5.86225	5,785.900	9.94	0.00	0	0.00
R208	On 07/11/2013	Bond Future	7.50	Put	2,406.45000		2.40645	2,374.23000	2.37423	2,406.450	9.94	0.00	0	230.00
R208	On 07/11/2013	Bond Future	6.79	Call	3,548.28000		3.54828	3,607.58000	3.60758	3,548.280	9.67	0.00	0	0.00
R208	On 07/11/2013	Bond Future	6.79	Put	4,133.57000		4.13357	4,084.30000	4.08430	4,133.570	9.67	0.00	0	0.00
R208	On 07/11/2013	Bond Future	6.80	Call	3,575.27000		3.57527	3,634.83000	3.63483	3,575.270	9.67	0.00	0	0.00
R208	On 07/11/2013	Bond Future	6.80	Put	4,103.33000		4.10333	4,054.32000	4.05432	4,103.330	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			8.49718		79.71825	8.42955	80.27940		15.89	478,309.50	6	11,552.00
R209	On 07/02/2013	Bond Future	8.63	Call	3,026.13000		3.02613	3,378.14000	3.37814	3,026.130	15.96	0.00	0	0.00
R209	On 07/02/2013	Bond Future	8.63	Put	1,942.27000		1.94227	1,733.13000	1.73313	1,942.270	15.96	0.00	0	11,000.00
R209	On 07/02/2013	Bond Future	8.83	Call	4,001.78000		4.00178	4,406.29000	4.40629	4,001.780	16.06	0.00	0	0.00
R209	On 07/02/2013	Bond Future	8.83	Put	1,330.20000		1.33020	1,173.56000	1.17356	1,330.200	16.06	0.00	0	14,000.00
R209	On 07/02/2013	Bond Future	8.95	Call	4,642.57000		4.64257	5,074.64000	5.07464	4,642.570	16.12	0.00	0	0.00
R209	On 07/02/2013	Bond Future	8.95	Put	1,043.20000		1.04320	914.12000	0.91412	1,043.200	16.12	0.00	0	0.00
R209	On 07/02/2013	Bond Future	9.06	Call	5,260.23000		5.26023	5,714.68000	5.71468	5,260.230	16.17	0.00	0	0.00
R209	On 07/02/2013	Bond Future	9.06	Put	826.29000		0.82629	719.59000	0.71959	826.290	16.17	0.00	0	0.00
R209	On 07/02/2013	Bond Future	9.10	Call	5,490.98000		5.49098	5,952.88000	5.95288	5,490.980	16.19	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 07/02/2013	Bond Future	9.10	Put	757.27000		0.75727	658.02000	0.65802	757.270	16.19	0.00	0	0.00
R209	On 07/02/2013	Bond Future	9.00	Call	4,920.04000		4.92004	5,362.64000	5.36264	4,920.040	16.14	0.00	0	0.00
R209	On 07/02/2013	Bond Future	9.00	Put	939.45000		0.93945	820.90000	0.82090	939.450	16.14	0.00	0	0.00
R209	On 07/02/2013	Bond Future	9.05	Call	5,203.00000		5.20300	5,655.53000	5.65553	5,203.000	16.16	0.00	0	0.00
R209	On 07/02/2013	Bond Future	9.05	Put	844.31000		0.84431	735.69000	0.73569	844.310	16.16	0.00	0	0.00
R209	On 02/05/2013	Bond Future			8.56702		77.53703	8.49599	78.11858		19.86	0.00	0	33.00
R209	On 02/05/2013	Bond Future	8.01	Call	2,308.22000		2.30822	2,531.39000	2.53139	2,308.220	19.64	0.00	0	0.00
R209	On 02/05/2013	Bond Future	8.01	Put	7,058.39000		7.05839	6,700.01000	6.70001	7,058.390	19.64	0.00	0	0.00
R209	On 02/05/2013	Bond Future	7.99	Call	2,252.62000		2.25262	2,472.16000	2.47216	2,252.620	19.64	0.00	0	0.00
R209	On 02/05/2013	Bond Future	7.99	Put	7,181.70000		7.18170	6,819.69000	6.81969	7,181.700	19.64	0.00	0	0.00
R209	On 02/05/2013	Bond Future	8.00	Call	2,280.31000		2.28031	2,501.67000	2.50167	2,280.310	19.64	0.00	0	0.00
R209	On 02/05/2013	Bond Future	8.00	Put	7,119.86000		7.11986	6,759.67000	6.75967	7,119.860	19.64	0.00	0	0.00
R209	On 07/11/2013	Bond Future			8.72656		76.54184	8.66679	77.01602		22.16	0.00	0	0.00
R209	On 07/11/2013	Bond Future	8.81	Call	7,015.99000		7.01599	7,293.07000	7.29307	7,015.990	22.21	0.00	0	0.00
R209	On 07/11/2013	Bond Future	8.81	Put	6,361.66000		6.36166	6,164.56000	6.16456	6,361.660	22.21	0.00	0	0.00
R209	On 07/11/2013	Bond Future	9.50	Call	9,885.53000		9.88553	10,217.25000	10.21725	9,885.530	22.78	0.00	0	0.00
R209	On 07/11/2013	Bond Future	9.50	Put	4,143.84000		4.14384	4,001.38000	4.00138	4,143.840	22.78	0.00	0	180.00
R209	On 07/11/2013	Bond Future	8.79	Call	6,937.88000		6.93788	7,213.23000	7.21323	6,937.880	22.19	0.00	0	0.00
R209	On 07/11/2013	Bond Future	8.79	Put	6,439.59000		6.43959	6,240.76000	6.24076	6,439.590	22.19	0.00	0	0.00
R209	On 07/11/2013	Bond Future	8.80	Call	6,976.89000		6.97689	7,253.11000	7.25311	6,976.890	22.20	0.00	0	0.00
R209	On 07/11/2013	Bond Future	8.80	Put	6,400.52000		6.40052	6,202.56000	6.20256	6,400.520	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

Contract Details			Strike	Call / Put	MTM Yield	MarkPrice	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
R210	On 07/02/2013	Bond Future			160.53380	160.53380	160.33084	160.33084			0.00	0	1,264.00
R210	On 07/02/2013	Bond Future	156.99	Call	3,543.80000	3.54380	3,340.84000	3.34084	3,543.800		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	3,533.80000	3.53380	3,330.84000	3.33084	3,533.800		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	3,523.80000	3.52380	3,320.84000	3.32084	3,523.800		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			160.70705	160.70705	160.50638	160.50638			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	432.95000	0.43295	633.62000	0.63362	432.950		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	442.95000	0.44295	643.62000	0.64362	442.950		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	452.95000	0.45295	653.62000	0.65362	452.950		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			124.23698	124.23698	124.24841	124.24841			0.00	0	703.00
R211	On 07/02/2013	Bond Future	122.99	Call	1,246.98000	1.24698	1,258.41000	1.25841	1,246.980		0.00	0	0.00
R211	On 07/02/2013	Bond Future	122.99	Put	0.00000	0.00000	0.00000	0.00000	0.000		0.00	0	0.00
R211	On 07/02/2013	Bond Future	123.00	Call	1,236.98000	1.23698	1,248.41000	1.24841	1,236.980		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	1,226.98000	1.22698	1,238.41000	1.23841	1,226.980		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			125.80456	125.80456	125.81668	125.81668			0.00	0	7.00
R211	On 02/05/2013	Bond Future	125.69	Call	114.56000	0.11456	126.68000	0.12668	114.560		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	104.56000	0.10456	116.68000	0.11668	104.560		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

Contract Details			Strike	Call / Put	MTM	Yield	MarkPrice	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
R211	On 02/05/2013	Bond Future	125.71	Call	94.56000	0.09456	106.68000	0.10668	94.560			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			129.55474		129.55474	129.45651	129.45651			0.00	0	3,165.00
R212	On 07/02/2013	Bond Future	128.99	Call	564.74000	0.56474	466.51000	0.46651	564.740			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	554.74000	0.55474	456.51000	0.45651	554.740			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	544.74000	0.54474	446.51000	0.44651	544.740			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			131.18939		131.18939	131.09062	131.09062			0.00	0	11.00
R212	On 02/05/2013	Bond Future	131.09	Call	99.39000	0.09939	0.62000	0.00062	99.390			0.00	0	0.00
R212	On 02/05/2013	Bond Future	131.09	Put	0.00000	0.00000	0.00000	0.00000	0.000			0.00	0	0.00
R212	On 02/05/2013	Bond Future	131.10	Call	89.39000	0.08939	0.00000	0.00000	89.390			0.00	0	0.00
R212	On 02/05/2013	Bond Future	131.10	Put	0.00000	0.00000	9.38000	0.00938	0.000			0.00	0	0.00
R212	On 02/05/2013	Bond Future	131.11	Call	79.39000	0.07939	0.00000	0.00000	79.390			0.00	0	0.00
R212	On 02/05/2013	Bond Future	131.11	Put	0.00000	0.00000	19.38000	0.01938	0.000			0.00	0	0.00
R212	On 31/01/2022	Price Contribution			100.00000		100.00000	100.00000	100.00000			0.00	0	0.00
R213	On 07/02/2013	Bond Future			8.28125		91.29126	8.23392	91.69335		15.90	2,282,281.50	25	7,154.00
R213	On 07/02/2013	Bond Future	8.90	Call	5,984.21000	5.98421	6,311.49000	6.31149	5,984.210		16.20	0.00	0	0.00
R213	On 07/02/2013	Bond Future	8.90	Put	965.03000	0.96503	890.22000	0.89022	965.030		16.20	0.00	0	0.00
R213	On 07/02/2013	Bond Future	8.95	Call	6,281.65000	6.28165	6,614.85000	6.61485	6,281.650		16.23	0.00	0	0.00
R213	On 07/02/2013	Bond Future	8.95	Put	875.41000	0.87541	806.52000	0.80652	875.410		16.23	0.00	0	0.00
R213	On 07/02/2013	Bond Future	9.00	Call	6,583.44000	6.58344	6,922.23000	6.92223	6,583.440		16.25	0.00	0	0.00
R213	On 07/02/2013	Bond Future	9.00	Put	792.81000	0.79281	729.51000	0.72951	792.810		16.25	0.00	0	0.00
R213	On 07/02/2013	Bond Future	9.05	Call	6,889.00000	6.88900	7,233.04000	7.23304	6,889.000		16.27	0.00	0	0.00
R213	On 07/02/2013	Bond Future	9.05	Put	716.62000	0.71662	658.57000	0.65857	716.620		16.27	0.00	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 02/05/2013	Bond Future			8.35203		88.85688	8.30161	89.27914		17.25	0.00	0	5.00
R213	On 02/05/2013	Bond Future	7.86	Call	2,442.75000		2.44275	2,612.28000	2.61228	2,442.750	17.10	0.00	0	0.00
R213	On 02/05/2013	Bond Future	7.86	Put	6,692.88000		6.69288	6,440.15000	6.44015	6,692.880	17.10	0.00	0	0.00
R213	On 02/05/2013	Bond Future	7.84	Call	2,383.60000		2.38360	2,550.40000	2.55040	2,383.600	17.09	0.00	0	0.00
R213	On 02/05/2013	Bond Future	7.84	Put	6,812.75000		6.81275	6,557.29000	6.55729	6,812.750	17.09	0.00	0	0.00
R213	On 02/05/2013	Bond Future	7.85	Call	2,413.06000		2.41306	2,581.22000	2.58122	2,413.060	17.10	0.00	0	0.00
R213	On 02/05/2013	Bond Future	7.85	Put	6,752.64000		6.75264	6,498.54000	6.49854	6,752.640	17.10	0.00	0	0.00
R213	On 07/11/2013	Bond Future			8.51800		87.78281	8.48169	88.07652		18.67	0.00	0	0.00
R213	On 07/11/2013	Bond Future	8.61	Call	6,847.51000		6.84751	7,020.54000	7.02054	6,847.510	18.74	0.00	0	0.00
R213	On 07/11/2013	Bond Future	8.61	Put	6,109.76000		6.10976	5,989.08000	5.98908	6,109.760	18.74	0.00	0	0.00
R213	On 07/11/2013	Bond Future	8.59	Call	6,766.91000		6.76691	6,938.80000	6.93880	6,766.910	18.73	0.00	0	0.00
R213	On 07/11/2013	Bond Future	8.59	Put	6,188.76000		6.18876	6,066.94000	6.06694	6,188.760	18.73	0.00	0	0.00
R213	On 07/11/2013	Bond Future	8.60	Call	6,807.16000		6.80716	6,979.62000	6.97962	6,807.160	18.73	0.00	0	0.00
R213	On 07/11/2013	Bond Future	8.60	Put	6,149.15000		6.14915	6,027.90000	6.02790	6,149.150	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			8.52151		81.51927	8.45389	82.11153			1,222,789.05	15	1,714.00
R214	On 07/02/2013	Bond Future	8.59	Call	592.42000		0.59242	1,184.68000	1.18468	592.420		0.00	0	0.00
R214	On 07/02/2013	Bond Future	8.59	Put	0.00000		0.00000	0.00000	0.00000	0.000		0.00	0	0.00
R214	On 07/02/2013	Bond Future	8.60	Call	678.30000		0.67830	1,270.56000	1.27056	678.300		0.00	0	0.00
R214	On 07/02/2013	Bond Future	8.60	Put	0.00000		0.00000	0.00000	0.00000	0.000		0.00	0	0.00
R214	On 07/02/2013	Bond Future	8.61	Call	764.01000		0.76401	1,356.27000	1.35627	764.010		0.00	0	0.00
R214	On 07/02/2013	Bond Future	8.61	Put	0.00000		0.00000	0.00000	0.00000	0.000		0.00	0	0.00
R214/R209	On 28/02/2041	Price Contribution			100.00000		100.00000	100.00000	100.00000			0.00	0	0.00
YUAN/R	On 14/12/2012	Foreign Exchange Future			1.41480		1.41480	1.40470	1.40470		13.26	0.00	0	0.00
YUAN/R	On 14/12/2012	Foreign Exchange Future	1.18	Call	2,368.06920		0.23681	2,267.09290	0.22671	2,368.069	18.67	0.00	0	0.00

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest	
YUAN/R	On 14/12/2012	Foreign Exchange Future	1.18	Put	0.06920	0.00001	0.09290	0.00001	0.069	18.67	0.00	0	0.00
YUAN/R	On 14/12/2012	Foreign Exchange Future	1.23	Call	1,868.41060	0.18684	1,767.55970	0.17676	1,868.411	17.01	0.00	0	0.00
YUAN/R	On 14/12/2012	Foreign Exchange Future	1.23	Put	0.41060	0.00004	0.55970	0.00006	0.411	17.01	0.00	0	0.00
YUAN/R	On 14/12/2012	Foreign Exchange Future	1.28	Call	1,370.41930	0.13704	1,270.43230	0.12704	1,370.419	15.38	0.00	0	0.00
YUAN/R	On 14/12/2012	Foreign Exchange Future	1.28	Put	2.41930	0.00024	3.43230	0.00034	2.419	15.38	0.00	0	0.00
YUAN/R	On 14/12/2012	Foreign Exchange Future	1.34	Call	768.08120	0.07681	675.99480	0.06760	768.081	13.40	0.00	0	0.00
YUAN/R	On 14/12/2012	Foreign Exchange Future	1.34	Put	20.08120	0.00201	28.99480	0.00290	20.081	13.40	0.00	0	0.00
YUAN/R	On 14/12/2012	Foreign Exchange Future	1.35	Call	675.74250	0.06757	586.83130	0.05868	675.743	13.07	0.00	0	0.00
YUAN/R	On 14/12/2012	Foreign Exchange Future	1.35	Put	27.74250	0.00277	39.83130	0.00398	27.743	13.07	0.00	0	0.00
YUAN/R	On 18/03/2013	Foreign Exchange Future			1.42140	1.42140	1.41200	1.41200		14.39	0.00	0	0.00
YUAN/R	On 18/03/2013	Foreign Exchange Future	1.30	Call	1,291.72460	0.12917	1,209.79080	0.12098	1,291.725	13.99	0.00	0	0.00
YUAN/R	On 18/03/2013	Foreign Exchange Future	1.30	Put	77.72460	0.00777	89.79080	0.00898	77.725	13.99	0.00	0	0.00
YUAN/R	On 18/03/2013	Foreign Exchange Future	1.31	Call	1,207.29080	0.12073	1,127.63150	0.11276	1,207.291	13.98	0.00	0	0.00
YUAN/R	On 18/03/2013	Foreign Exchange Future	1.31	Put	93.29080	0.00933	107.63150	0.01076	93.291	13.98	0.00	0	0.00
YUAN/R	On 18/03/2013	Foreign Exchange Future	1.29	Call	1,378.27370	0.13783	1,294.31220	0.12943	1,378.274	14.00	0.00	0	0.00
YUAN/R	On 18/03/2013	Foreign Exchange Future	1.29	Put	64.27370	0.00643	74.31220	0.00743	64.274	14.00	0.00	0	0.00

Total for Derivatives : **577,340,417.01** **47,645** **1 449 027.00**

i-Bonds

AA02	On 28/03/2016	Spot Bond			100.19948	12.66505	100.19948	12.63397		0.00	0	0.00
AA03	On 11/05/2015	Spot Bond			111.91291	18.85265	111.91291	18.80642		0.00	0	0.00
AA04	On 22/03/2017	Spot Bond			100.28788	9.75677	100.28788	9.73282		0.00	0	0.00
AA05	On 22/03/2019	Spot Bond			107.66087	10.19991	107.66087	10.17567	27,453,521,850,000.00	255,000,000	51,000,000.00	
AB010	On 21/11/2022	Spot Bond			100.00000	0.09766	100.00000	100.00000		0.00	0	0.00
AB011	On 21/11/2023	Spot Bond			100.00000	0.04883	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
AB012	On 21/11/2022	Spot Bond	8.00000	46.31932	8.00000	8.00000			0.00	0	0.00
AB013	On 21/11/2023	Spot Bond	8.00000	42.88826	8.00000	8.00000			0.00	0	0.00
AB06	On 27/03/2015	Spot Bond	103.39172	21.66347	103.39172	21.61366			0.00	0	15,300,000.00
AB07	On 07/03/2014	Spot Bond	104.36845	40.47933	104.36845	40.38553			0.00	0	10,720,000.00
AB08	On 03/05/2017	Spot Bond	101.36321	9.37062	101.36321	9.34764			0.00	0	0.00
AB09	On 03/05/2017	Spot Bond	113.91613	10.94646	113.91613	10.91923			0.00	0	5,000,000.00
ABCL1	On 22/09/2013	Spot Bond	100.27783	61.98857	100.27783	61.83638			0.00	0	0.00
ABCP11	On 31/03/2013	Spot Bond	211.62296	57.84715	211.62296	57.65963			0.00	0	0.00
ABCP12	On 20/09/2014	Spot Bond	129.44081	24.87437	129.44081	24.80387			0.00	0	3,000,000.00
ABCP13	On 07/12/2023	Spot Bond	262.36064	4.40200	262.36064	4.38189		787,081,920,000.00	3,000,000	1,500,000.00	
ABFN04	On 25/02/2015	Spot Bond	100.84946	23.38456	100.84946	23.32747			0.00	0	0.00
ABFN05	On 17/03/2014	Spot Bond	100.44837	42.56136	100.44837	42.45671			0.00	0	0.00
ABFN06	On 17/03/2016	Spot Bond	100.42180	13.20682	100.42180	13.17435			0.00	0	0.00
ABFN07	On 17/03/2018	Spot Bond	100.43468	8.51242	100.43468	8.49150			0.00	0	0.00
ABFN08	On 17/03/2020	Spot Bond	100.45423	8.03858	100.45423	8.01881			0.00	0	0.00
ABFN09	On 17/03/2026	Spot Bond	100.46712	8.10637	100.46712	8.08644			0.00	0	0.00
ABL10A	On 15/03/2015	Spot Bond	111.10270	23.49453	111.10270	23.43726			0.00	0	3,700,000.00

Contract Details	Strike	Call / Put	MTM Yield	MarkPrice	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
ABL10B	On 15/03/2015	Spot Bond	103.51808	22.86348	103.51808	22.80573			0.00	0	0.00
ABL11A	On 29/09/2014	Spot Bond	105.34380	28.82382	105.34380	28.75651			0.00	0	4,000.00
ABL11B	On 29/09/2014	Spot Bond	101.94970	29.67037	101.94970	29.59644			0.00	0	0.00
ABL12B	On 08/03/2015	Spot Bond	101.07971	23.23399	101.07971	23.17654			0.00	0	0.00
ABL13	On 11/10/2016	Spot Bond	99.99989	11.81481	99.99989	11.78619			0.00	0	0.00
ABL14	On 09/10/2015	Spot Bond	100.00000	11.76884	100.00000	11.68050			0.00	0	0.00
ABL15	On 09/10/2017	Spot Bond	100.00000	2.94221	100.00000	2.92012			0.00	0	0.00
ABL7	On 18/02/2013	Spot Bond	103.66357	83.60503	103.66357	83.41804			0.00	0	0.00
ABL8A	On 19/09/2013	Spot Bond	107.24687	56.63772	107.24687	56.50354			0.00	0	1,636,000.00
ABL8B	On 19/09/2013	Spot Bond	102.43496	62.86765	102.43496	62.71033			0.00	0	0.00
ABL9	On 19/02/2013	Spot Bond	100.00000	101.39218	100.00000	101.11963			0.00	0	0.00
ABL04	On 15/02/2013	Spot Bond	100.00000	80.04386	100.00000	79.86871			0.00	0	0.00
ABL07	On 15/02/2013	Spot Bond	100.85053	82.09812	100.85053	81.91725			0.00	0	0.00
ABLI01	On 31/03/2013	Spot Bond	211.08307	57.91202	211.08307	57.72456			0.00	0	400,000.00
ABLI02	On 08/05/2014	Spot Bond	133.30786	32.29354	133.30786	32.19994			0.00	0	500,000.00
ABLI03	On 15/03/2015	Spot Bond	119.08892	18.08024	119.08892	18.03219		119,088,920,000.00	1,000,000	500,000.00	
ABLI04	On 11/10/2016	Spot Bond	109.87287	7.76260	109.87287	7.74322			0.00	0	0.00
ABLS2A	On 13/07/2016	Spot Bond	118.65286	20.85138	118.65286	20.79867			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM Yield	MarkPrice	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
ABLS2B	On 13/07/2016	Spot Bond	99.88052	15.76410	99.88052	15.72595			0.00	0	0.00
ABLS3	On 31/03/2018	Spot Bond	100.32050	11.65646	100.32050	11.62814			0.00	0	0.00
ABLS4	On 29/03/2019	Spot Bond	100.26386	11.12511	100.26386	11.09780			0.00	0	0.00
ABLS5	On 29/06/2019	Spot Bond	100.35503	10.92242	100.35503	10.88784			0.00	0	0.00
ABLS11	On 29/06/2019	Spot Bond	104.30633	6.39712	104.30633	6.38195			0.00	0	0.00
ABN03U	On 12/03/2015	Spot Bond	100.00000	24.25238	100.00000	24.12333			0.00	0	0.00
ABN05	On 18/04/2021	Spot Bond	158.84518	2.96607	158.84518	2.95632			0.00	0	0.00
ABN07	On 13/06/2015	Spot Bond	152.12037	12.60210	152.12037	12.56219			0.00	0	0.00
ABN09	On 27/06/2023	Spot Bond	164.13952	4.34779	164.13952	4.33324			0.00	0	0.00
ABN13	On 04/03/2013	Spot Bond	141.35498	100.63095	141.35498	100.34882			0.00	0	0.00
ABN14	On 10/10/2033	Spot Bond	161.61787	2.84953	161.61787	2.84004			0.00	0	0.00
ABN17	On 31/03/2013	Spot Bond	211.55410	57.85542	211.55410	57.66790			0.00	0	0.00
ABN23	On 31/03/2013	Spot Bond	211.63281	57.84597	211.63281	57.65845			0.00	0	0.00
ABN32	On 31/03/2013	Spot Bond	100.00000	75.28125	100.00000	75.13099			0.00	0	0.00
ABN33	On 29/01/2018	Spot Bond	69.59203	6.40605	69.59203	6.39681			0.00	0	0.00
ABN34	On 29/01/2018	Spot Bond	69.59203	6.40605	69.59203	6.39681			0.00	0	0.00
ABN35	On 04/03/2013	Spot Bond	100.66669	97.27684	100.66669	97.01989			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM Yield	MarkPrice	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
ABN37	On 07/07/2016	Spot Bond	84.61000	10.74654	84.61000	10.72850			0.00	0	0.00
ABN38	On 17/08/2015	Spot Bond	93.01000	16.38551	93.01000	16.35602			0.00	0	0.00
ABN39	On 21/09/2016	Spot Bond	100.38164	11.57951	100.38164	11.55106			0.00	0	0.00
ABN40	On 29/09/2015	Spot Bond	95.94000	14.52268	95.94000	14.49595			0.00	0	0.00
ABN41	On 01/10/2014	Spot Bond	100.00000	27.28212	100.00000	27.23035			0.00	0	0.00
ABN42	On 16/11/2015	Spot Bond	94.42000	13.60746	94.42000	13.58243			0.00	0	0.00
ABN44	On 14/12/2015	Spot Bond	95.33000	12.73731	95.33000	12.71365			0.00	0	0.00
ABN45	On 23/02/2016	Spot Bond	89.17000	27.07319	89.17000	27.02516			0.00	0	0.00
ABN46	On 23/03/2016	Spot Bond	92.44000	25.09321	92.44000	25.04737			0.00	0	0.00
ABN47	On 05/04/2017	Spot Bond	100.10161	9.68049	100.10161	9.65024			0.00	0	0.00
ABN48	On 13/04/2017	Spot Bond	99.93416	9.51886	99.93416	9.48915			0.00	0	0.00
ABN49	On 12/04/2016	Spot Bond	90.18000	24.55334	90.18000	24.50930			0.00	0	0.00
ABN50	On 21/12/2014	Spot Bond	122.92857	20.47652	122.92857	20.43812			0.00	0	0.00
ABN51	On 09/09/2015	Spot Bond	111.67000	17.92972	111.67000	17.90795			0.00	0	0.00
ABN52	On 18/05/2016	Spot Bond	97.51000	20.81812	97.51000	20.77858			0.00	0	0.00
ABN53	On 01/06/2016	Spot Bond	95.63000	20.43153	95.63000	20.39326			0.00	0	0.00
ABN54	On 14/06/2016	Spot Bond	97.02000	19.72433	97.02000	19.68700			0.00	0	0.00
ABN55	On 27/06/2017	Spot Bond	100.23447	8.01866	100.23447	7.99330			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
ABN56	On 15/09/2015	Spot Bond	119.76186	19.47666	119.76186	19.42622				0.00	0	0.00
ABN57	On 05/07/2013	Spot Bond	94.20000	69.28199	94.20000	69.15612				0.00	0	0.00
ABN58	On 16/07/2017	Spot Bond	99.90991	9.75567	99.90991	9.71280				0.00	0	0.00
ABN59	On 20/07/2016	Spot Bond	94.15000	17.89662	94.15000	17.86349				0.00	0	0.00
ABN60	On 23/08/2016	Spot Bond	94.84000	16.68205	94.84000	16.65100				0.00	0	0.00
ABN61	On 31/01/2025	Spot Bond	99.13676	2.83820	99.13676	2.82502				0.00	0	0.00
ABN62	On 31/03/2028	Spot Bond	143.60519	2.08208	143.60519	2.07590				0.00	0	0.00
ABN63	On 07/12/2033	Spot Bond	186.40405	3.07674	186.40405	3.05479				0.00	0	0.00
ABN64	On 12/10/2015	Spot Bond	100.00000	13.28986	100.00000	13.26444				0.00	0	0.00
ABN65	On 05/07/2013	Spot Bond	100.00000	64.48892	100.00000	64.36657				0.00	0	0.00
ABS10	On 17/03/2018	Spot Bond	111.64771	11.05381	111.64771	11.02675				0.00	0	6,013,000.00
ABS5	On 01/05/2015	Spot Bond	108.15845	18.97336	108.15845	18.92810				0.00	0	5,659,000.00
ABS6	On 01/06/2020	Spot Bond	102.54996	11.87147	102.54996	11.84464				0.00	0	8,449,000.00
ABS7	On 11/09/2026	Spot Bond	94.96915	10.67854	94.96915	10.65564				0.00	0	0.00
ABS9	On 17/03/2016	Spot Bond	108.39757	15.06619	108.39757	15.03019				0.00	0	0.00
ABSI1	On 11/06/2014	Spot Bond	122.68013	31.38355	122.68013	31.29910				0.00	0	0.00
ABSI1	On 11/06/2014	Spot Bond	4.00000	120.44782	4.00000	120.42508				0.00	0	0.00
ABSI2	On 07/12/2023	Spot Bond	266.98405	4.36404	266.98405	4.34387				0.00	0	0.00

Contract Details	Strike	Call / Put	MTM Yield	MarkPrice	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
ABSI3	On 31/01/2017	Spot Bond	120.37770	5.05147	120.37770	5.03814			0.00	0	0.00
ABSI4	On 31/01/2022	Spot Bond	121.95151	3.29313	121.95151	3.28435			0.00	0	0.00
ACL001	On 31/07/2013	Spot Bond	99.40204	56.59609	99.40204	56.45972			0.00	0	0.00
ACL017	On 20/03/2013	Spot Bond	100.37243	92.88534	100.37243	92.65175			0.00	0	0.00
ACL019	On 20/06/2013	Spot Bond	100.40649	62.67759	100.40649	62.52353			0.00	0	0.00
ACL01U	On 30/06/2015	Spot Bond	100.00000	20.48662	100.00000	20.43699			0.00	0	0.00
ACL020	On 31/08/2013	Spot Bond	100.91878	66.37629	100.91878	66.21239			0.00	0	0.00
ACL024	On 20/04/2013	Spot Bond	99.79614	86.51392	99.79614	86.31492			0.00	0	0.00
ACL025	On 31/08/2013	Spot Bond	100.91878	66.37629	100.91878	66.21239			0.00	0	0.00
ACL026	On 08/05/2013	Spot Bond	101.24381	82.66083	101.24381	82.47652			0.00	0	0.00
ACL027	On 20/05/2013	Spot Bond	107.32702	75.06172	107.32702	74.88668			0.00	0	0.00
ACL028	On 15/09/2015	Spot Bond	108.29483	22.02500	108.29483	21.97240			0.00	0	0.00
ACL029	On 20/08/2015	Spot Bond	101.29798	20.55009	101.29798	20.49972			0.00	0	0.00
ACL033	On 20/08/2015	Spot Bond	101.33324	20.82127	101.33324	20.77023			0.00	0	0.00
ACL036	On 20/08/2015	Spot Bond	101.83296	24.66046	101.83296	24.59974			0.00	0	0.00
ACL039	On 20/09/2013	Spot Bond	100.38145	62.43811	100.38145	62.28467			0.00	0	0.00
ACL041	On 20/09/2013	Spot Bond	100.37804	62.40545	100.37804	62.25209			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM Yield	MarkPrice	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
ACL042	On 20/08/2015	Spot Bond	101.26271	20.27879	101.26271	20.22910			0.00	0	0.00
ACL047	On 22/10/2018	Spot Bond	53.29666	7.93435	53.29666	7.92507			0.00	0	0.00
ACL053	On 29/01/2013	Spot Bond	100.00000	84.55175	100.00000	84.35959			0.00	0	0.00
ACL054	On 29/01/2013	Spot Bond	100.00000	84.55175	100.00000	84.35959			0.00	0	0.00
ACL068	On 22/02/2014	Spot Bond	100.96976	45.85171	100.96976	45.73967			0.00	0	0.00
ACL070	On 31/12/2013	Spot Bond	100.25039	42.36675	100.25039	42.26389			0.00	0	0.00
ACL071	On 20/06/2015	Spot Bond	100.00000	16.58808	100.00000	16.55661			0.00	0	0.00
ACL073	On 20/09/2015	Spot Bond	100.00000	13.92901	100.00000	13.90258			0.00	0	0.00
ACL074	On 20/09/2015	Spot Bond	100.00000	13.92901	100.00000	13.90258			0.00	0	0.00
ACL075	On 20/09/2013	Spot Bond	100.42346	62.84089	100.42346	62.68639			0.00	0	0.00
ACL076	On 20/09/2015	Spot Bond	100.44432	17.80075	100.44432	17.75698			0.00	0	0.00
ACL077	On 20/09/2015	Spot Bond	100.49129	18.65838	100.49129	18.61248			0.00	0	0.00
ACL078	On 20/09/2015	Spot Bond	100.42335	17.41827	100.42335	17.37544			0.00	0	0.00
ACL080	On 20/09/2015	Spot Bond	100.43752	17.67671	100.43752	17.63325			0.00	0	0.00
ACL081	On 20/09/2015	Spot Bond	100.44375	17.79042	100.44375	17.74667			0.00	0	0.00
ACL082	On 30/07/2017	Spot Bond	101.50954	11.64827	101.50954	11.62230			0.00	0	0.00
ACL083	On 30/07/2017	Spot Bond	101.50954	11.64827	101.50954	11.62230			0.00	0	0.00
ACL084	On 30/07/2017	Spot Bond	101.51908	11.70875	101.51908	11.68265			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
ACL085	On 20/12/2015	Spot Bond	100.41204	13.92431	100.41204	13.89008				0.00	0	0.00
ACL086	On 30/07/2017	Spot Bond	101.51908	11.70875	101.51908	11.68265				0.00	0	0.00
ACL087	On 30/07/2017	Spot Bond	101.49999	11.58778	101.49999	11.56195				0.00	0	0.00
ACL088	On 20/12/2015	Spot Bond	78.26156	33.39812	78.26156	33.34541				0.00	0	0.00
ACL089	On 20/12/2014	Spot Bond	100.40403	22.21945	100.40403	22.16484				0.00	0	0.00
ACL090	On 20/12/2012	Spot Bond	100.37805	92.92957	100.37805	92.69644				0.00	0	0.00
ACL091	On 20/12/2013	Spot Bond	100.39793	42.82146	100.39793	42.71621				0.00	0	0.00
ACL092	On 26/12/2015	Spot Bond	100.28977	13.63890	100.28977	13.60541				0.00	0	0.00
ACL093	On 20/12/2013	Spot Bond	100.39793	42.82146	100.39793	42.71621				0.00	0	0.00
ACL094	On 20/12/2012	Spot Bond	100.37805	92.92957	100.37805	92.69644				0.00	0	0.00
ACL095	On 20/12/2018	Spot Bond	100.42907	8.84386	100.42907	8.82212				0.00	0	0.00
ACL096	On 20/06/2020	Spot Bond	100.44304	8.83745	100.44304	8.81572				0.00	0	0.00
ACL097	On 20/12/2025	Spot Bond	100.44869	8.84986	100.44869	8.82810				0.00	0	0.00
ACL098	On 20/12/2025	Spot Bond	100.43737	8.62161	100.43737	8.60041				0.00	0	0.00
ACL099	On 20/12/2013	Spot Bond	100.36953	42.44533	100.36953	42.34103				0.00	0	0.00
ACL100	On 20/12/2017	Spot Bond	100.41205	9.07667	100.41205	9.05436				0.00	0	0.00
ACL101	On 18/01/2013	Spot Bond	99.88150	86.67597	99.88150	86.47413				0.00	0	0.00

Contract Details	Strike	Call / Put	MTM Yield	MarkPrice	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
ACL102	On 12/07/2013	Spot Bond	99.98291	59.23432	99.98291	59.09084			0.00	0	0.00
ACL103	On 18/01/2013	Spot Bond	99.88150	86.67597	99.88150	86.47413			0.00	0	0.00
ACL104	On 20/12/2019	Spot Bond	108.24656	10.83495	108.24656	10.80648			0.00	0	930,000.00
ACL114	On 20/03/2014	Spot Bond	100.37811	42.55815	100.37811	42.45357			0.00	0	0.00
ACL115	On 31/01/2014	Spot Bond	104.10799	44.32338	104.10799	44.22254			0.00	0	0.00
ACL116	On 31/01/2014	Spot Bond	101.33364	38.30000	101.33364	38.20612			0.00	0	0.00
ACL118	On 26/01/2021	Spot Bond	101.54682	7.63091	101.54682	7.61216			0.00	0	0.00
ACL120	On 26/01/2021	Spot Bond	102.38458	7.57912	102.38458	7.56037			0.00	0	0.00
ACL122	On 20/06/2016	Spot Bond	100.00000	8.29404	100.00000	8.27831			0.00	0	0.00
ACL123	On 27/01/2014	Spot Bond	101.42788	38.71539	101.42788	38.62040			0.00	0	0.00
ACL124	On 09/06/2018	Spot Bond	100.00000	4.70561	100.00000	4.69519			0.00	0	0.00
ACL125	On 20/09/2017	Spot Bond	100.00000	4.48246	100.00000	4.47243			0.00	0	0.00
ACL126	On 20/09/2016	Spot Bond	71.11496	12.68468	71.11496	12.66602			0.00	0	0.00
ACL127	On 20/09/2021	Spot Bond	132.65083	2.51626	132.65083	2.50919			0.00	0	0.00
ACL128	On 20/09/2021	Spot Bond	132.65812	2.61344	132.65812	2.60611			0.00	0	0.00
ACL129	On 20/09/2021	Spot Bond	100.42332	8.37751	100.42332	8.35691			0.00	0	0.00
ACL130	On 18/08/2014	Spot Bond	100.93790	30.56016	100.93790	30.48550			0.00	0	0.00
ACL131	On 18/08/2014	Spot Bond	100.93790	30.56016	100.93790	30.48550			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM Yield	MarkPrice	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
ACL132	On 27/01/2014	Spot Bond	101.42788	38.71539	101.42788	38.62040			0.00	0	0.00
ACL133	On 26/08/2014	Spot Bond	100.82870	31.72150	100.82870	31.64408			0.00	0	0.00
ACL134	On 20/09/2014	Spot Bond	100.40912	30.36352	100.40912	30.28889			0.00	0	0.00
ACL135	On 20/09/2014	Spot Bond	100.40572	30.31025	100.40572	30.23575			0.00	0	0.00
ACL136	On 20/09/2021	Spot Bond	101.67963	8.13673	101.67963	8.11651			0.00	0	0.00
ACL137	On 02/09/2016	Spot Bond	100.74141	12.27251	100.74141	12.24226			0.00	0	0.00
ACL138	On 20/09/2021	Spot Bond	101.67956	8.12541	101.67956	8.10521			0.00	0	0.00
ACL139	On 30/07/2017	Spot Bond	102.34980	11.35132	102.34980	11.32586			0.00	0	0.00
ACL140	On 20/12/2012	Spot Bond	100.42347	93.10887	100.42347	92.87519			0.00	0	0.00
ACL141	On 30/07/2017	Spot Bond	102.41855	11.40367	102.41855	11.37807			0.00	0	0.00
ACL142	On 20/12/2014	Spot Bond	100.57096	22.25917	100.57096	22.20438			0.00	0	0.00
ACL143	On 20/12/2016	Spot Bond	100.76241	11.04544	100.76241	11.01821			0.00	0	0.00
ACL144	On 20/12/2016	Spot Bond	100.26297	10.39171	100.26297	10.36620			0.00	0	0.00
ACL145	On 20/12/2021	Spot Bond	100.42504	8.39657	100.42504	8.37593			0.00	0	0.00
ACL146	On 30/11/2013	Spot Bond	101.60514	50.82492	101.60514	50.69865			0.00	0	0.00
ACL149	On 20/03/2014	Spot Bond	100.61305	42.00307	100.61305	41.91853			0.00	0	0.00
ACL150	On 20/03/2014	Spot Bond	100.35023	41.87987	100.35023	41.79578			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM Yield	MarkPrice	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
ACL151	On 20/03/2017	Spot Bond	100.41612	10.21117	100.41612	10.19066			0.00	0	0.00
ACL152	On 08/02/2014	Spot Bond	101.07263	37.20247	101.07263	37.11148			0.00	0	0.00
ACL153	On 20/03/2015	Spot Bond	100.37072	21.13208	100.37072	21.08965			0.00	0	0.00
ACL154	On 20/03/2015	Spot Bond	100.36105	20.97040	100.36105	20.92829			0.00	0	0.00
ACL155	On 20/03/2015	Spot Bond	100.37982	21.28425	100.37982	21.24150			0.00	0	0.00
ACL156	On 20/03/2017	Spot Bond	100.41498	10.18948	100.41498	10.16901			0.00	0	0.00
ACL157	On 20/03/2017	Spot Bond	100.39511	9.80979	100.39511	9.79008			0.00	0	0.00
ACL158	On 20/03/2015	Spot Bond	100.37243	21.16062	100.37243	21.11812			0.00	0	0.00
ACL159	On 20/03/2015	Spot Bond	100.37868	21.26523	100.37868	21.22252			0.00	0	0.00
ACL161	On 20/03/2022	Spot Bond	100.58046	11.17052	100.58046	11.15269			0.00	0	0.00
ACL162	On 20/09/2015	Spot Bond	100.38479	15.58583	100.38479	15.55454			0.00	0	0.00
ACL163	On 20/03/2015	Spot Bond	100.37527	21.20817	100.37527	21.16557			0.00	0	0.00
ACL164	On 20/06/2014	Spot Bond	100.52552	32.18247	100.52552	32.10328			0.00	0	0.00
ACL165	On 20/06/2017	Spot Bond	100.96473	21.08258	100.96473	21.03049			0.00	0	0.00
ACL166	On 20/03/2014	Spot Bond	100.34943	42.31332	100.34943	42.20936			0.00	0	0.00
ACL167	On 20/06/2019	Spot Bond	109.48099	10.06982	109.48099	10.05272			0.00	0	0.00
ACL168	On 20/06/2017	Spot Bond	100.41322	9.64699	100.41322	9.62328			0.00	0	0.00
ACL169	On 20/06/2017	Spot Bond	103.04527	3.68950	103.04527	3.68325			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
ACL170	On 20/03/2015	Spot Bond	100.37811	21.77019	100.37811	21.71669				0.00	0	0.00
ACL171	On 30/11/2012	Spot Bond	100.00000	101.11897	100.00000	100.85286				0.00	0	0.00
ACL172	On 20/06/2015	Spot Bond	100.37910	16.61162	100.37910	16.57079				0.00	0	0.00
ACL173	On 20/06/2017	Spot Bond	100.39881	9.56971	100.39881	9.54619				0.00	0	0.00
ACL174	On 20/06/2019	Spot Bond	100.41280	8.58860	100.41280	8.56748				0.00	0	0.00
ACL175	On 20/06/2019	Spot Bond	100.38479	8.01928	100.38479	7.99957				0.00	0	0.00
ACL176	On 30/11/2012	Spot Bond	100.00000	101.16952	100.00000	100.90329				0.00	0	0.00
ACL177	On 20/09/2013	Spot Bond	100.37751	61.24073	100.37751	61.04681				0.00	0	0.00
ACL178	On 20/09/2014	Spot Bond	100.41000	30.18746	100.41000	30.09183				0.00	0	0.00
ACL179	On 30/11/2012	Spot Bond	100.00000	100.76023	100.00000	100.49507				0.00	0	0.00
ACL180	On 20/06/2015	Spot Bond	100.39600	16.79131	100.39600	16.73813				0.00	0	0.00
ACL181	On 20/06/2017	Spot Bond	100.42679	9.45570	100.42679	9.42574				0.00	0	0.00
ACL182	On 20/06/2017	Spot Bond	100.39881	8.95195	100.39881	8.92360				0.00	0	0.00
ACL183	On 20/06/2019	Spot Bond	100.41560	7.86440	100.41560	7.83949				0.00	0	0.00
ACL184	On 20/09/2017	Spot Bond	100.40776	9.11318	100.40776	9.08432				0.00	0	0.00
ACL185	On 20/09/2022	Spot Bond	101.11287	7.43380	101.11287	7.41011				0.00	0	0.00
ACL186	On 20/09/2016	Spot Bond	100.39293	4.33337	100.39293	4.31965				0.00	0	0.00

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
ACL187	On 20/09/2020	Spot Bond	100.41672	0.13547	100.41672	100.41672	0.13504			0.00	0	0.00
ACL188	On 20/09/2020	Spot Bond	100.42399	0.13542	100.42399	100.42399	0.13499			0.00	0	0.00
ACL189	On 20/09/2013	Spot Bond	100.31940	57.11480	100.31940	100.31940	56.85739			0.00	0	0.00
ACL190	On 20/09/2013	Spot Bond	100.32262	57.11396	100.32262	100.32262	56.85655			0.00	0	0.00
ACL191	On 20/09/2015	Spot Bond	100.00000	10.68637	100.00000	100.00000	10.62092			0.00	0	0.00
ACL192	On 20/12/2015	Spot Bond	100.00000	7.12424	100.00000	100.00000	7.08061			0.00	0	0.00
ACL193	On 20/09/2022	Spot Bond	100.00000	0.03624	100.00000	100.00000	0.03601			0.00	0	0.00
ACL194	On 20/09/2022	Spot Bond	100.00000	0.03624	100.00000	100.00000	0.03601			0.00	0	0.00
ACL195	On 20/06/2017	Spot Bond	100.00000	2.05922	100.00000	100.00000	2.04512			0.00	0	0.00
ACL196	On 20/12/2017	Spot Bond	100.00000	1.36160	100.00000	100.00000	1.35195			0.00	0	0.00
ACL197	On 20/06/2017	Spot Bond	100.00000	2.02452	100.00000	100.00000	2.00965			0.00	0	0.00
ACL198	On 20/06/2017	Spot Bond	100.00000	1.90155	100.00000	100.00000	1.88411			0.00	0	0.00
ACL199	On 20/06/2017	Spot Bond	100.00000	1.80977	100.00000	100.00000	1.79056			0.00	0	0.00
ADB01S	On 14/12/2012	Spot Bond	103.90964	96.80363	103.90964	103.90964	96.54907			0.00	0	0.00
ADB02S	On 14/12/2012	Spot Bond	103.89068	96.77715	103.89068	103.89068	96.52270			0.00	0	0.00
ADB03S	On 09/04/2013	Spot Bond	102.86773	74.52158	102.86773	102.86773	74.37248			0.00	0	0.00
AER01U	On 18/11/2016	Spot Bond	100.00000	2.80113	100.00000	100.00000	2.79434			0.00	0	0.00
AHF1A1	On 21/11/2014	Spot Bond	100.89131	21.58928	100.89131	100.89131	23.11942			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM Yield	MarkPrice	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
AHF1B1	On 21/11/2014	Spot Bond	100.99451	22.17092	100.99451	23.88435			0.00	0	0.00
AHF1C1	On 21/11/2014	Spot Bond	101.06323	22.55826	101.06323	24.39387			0.00	0	0.00
AHF2A1	On 18/10/2015	Spot Bond	100.00000	21.84333	100.00000	21.67937			0.00	0	0.00
AHF2B1	On 18/10/2015	Spot Bond	100.00000	23.08053	100.00000	22.90728			0.00	0	0.00
AHF2C1	On 18/10/2015	Spot Bond	100.00000	24.73011	100.00000	24.54449			0.00	0	0.00
AIR01	On 15/03/2019	Spot Bond	104.59347	9.92174	104.59347	9.89872			0.00	0	4,822,000.00
AIR02	On 30/04/2023	Spot Bond	122.89930	9.94265	122.89930	9.91652			0.00	0	0.00
AIR02U	On 05/10/2014	Spot Bond	100.00000	31.55520	100.00000	31.47875			0.00	0	0.00
AIR03	On 09/03/2016	Spot Bond	113.22249	15.98310	113.22249	15.94354			0.00	0	9,356,000.00
AIR03U	On 26/10/2014	Spot Bond	100.00000	30.19940	100.00000	30.12625			0.00	0	0.00
AIR04U	On 26/10/2029	Spot Bond	100.00000	12.14521	100.00000	12.11819			0.00	0	0.00
AIRL01	On 30/04/2028	Spot Bond	151.06546	3.33936	151.06546	3.32879			0.00	0	0.00
AIRL02	On 18/02/2014	Spot Bond	125.57279	33.69092	125.57279	33.60183			0.00	0	300,000.00
ANG01	On 14/01/2013	Spot Bond	100.00000	86.08491	100.00000	85.88235			0.00	0	0.00
ANG02	On 11/10/2013	Spot Bond	100.00000	46.02325	100.00000	45.67780			0.00	0	0.00
BAW10	On 01/10/2016	Spot Bond	100.26923	11.03433	100.26923	11.00754			0.00	0	35,000,000.00
BAW11	On 01/10/2018	Spot Bond	108.77896	10.60803	108.77896	10.58274			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM Yield	MarkPrice	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
BAW12	On 17/04/2015	Spot Bond	99.90066	20.72821	99.90066	20.66354			0.00	0	0.00
BAW13	On 17/04/2017	Spot Bond	99.89602	9.72790	99.89602	9.69755			0.00	0	0.00
BAW14U	On 01/01/2014	Spot Bond	100.00000	41.67014	100.00000	41.54005			0.00	0	0.00
BAW2	On 02/10/2015	Spot Bond	112.73330	18.41151	112.73330	18.36634			0.00	0	2,000.00
BAW3	On 02/10/2017	Spot Bond	100.19041	10.01924	100.19041	9.99494			0.00	0	0.00
BAW4	On 15/09/2013	Spot Bond	100.45105	63.32742	100.45105	63.17170			0.00	0	0.00
BAW5	On 15/09/2013	Spot Bond	102.32887	55.67752	102.32887	55.55056			0.00	0	0.00
BAW6	On 02/10/2014	Spot Bond	100.17231	29.43595	100.17231	29.36452			0.00	0	0.00
BAW7	On 02/10/2014	Spot Bond	103.90134	28.37258	103.90134	28.30743			0.00	0	0.00
BAW8	On 02/10/2017	Spot Bond	108.14051	11.56926	108.14051	11.54182			0.00	0	0.00
BAW9	On 03/02/2014	Spot Bond	101.25961	37.97568	101.25961	37.88265			0.00	0	0.00
BAYA01	On 31/03/2016	Spot Bond	104.66313	18.33160	104.66313	18.28534			0.00	0	0.00
BAYA02	On 30/06/2013	Spot Bond	100.27024	62.67488	100.27024	62.52268			0.00	0	0.00
BAYA04	On 30/09/2015	Spot Bond	102.35861	20.73573	102.35861	20.68443			0.00	0	0.00
BAYA05	On 30/09/2015	Spot Bond	102.28416	20.72560	102.28416	20.67436			0.00	0	0.00
BAYA06	On 30/09/2016	Spot Bond	100.27011	14.51391	100.27011	14.47866			0.00	0	0.00
BAYA07	On 31/12/2015	Spot Bond	102.23278	17.66232	102.23278	17.61868			0.00	0	0.00
BAYA08	On 31/12/2017	Spot Bond	103.79822	13.55336	103.79822	13.51941			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
BAYA09	On 31/12/2015	Spot Bond	100.27685	16.76771	100.27685	16.72699				0.00	0	0.00
BAYA10	On 31/12/2015	Spot Bond	100.27685	16.76771	100.27685	16.72699				0.00	0	0.00
BAYA11	On 31/03/2016	Spot Bond	100.27691	16.76770	100.27691	16.72698				0.00	0	0.00
BAYA12	On 31/03/2016	Spot Bond	101.50925	17.45965	101.50925	17.41678				0.00	0	0.00
BAYA13	On 31/03/2016	Spot Bond	102.45999	18.34819	102.45999	18.30276				0.00	0	0.00
BAYA14	On 30/09/2015	Spot Bond	102.35861	20.73573	102.35861	20.68443				0.00	0	0.00
BAYA15	On 30/06/2016	Spot Bond	102.86494	15.82216	102.86494	15.78286				0.00	0	0.00
BAYA16	On 30/09/2016	Spot Bond	102.39307	12.17004	102.39307	12.13993				0.00	0	0.00
BAYA17	On 30/09/2016	Spot Bond	100.26206	14.19176	100.26206	14.15730				0.00	0	0.00
BAYA18	On 31/12/2016	Spot Bond	100.25556	12.91548	100.25556	12.88411				0.00	0	0.00
BAYA19	On 31/12/2016	Spot Bond	100.25556	12.91548	100.25556	12.88411				0.00	0	0.00
BAYA20	On 30/09/2014	Spot Bond	100.24109	31.36958	100.24109	31.29343				0.00	0	0.00
BAYA21	On 31/03/2013	Spot Bond	100.18420	90.60627	100.18420	90.38706				0.00	0	0.00
BAYA22	On 30/09/2015	Spot Bond	100.00000	19.25725	100.00000	19.21060				0.00	0	0.00
BAYA23	On 30/06/2017	Spot Bond	100.92479	11.99691	100.92479	15.46249				0.00	0	0.00
BAYA24	On 30/06/2017	Spot Bond	100.32752	12.66022	100.32752	16.31724				0.00	0	0.00
BAYA25	On 30/06/2017	Spot Bond	99.23300	10.99056	99.23300	14.03147				0.00	0	0.00

Contract Details	Strike	Call / Put	MTM Yield	MarkPrice	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
BAYA26	On 30/09/2017	Spot Bond	99.11456	1.84365	99.11456	1.83794			0.00	0	0.00
BAYA27	On 30/09/2017	Spot Bond	100.00000	2.12863	100.00000	2.11917			0.00	0	0.00
BAYA28	On 30/09/2013	Spot Bond	100.18154	54.50521	100.18154	54.26253			0.00	0	0.00
BAYA29	On 31/12/2015	Spot Bond	100.00000	7.04663	100.00000	7.01229			0.00	0	0.00
BAYB02	On 31/03/2016	Spot Bond	104.64060	21.40769	104.64060	21.35369			0.00	0	0.00
BAYB03	On 31/12/2016	Spot Bond	103.89800	18.52683	103.89800	18.48039			0.00	0	0.00
BAYB04	On 31/03/2017	Spot Bond	102.66503	17.56798	102.66503	17.52440			0.00	0	0.00
BAYB05	On 30/06/2019	Spot Bond	100.33517	12.84599	100.33517	16.99742			0.00	0	0.00
BAYC1U	On 31/12/2016	Spot Bond	100.00000	5.73942	100.00000	5.72856			0.00	0	0.00
BAYD1U	On 30/06/2035	Spot Bond	100.00000	20.94680	100.00000	20.89605			0.00	0	0.00
BAYD2U	On 30/06/2035	Spot Bond	100.00000	19.06394	100.00000	19.01776			0.00	0	0.00
BAYD3U	On 30/06/2035	Spot Bond	100.00000	11.76786	100.00000	11.73936			0.00	0	0.00
BAYD4U	On 30/06/2035	Spot Bond	100.00000	11.76786	100.00000	11.73936			0.00	0	0.00
BAYD5U	On 30/06/2035	Spot Bond	100.00000	14.22791	100.00000	14.19344			0.00	0	0.00
BAYD6U	On 30/06/2035	Spot Bond	100.00000	12.32824	100.00000	12.29837			0.00	0	0.00
BCJ01	On 10/03/2013	Spot Bond	100.44416	88.30382	100.44416	87.87557			0.00	0	0.00
BCP1	On 30/09/2014	Spot Bond	100.27701	32.37066	100.27701	32.29119		300,831,030,000.00	3,000,000	1,500,000.00	
BCP2	On 30/09/2015	Spot Bond	100.28373	20.15237	100.28373	20.10288		0.00	0	0.00	

Contract Details	Strike	Call / Put	MTM Yield	MarkPrice	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
BCP62U	On 16/11/2012	Spot Bond	100.00000	66.66667	100.00000	99.72678			0.00	0	0.00
BCP63U	On 07/12/2012	Spot Bond	100.00000	94.55959	100.00000	94.31525			0.00	0	0.00
BCP64U	On 24/01/2013	Spot Bond	100.00000	84.10138	100.00000	83.90805			0.00	0	0.00
BD0202	On 31/12/2018	Spot Bond	165.86185	2.83864	165.86185	2.82934			0.00	0	0.00
BD0205	On 28/04/2028	Spot Bond	134.98268	8.66560	134.98268	8.64534			0.00	0	0.00
BD0206	On 02/03/2028	Spot Bond	135.23863	9.91167	135.23863	9.88846			0.00	0	0.00
BD0302	On 18/04/2028	Spot Bond	98.54987	8.78300	98.54987	8.76368			0.00	0	0.00
BD310A	On 08/05/2014	Spot Bond	101.43384	38.48721	101.43384	38.39279			0.00	0	0.00
BD310B	On 03/07/2013	Spot Bond	100.16538	60.98648	100.16538	60.83852			0.00	0	0.00
BD310C	On 18/02/2014	Spot Bond	101.00289	46.25791	101.00289	46.14484			0.00	0	0.00
BD311A	On 08/02/2014	Spot Bond	100.89815	36.58020	100.89815	36.49087			0.00	0	0.00
BD311B	On 04/07/2013	Spot Bond	102.94694	60.81072	102.94694	60.65953			0.00	0	0.00
BD311C	On 31/10/2013	Spot Bond	101.21182	55.94770	101.21182	55.81069			0.00	0	0.00
BD311D	On 31/03/2013	Spot Bond	100.25001	90.64833	100.25001	90.42888			0.00	0	0.00
BD311E	On 07/12/2023	Spot Bond	100.66600	8.35738	100.66600	8.33679			0.00	0	0.00
BD311F	On 20/09/2014	Spot Bond	100.38899	30.04832	100.38899	29.97447			0.00	0	0.00
BD32AU	On 08/05/2014	Spot Bond	100.00000	32.44212	100.00000	32.34084			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM Yield	MarkPrice	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
BEER01	On 19/07/2013	Spot Bond	100.00000	65.08761	100.00000	64.94434			0.00	0	0.00
BG22A1	On 21/07/2016	Spot Bond	101.42461	10.16943	101.42461	10.14448			0.00	0	0.00
BG22A2	On 21/07/2016	Spot Bond	101.43555	10.21846	101.43555	10.19339			0.00	0	0.00
BG22A3	On 21/07/2016	Spot Bond	101.46836	10.36549	101.46836	10.34004			0.00	0	0.00
BG22B1	On 21/07/2016	Spot Bond	101.57774	10.85501	101.57774	10.82834			0.00	0	0.00
BG22C1	On 21/07/2016	Spot Bond	101.68711	11.34366	101.68711	11.31576			0.00	0	0.00
BG22D1	On 21/07/2016	Spot Bond	101.99310	12.70738	101.99310	12.67605			0.00	0	0.00
BG22YU	On 21/07/2016	Spot Bond	100.00000	3.74746	100.00000	3.73839			0.00	0	0.00
BG32A1	On 30/10/2016	Spot Bond	101.25226	9.72571	101.25226	9.70189			0.00	0	0.00
BG32A2	On 30/10/2016	Spot Bond	101.32200	10.06275	101.32200	10.03809			0.00	0	0.00
BG32A3	On 30/10/2016	Spot Bond	101.35188	10.20709	101.35188	10.18205			0.00	0	0.00
BG32A4	On 30/10/2016	Spot Bond	101.36184	10.25518	101.36184	10.23004			0.00	0	0.00
BG32B	On 30/10/2016	Spot Bond	101.48134	10.83169	101.48134	10.80511			0.00	0	0.00
BG32C	On 30/10/2016	Spot Bond	101.64062	11.59860	101.64062	11.57010			0.00	0	0.00
BG32DU	On 30/10/2016	Spot Bond	100.00000	3.66655	100.00000	3.65766			0.00	0	0.00
BG32YU	On 30/10/2016	Spot Bond	100.00000	3.66655	100.00000	3.65766			0.00	0	0.00
BG42A1	On 15/03/2017	Spot Bond	100.41538	9.64716	100.41538	9.62344			0.00	0	0.00
BG42A2	On 15/03/2017	Spot Bond	100.45116	10.26585	100.45116	10.24060			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM Yield	MarkPrice	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
BG42A3	On 15/03/2017	Spot Bond	100.46091	10.43452	100.46091	10.40886			0.00	0	0.00
BG42A4	On 15/03/2017	Spot Bond	105.04449	12.05104	105.04449	12.02296			0.00	0	0.00
BG42B	On 15/03/2017	Spot Bond	100.49015	10.94039	100.49015	10.91348			0.00	0	0.00
BG42C	On 15/06/2017	Spot Bond	100.54199	10.98407	100.54199	10.95704			0.00	0	0.00
BG42DU	On 15/03/2017	Spot Bond	100.00000	2.62154	100.00000	2.61512			0.00	0	0.00
BG42YU	On 15/03/2017	Spot Bond	100.00000	2.62154	100.00000	2.61512			0.00	0	0.00
BID01	On 06/08/2014	Spot Bond	109.02542	32.13917	109.02542	32.06325			0.00	0	3,987,000.00
BIDC24	On 27/11/2012	Spot Bond	99.33557	97.09334	99.33557	96.83746			0.00	0	0.00
BIDC25	On 25/01/2013	Spot Bond	98.45450	84.11725	98.45450	83.92682			0.00	0	0.00
BIDC26	On 02/08/2013	Spot Bond	95.58562	62.12559	95.58562	62.01151			0.00	0	0.00
BIDC27	On 05/02/2013	Spot Bond	100.00000	81.83857	100.00000	81.65548			0.00	0	0.00
BIDC28	On 20/02/2013	Spot Bond	100.00000	79.17570	100.00000	79.00433			0.00	0	0.00
BLG1A4	On 21/11/2015	Spot Bond	100.78103	13.19354	100.78103	13.16136			0.00	0	0.00
BLG1A5	On 21/11/2032	Spot Bond	100.00000	7.81095	100.00000	7.79202			0.00	0	0.00
BLG1A6	On 21/11/2032	Spot Bond	100.94045	8.18090	100.94045	8.16091			0.00	0	0.00
BLG1B	On 21/11/2015	Spot Bond	100.78378	13.21621	100.78378	13.18396			0.00	0	0.00
BLG1C	On 21/11/2015	Spot Bond	100.82929	13.58999	100.82929	13.55682			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
BLG1D	On 21/11/2015	Spot Bond	100.91196	14.26905	100.91196	14.23420				0.00	0	0.00
BLG1E	On 21/11/2015	Spot Bond	101.25521	17.09099	101.25521	17.04912				0.00	0	0.00
BLG1F	On 21/11/2032	Spot Bond	101.82396	15.91221	101.82396	15.87302				0.00	0	0.00
BMWFO3	On 15/06/2013	Spot Bond	100.43475	63.19017	100.43475	63.03481				0.00	0	43,000,000.00
BSR05	On 01/07/2013	Spot Bond	100.66283	60.89094	100.66283	60.74256				0.00	0	0.00
BSR08	On 07/12/2012	Spot Bond	102.16271	97.40705	102.16271	97.15023				0.00	0	0.00
BSR09	On 20/12/2013	Spot Bond	100.41213	43.53907	100.41213	43.40116				0.00	0	0.00
BUS01U	On 30/09/2016	Spot Bond	100.00000	9.07953	100.00000	9.05754				0.00	0	0.00
CBL06	On 02/11/2014	Spot Bond	117.90266	25.87531	117.90266	25.80914				0.00	0	4,163,000.00
CBL08	On 02/11/2016	Spot Bond	125.14109	13.58715	125.14109	13.55072				0.00	0	115,000.00
CBL09	On 29/01/2017	Spot Bond	102.03851	12.40278	102.03851	12.37219				0.00	0	0.00
CBL10	On 06/05/2014	Spot Bond	101.32226	38.12046	101.32226	38.02702				0.00	0	0.00
CBL11	On 06/05/2016	Spot Bond	111.35530	13.86845	111.35530	13.83458				0.00	0	8,877,000.00
CBL12	On 06/09/2018	Spot Bond	105.54647	13.31695	105.54647	13.28581				0.00	0	0.00
CBL13	On 01/02/2019	Spot Bond	101.86680	10.07730	101.86680	10.05249				0.00	0	0.00
CBL14	On 01/02/2019	Spot Bond	106.76252	14.31356	106.76252	14.28033				0.00	0	0.00
CBL15	On 18/05/2015	Spot Bond	100.85304	16.43194	100.85304	16.38026				0.00	0	0.00
CBL16	On 18/05/2017	Spot Bond	107.65219	10.61098	107.65219	10.58618			37,570,614,310.00		349,000	4,637,000.00

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
CBL17	On 23/08/2019	Spot Bond	101.28817	0.47107	101.28817	0.46897				0.00	0	0.00
CBL18	On 23/08/2019	Spot Bond	101.82280	21.98043	101.82280	21.89671				0.00	0	0.00
CBL19	On 02/11/2015	Spot Bond	100.00000	9.82209	100.00000	9.74837				0.00	0	0.00
CCT01	On 23/06/2023	Spot Bond	122.47945	15.02795	122.47945	14.98877				0.00	0	0.00
CCT02	On 12/06/2024	Spot Bond	118.42047	14.61924	118.42047	14.58214			236,840,940,000.00		2,000,000	1,000,000.00
CCT03	On 15/03/2025	Spot Bond	117.20315	11.15267	117.20315	11.12430			12,189,127,600,000.00		104,000,000	29,143,000.00
CGR10	On 08/12/2016	Spot Bond	100.88420	14.52127	100.88420	14.48543				0.00	0	0.00
CGR11	On 28/03/2016	Spot Bond	104.14474	17.41193	104.14474	17.38329				0.00	0	0.00
CGR6	On 18/02/2013	Spot Bond	101.65048	102.32844	101.65048	102.04811				0.00	0	0.00
CGR7	On 22/07/2014	Spot Bond	102.86721	32.24233	102.86721	32.16223				0.00	0	0.00
CGR8	On 22/07/2015	Spot Bond	103.30382	22.79617	103.30382	22.73932				0.00	0	0.00
CGR9	On 15/11/2012	Spot Bond	101.25944	81.39997	101.25944	81.39996				0.00	0	0.00
CIG01	On 06/06/2015	Spot Bond	100.80383	18.75944	100.80383	18.69982				0.00	0	0.00
CLN100	On 20/12/2012	Spot Bond	100.33426	92.75699	100.33426	92.52439				0.00	0	0.00
CLN103	On 20/03/2013	Spot Bond	100.61895	93.85985	100.61895	93.62329				0.00	0	0.00
CLN104	On 15/06/2014	Spot Bond	100.74860	34.61239	100.74860	34.52706				0.00	0	0.00
CLN108	On 20/06/2013	Spot Bond	100.40933	62.70480	100.40933	62.55067				0.00	0	0.00

Contract Details	Strike	Call / Put	MTM Yield	MarkPrice	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
CLN110	On 31/03/2013	Spot Bond	100.00000	75.28125	100.00000	75.13099			0.00	0	0.00
CLN111	On 31/03/2013	Spot Bond	100.00000	75.28125	100.00000	75.13099			0.00	0	0.00
CLN112	On 31/03/2013	Spot Bond	100.00000	75.28125	100.00000	75.13099			0.00	0	0.00
CLN113	On 31/03/2013	Spot Bond	100.00000	75.28125	100.00000	75.13099			0.00	0	0.00
CLN114	On 20/06/2013	Spot Bond	100.40933	62.70480	100.40933	62.55067			0.00	0	0.00
CLN115	On 20/06/2013	Spot Bond	100.40933	62.70480	100.40933	62.55067			0.00	0	0.00
CLN116	On 31/08/2013	Spot Bond	100.91360	66.34829	100.91360	66.18447			0.00	0	0.00
CLN117	On 20/06/2013	Spot Bond	100.41216	62.73202	100.41216	62.57781			0.00	0	0.00
CLN118	On 20/06/2013	Spot Bond	100.38376	62.45987	100.38376	62.30638			0.00	0	0.00
CLN120	On 20/06/2013	Spot Bond	100.36102	62.24214	100.36102	62.08921			0.00	0	0.00
CLN123	On 23/05/2013	Spot Bond	100.95747	66.90871	100.95747	66.74523			0.00	0	0.00
CLN126	On 20/08/2015	Spot Bond	101.78237	24.27213	101.78237	24.21239			0.00	0	0.00
CLN127	On 01/07/2013	Spot Bond	100.19516	61.04560	100.19516	60.89746			0.00	0	0.00
CLN130	On 20/08/2015	Spot Bond	101.76269	24.12104	101.76269	24.06169			0.00	0	0.00
CLN132	On 20/09/2013	Spot Bond	100.38372	62.45988	100.38372	62.30639			0.00	0	0.00
CLN133	On 20/09/2013	Spot Bond	100.36383	62.26936	100.36383	62.11636			0.00	0	0.00
CLN134	On 20/08/2015	Spot Bond	101.86667	24.91922	101.86667	24.85785			0.00	0	0.00
CLN135	On 22/08/2013	Spot Bond	100.97002	67.03924	100.97002	66.87542			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM Yield	MarkPrice	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
CLN136	On 22/08/2013	Spot Bond	100.92517	66.85314	100.92517	66.68985			0.00	0	0.00
CLN138	On 31/08/2013	Spot Bond	101.01305	66.85041	101.01305	66.68520			0.00	0	0.00
CLN140	On 20/06/2013	Spot Bond	100.41784	62.78644	100.41784	62.63209			0.00	0	0.00
CLN141	On 20/06/2013	Spot Bond	100.39797	62.59595	100.39797	62.44209			0.00	0	0.00
CLN143	On 20/09/2013	Spot Bond	100.40359	62.65039	100.40359	62.49640			0.00	0	0.00
CLN145	On 20/09/2013	Spot Bond	104.39421	58.08000	104.39421	57.94539			0.00	0	0.00
CLN147	On 19/04/2013	Spot Bond	101.82300	74.71972	101.82300	74.57419			0.00	0	0.00
CLN149	On 20/09/2013	Spot Bond	102.79173	56.05227	102.79173	55.92399			0.00	0	0.00
CLN152	On 20/08/2013	Spot Bond	101.32621	68.62977	101.32621	68.46154			0.00	0	0.00
CLN153	On 25/11/2012	Spot Bond	100.86778	99.27464	100.86778	99.00768			0.00	0	0.00
CLN154	On 20/03/2014	Spot Bond	100.52565	44.51308	100.52565	44.40355			0.00	0	0.00
CLN156	On 20/12/2013	Spot Bond	101.34356	43.83951	101.34356	43.73085			0.00	0	0.00
CLN157	On 20/12/2013	Spot Bond	101.34356	43.83951	101.34356	43.73085			0.00	0	0.00
CLN158	On 19/04/2013	Spot Bond	99.85161	86.71096	99.85161	86.51096			0.00	0	0.00
CLN159	On 14/02/2015	Spot Bond	101.22270	19.79638	101.22270	19.74789			0.00	0	0.00
CLN162	On 20/09/2015	Spot Bond	100.00000	18.18845	100.00000	18.14391			0.00	0	0.00
CLN163	On 20/09/2015	Spot Bond	100.00000	17.98872	100.00000	17.94466			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM Yield	MarkPrice	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
CLN164	On 30/04/2014	Spot Bond	100.00000	42.67888	100.00000	42.57549			0.00	0	0.00
CLN165	On 30/04/2014	Spot Bond	100.00000	42.67888	100.00000	42.57549			0.00	0	0.00
CLN166	On 30/04/2014	Spot Bond	100.00000	42.67888	100.00000	42.57549			0.00	0	0.00
CLN167	On 30/04/2014	Spot Bond	100.00000	42.67888	100.00000	42.57549			0.00	0	0.00
CLN168	On 30/04/2014	Spot Bond	100.00000	42.67888	100.00000	42.57549			0.00	0	0.00
CLN169	On 30/04/2014	Spot Bond	100.00000	42.67888	100.00000	42.57549			0.00	0	0.00
CLN170	On 20/12/2015	Spot Bond	100.42338	14.13863	100.42338	14.10386			0.00	0	0.00
CLN172	On 30/04/2014	Spot Bond	100.00000	42.67888	100.00000	42.57549			0.00	0	0.00
CLN173	On 25/11/2012	Spot Bond	100.00000	99.12458	100.00000	98.86025			0.00	0	0.00
CLN174	On 31/03/2013	Spot Bond	100.50974	90.46684	100.50974	90.24733			0.00	0	0.00
CLN175	On 31/03/2013	Spot Bond	100.82702	90.58961	100.82702	90.36918			0.00	0	0.00
CLN176	On 31/03/2013	Spot Bond	100.54079	90.51988	100.54079	90.30018			0.00	0	0.00
CLN177	On 31/03/2013	Spot Bond	100.49424	90.52447	100.49424	90.30485			0.00	0	0.00
CLN178	On 15/04/2014	Spot Bond	100.00000	41.71569	100.00000	41.61463			0.00	0	0.00
CLN179	On 20/03/2016	Spot Bond	100.39213	13.54920	100.39213	13.51589			0.00	0	0.00
CLN180	On 26/05/2013	Spot Bond	100.00000	66.66799	100.00000	66.66798			0.00	0	0.00
CLN181	On 26/05/2013	Spot Bond	100.00000	66.66799	100.00000	66.66798			0.00	0	0.00
CLN183	On 15/06/2016	Spot Bond	100.60029	14.17381	100.60029	14.13890			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM Yield	MarkPrice	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
CLN184	On 01/07/2021	Spot Bond	102.77141	13.49643	102.77141	13.46605			0.00	0	0.00
CLN185	On 15/06/2016	Spot Bond	100.60029	14.17381	100.60029	14.13890			0.00	0	0.00
CLN186	On 06/07/2016	Spot Bond	100.01323	10.99757	100.01323	10.97093			0.00	0	0.00
CLN187	On 15/06/2014	Spot Bond	100.90290	36.75581	100.90290	36.66506			0.00	0	0.00
CLN188	On 20/06/2014	Spot Bond	100.91909	38.37909	100.91909	38.28433			0.00	0	0.00
CLN191	On 23/08/2016	Spot Bond	106.57524	7.04728	106.57524	7.03094			0.00	0	0.00
CLN192	On 24/08/2016	Spot Bond	99.04734	13.15456	99.04734	13.12296			0.00	0	0.00
CLN193	On 29/08/2021	Spot Bond	106.47706	3.37645	106.47706	3.36831			0.00	0	0.00
CLN194	On 31/08/2016	Spot Bond	100.91984	13.88626	100.91984	13.85496			0.00	0	0.00
CLN195	On 15/06/2014	Spot Bond	101.01820	38.36144	101.01820	38.26663		404,072,800,000.00	4,000,000	2,000,000.00	
CLN196	On 15/06/2016	Spot Bond	100.60029	14.17381	100.60029	14.13890			0.00	0	0.00
CLN197	On 15/06/2016	Spot Bond	100.60029	14.17381	100.60029	14.13890			0.00	0	0.00
CLN198	On 13/09/2021	Spot Bond	106.09892	3.83771	106.09892	3.82839			0.00	0	0.00
CLN199	On 13/09/2016	Spot Bond	106.04227	7.13103	106.04227	7.11372			0.00	0	0.00
CLN200	On 20/12/2016	Spot Bond	100.61212	14.41283	100.61212	14.37734			0.00	0	0.00
CLN205	On 24/03/2013	Spot Bond	100.32240	92.16148	100.32240	91.93212			0.00	0	0.00
CLN209	On 20/03/2013	Spot Bond	100.39517	92.97495	100.39517	92.74110			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM Yield	MarkPrice	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
CLN210	On 20/06/2013	Spot Bond	100.47626	63.34696	100.47626	63.19115			0.00	0	0.00
CLN211	On 20/12/2013	Spot Bond	100.57686	45.19693	100.57686	45.08567			0.00	0	0.00
CLN213	On 12/10/2014	Spot Bond	99.98364	28.23341	99.98364	28.16503			0.00	0	0.00
CLN214	On 12/10/2014	Spot Bond	99.98339	28.31093	99.98339	28.24235			0.00	0	0.00
CLN215	On 17/10/2016	Spot Bond	103.62392	12.29254	103.62392	12.26437			0.00	0	0.00
CLN216	On 11/10/2014	Spot Bond	99.99988	28.51216	99.99988	28.44309			0.00	0	0.00
CLN217	On 11/10/2014	Spot Bond	99.99989	28.42593	99.99989	28.35707			0.00	0	0.00
CLN219	On 20/10/2016	Spot Bond	99.79173	10.92557	99.79173	10.89916			0.00	0	0.00
CLN220	On 20/10/2016	Spot Bond	99.80002	10.92416	99.80002	10.89774			0.00	0	0.00
CLN221	On 20/10/2016	Spot Bond	103.81175	12.30060	103.81175	12.27238			0.00	0	0.00
CLN222	On 20/10/2016	Spot Bond	103.81175	12.30060	103.81175	12.27238			0.00	0	0.00
CLN223	On 15/06/2014	Spot Bond	104.34821	36.69414	104.34821	36.60079			0.00	0	0.00
CLN224	On 15/06/2014	Spot Bond	107.51178	37.36924	107.51178	37.27161			0.00	0	0.00
CLN225	On 09/12/2016	Spot Bond	107.00303	14.62366	107.00303	14.58945			0.00	0	0.00
CLN226	On 20/12/2016	Spot Bond	100.43472	10.92678	100.43472	10.89991			0.00	0	0.00
CLN227	On 20/12/2016	Spot Bond	100.48341	11.88251	100.48341	11.85328			0.00	0	0.00
CLN228	On 14/06/2013	Spot Bond	100.44030	62.96315	100.44030	62.80834			0.00	0	0.00
CLN229	On 14/06/2013	Spot Bond	100.44323	62.98508	100.44323	62.83021			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
CLN230	On 17/01/2015	Spot Bond	99.90043	20.84216	99.90043	20.79172				0.00	0	0.00
CLN231	On 17/01/2015	Spot Bond	99.90043	20.84216	99.90043	20.79172				0.00	0	0.00
CLN232	On 20/06/2014	Spot Bond	100.94701	36.45130	100.94701	36.37772				0.00	0	0.00
CLN233	On 02/02/2013	Spot Bond	101.15359	83.45401	101.15359	83.26427				0.00	0	0.00
CLN234	On 19/04/2013	Spot Bond	99.83657	86.86200	99.83657	86.66168				0.00	0	0.00
CLN235	On 19/04/2013	Spot Bond	99.83657	86.86200	99.83657	86.66168				0.00	0	0.00
CLN236	On 15/06/2016	Spot Bond	100.64882	13.52828	100.64882	13.50105				0.00	0	0.00
CLN237	On 14/02/2017	Spot Bond	101.05242	8.57980	101.05242	8.55881				0.00	0	0.00
CLN238	On 15/02/2013	Spot Bond	100.93369	81.07843	100.93369	80.89970				0.00	0	0.00
CLN239	On 20/03/2017	Spot Bond	100.44136	10.69376	100.44136	10.67226				0.00	0	0.00
CLN240	On 24/02/2015	Spot Bond	100.86994	21.54335	100.86994	21.49075				0.00	0	0.00
CLN241	On 24/02/2017	Spot Bond	100.93114	9.31811	100.93114	9.29535				0.00	0	0.00
CLN242	On 24/02/2019	Spot Bond	101.19905	11.67200	101.19905	11.64606				0.00	0	0.00
CLN243	On 24/02/2019	Spot Bond	101.19905	11.67200	101.19905	11.64606				0.00	0	0.00
CLN244	On 25/02/2015	Spot Bond	100.81644	21.50673	100.81644	21.45425				0.00	0	0.00
CLN245	On 25/02/2015	Spot Bond	100.81889	21.52219	100.81889	21.46967				0.00	0	0.00
CLN246	On 24/02/2017	Spot Bond	100.84952	13.34953	100.84952	13.31694				0.00	0	0.00

Contract Details	Strike	Call / Put	MTM Yield	MarkPrice	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
CLN247	On 24/02/2017	Spot Bond	101.47693	13.18778	101.47693	13.15541			0.00	0	0.00
CLN248	On 14/03/2015	Spot Bond	100.47537	21.92409	100.47537	21.87016			0.00	0	0.00
CLN249	On 24/02/2017	Spot Bond	101.44712	12.97685	101.44712	12.94501			0.00	0	0.00
CLN250	On 26/03/2015	Spot Bond	100.26649	21.40559	100.26649	21.35304			0.00	0	0.00
CLN251	On 26/03/2015	Spot Bond	100.26649	21.40559	100.26649	21.35304			0.00	0	0.00
CLN252	On 26/03/2015	Spot Bond	100.26649	21.40559	100.26649	21.35304			0.00	0	0.00
CLN253	On 26/03/2015	Spot Bond	100.26649	21.40559	100.26649	21.35304			0.00	0	0.00
CLN254	On 26/03/2015	Spot Bond	100.26649	21.40559	100.26649	21.35304			0.00	0	0.00
CLN255	On 26/03/2015	Spot Bond	100.27379	21.57975	100.27379	21.52677			0.00	0	0.00
CLN256	On 26/03/2017	Spot Bond	100.28582	10.12575	100.28582	10.10088			0.00	0	0.00
CLN257	On 26/03/2017	Spot Bond	100.28582	10.12575	100.28582	10.10088			0.00	0	0.00
CLN258	On 26/03/2017	Spot Bond	100.28582	10.12575	100.28582	10.10088			0.00	0	0.00
CLN259	On 26/03/2017	Spot Bond	100.28582	10.12575	100.28582	10.10088			0.00	0	0.00
CLN260	On 26/03/2017	Spot Bond	100.28582	10.12575	100.28582	10.10088			0.00	0	0.00
CLN261	On 26/03/2017	Spot Bond	100.28785	10.18071	100.28785	10.15571			0.00	0	0.00
CLN262	On 26/03/2019	Spot Bond	106.98684	10.56830	106.98684	10.54331			0.00	0	0.00
CLN263	On 20/06/2014	Spot Bond	100.51194	31.96961	100.51194	31.89096			0.00	0	0.00
CLN264	On 18/08/2014	Spot Bond	100.89505	30.42852	100.89505	30.35421			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM Yield	MarkPrice	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
CLN265	On 02/04/2013	Spot Bond	100.15533	87.20228	100.15533	86.93277			0.00	0	0.00
CLN266	On 16/03/2014	Spot Bond	100.39498	42.66136	100.39498	42.55651			0.00	0	0.00
CLN267	On 16/03/2014	Spot Bond	100.39498	42.66136	100.39498	42.55651			0.00	0	0.00
CLN268	On 30/04/2017	Spot Bond	101.37065	9.46392	101.37065	9.43402			0.00	0	0.00
CLN269	On 20/06/2017	Spot Bond	100.49989	11.36323	100.49989	11.33527			0.00	0	0.00
CLN270	On 24/02/2017	Spot Bond	101.35958	12.50306	101.35958	12.47240			0.00	0	0.00
CLN271	On 20/06/2017	Spot Bond	100.58462	13.04350	100.58462	13.01139			0.00	0	0.00
CLN272	On 20/06/2017	Spot Bond	100.39320	9.45743	100.39320	9.43419			0.00	0	0.00
CLN273	On 20/06/2017	Spot Bond	100.39040	9.40129	100.39040	9.37818			0.00	0	0.00
CLN274	On 20/06/2017	Spot Bond	100.40357	9.45615	100.40357	9.43291			0.00	0	0.00
CLN275	On 22/05/2017	Spot Bond	100.91562	7.40151	100.91562	7.37822			0.00	0	0.00
CLN276	On 24/05/2017	Spot Bond	101.06552	8.50238	101.06552	8.47559			0.00	0	0.00
CLN277	On 25/05/2017	Spot Bond	100.99983	8.48447	100.99983	8.45776			0.00	0	0.00
CLN278	On 20/06/2017	Spot Bond	100.40244	9.43370	100.40244	9.41051			0.00	0	0.00
CLN279	On 20/06/2015	Spot Bond	100.54373	19.84919	100.54373	19.80034			0.00	0	0.00
CLN280	On 07/06/2017	Spot Bond	100.65226	9.19061	100.65226	9.16144			0.00	0	0.00
CLN281	On 21/06/2015	Spot Bond	100.36006	16.28325	100.36006	16.23170			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM Yield	MarkPrice	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
CLN282	On 27/06/2015	Spot Bond	100.24531	15.90249	100.24531	15.85219			0.00	0	0.00
CLN283	On 20/09/2015	Spot Bond	100.37919	16.51636	100.37919	16.46405			0.00	0	0.00
CLN284	On 20/06/2017	Spot Bond	100.44355	9.75784	100.44355	9.72692			0.00	0	0.00
CLN285	On 20/06/2017	Spot Bond	100.44355	9.75784	100.44355	9.72692			0.00	0	0.00
CLN286	On 20/06/2017	Spot Bond	100.44355	9.75784	100.44355	9.72692			0.00	0	0.00
CLN287	On 20/06/2017	Spot Bond	100.44355	9.75784	100.44355	9.72692			0.00	0	0.00
CLN288	On 10/08/2017	Spot Bond	101.18342	8.62434	101.18342	8.58604			0.00	0	0.00
CLN289	On 30/08/2017	Spot Bond	100.81012	12.00063	100.81012	11.94751			0.00	0	0.00
CLN290	On 26/06/2017	Spot Bond	100.17296	2.13282	100.17296	2.12253			0.00	0	0.00
CLN291	On 26/06/2017	Spot Bond	100.17296	2.13282	100.17296	2.12253			0.00	0	0.00
CLN292	On 26/06/2017	Spot Bond	100.17084	2.13296	100.17084	2.12267			0.00	0	0.00
CLN293	On 30/06/2017	Spot Bond	100.14936	2.10415	100.14936	2.09446			0.00	0	0.00
CLN294	On 26/06/2017	Spot Bond	100.14949	2.12943	100.14949	2.11904			0.00	0	0.00
CLN295	On 30/06/2017	Spot Bond	100.15029	2.10889	100.15029	2.09907			0.00	0	0.00
CLN296	On 20/12/2017	Spot Bond	100.00000	1.40726	100.00000	1.39864			0.00	0	0.00
CLN297	On 30/06/2017	Spot Bond	100.00000	2.03950	100.00000	2.02850			0.00	0	0.00
CLN298	On 30/06/2017	Spot Bond	100.00000	2.04398	100.00000	2.03281		300,000,000,000.00	3,000,000	1,500,000.00	
CLN299	On 30/06/2017	Spot Bond	100.00000	2.00858	100.00000	1.99681			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
CLN300	On 20/12/2017	Spot Bond	100.00000	1.32341	100.00000	1.31293				0.00	0	0.00
CLN301	On 20/12/2017	Spot Bond	100.00000	1.23897	100.00000	1.22678				0.00	0	0.00
CLN39	On 07/02/2016	Spot Bond	100.00000	21.04844	100.00000	21.00211				0.00	0	0.00
CLN40	On 07/02/2016	Spot Bond	100.00000	21.04844	100.00000	21.00211				0.00	0	0.00
CLN42	On 18/04/2028	Spot Bond	34.94295	0.69701	34.94295	0.69639				0.00	0	0.00
CLN44	On 31/03/2013	Spot Bond	154.47129	64.57260	154.47129	64.39915				0.00	0	0.00
CLN46	On 07/03/2013	Spot Bond	100.53703	95.85874	100.53703	95.60914				0.00	0	0.00
CLN47	On 07/03/2013	Spot Bond	100.53241	95.84717	100.53241	95.59761				0.00	0	0.00
CLN48	On 07/03/2013	Spot Bond	100.00000	119.10055	100.00000	118.84129				0.00	0	0.00
CLN49	On 31/03/2013	Spot Bond	154.29358	98.86315	154.29358	98.58983				0.00	0	0.00
CLN50	On 07/03/2013	Spot Bond	100.52779	95.83559	100.52779	95.58607				0.00	0	0.00
CLN51	On 07/03/2013	Spot Bond	152.83040	69.20873	152.83040	69.01145				0.00	0	0.00
CLN52	On 30/04/2013	Spot Bond	101.20452	84.14132	101.20452	83.94993				0.00	0	0.00
CLN54	On 30/04/2013	Spot Bond	101.20452	84.14132	101.20452	83.94993				0.00	0	0.00
CLN55	On 18/04/2028	Spot Bond	156.76383	5.11709	156.76383	5.09873				0.00	0	0.00
CLN56	On 30/04/2013	Spot Bond	94.77223	72.96161	94.77223	72.82922				0.00	0	0.00
CLN57	On 30/04/2013	Spot Bond	97.02201	72.45276	97.02201	72.31913				0.00	0	0.00

Contract Details	Strike	Call / Put	MTM Yield	MarkPrice	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
CLN58	On 07/03/2013	Spot Bond	100.53241	95.84717	100.53241	95.59761			0.00	0	0.00
CLN59	On 07/03/2013	Spot Bond	100.53241	95.84717	100.53241	95.59761			0.00	0	0.00
CLN61	On 02/03/2028	Spot Bond	100.00000	15.46266	100.00000	15.42480			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	73.44839	101.10498	73.30605			0.00	0	0.00
CLN81	On 18/04/2028	Spot Bond	120.49629	7.26469	120.49629	7.24588			0.00	0	0.00
CLN88	On 28/04/2028	Spot Bond	134.98268	0.00019	134.98268	0.00019			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	18.24385	78.86322	18.21481			0.00	0	0.00
CLNF02	On 20/10/2015	Spot Bond	78.68249	18.29790	78.68249	18.26882			0.00	0	0.00
CLNF03	On 10/10/2016	Spot Bond	100.01914	11.62904	100.01914	11.60087			0.00	0	0.00
CLNF04	On 10/10/2016	Spot Bond	100.01914	11.62904	100.01914	11.60087			0.00	0	0.00
CLNF05	On 20/09/2016	Spot Bond	100.44036	12.37197	100.44036	12.34154			0.00	0	0.00
CLNF06	On 20/12/2016	Spot Bond	100.40864	10.42647	100.40864	10.40085			0.00	0	0.00
CLNF07	On 20/06/2017	Spot Bond	100.41492	9.68066	100.41492	9.65687			0.00	0	0.00
CLNF08	On 10/07/2013	Spot Bond	100.01997	60.24766	100.01997	60.05953			0.00	0	0.00
CLNF09	On 20/06/2017	Spot Bond	100.41000	9.79425	100.41000	9.77017			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
CLNF10	On 24/07/2017	Spot Bond	101.50812	9.42332	101.50812	9.38138				0.00	0	0.00
COJ02	On 15/09/2016	Spot Bond	109.94659	15.69016	109.94659	15.65223				0.00	0	0.00
COJ03	On 26/04/2013	Spot Bond	106.29178	71.38244	106.29178	71.24120				0.00	0	0.00
COJ04	On 05/06/2018	Spot Bond	106.25789	13.21538	106.25789	13.18464				0.00	0	2,438,000.00
COJ05	On 05/06/2023	Spot Bond	122.59946	15.28380	122.59946	15.24393				0.00	0	339,547,000.00
COJ06	On 09/12/2015	Spot Bond	112.90836	19.99427	112.90836	19.94542				0.00	0	30,100,000.00
COJ07	On 23/03/2021	Spot Bond	111.62273	11.07853	111.62273	11.05142				0.00	0	0.00
COJ10C	On 18/01/2013	Spot Bond	100.00000	90.27994	100.00000	90.06950				0.00	0	0.00
COJ12C	On 17/02/2013	Spot Bond	5.86800	104.30805	5.86800	104.29154				0.00	0	0.00
CPL002	On 29/11/2014	Spot Bond	100.79434	23.01698	100.79434	22.96082				0.00	0	0.00
CPL003	On 28/02/2017	Spot Bond	100.83040	10.71177	100.83040	10.68562				0.00	0	0.00
CPL005	On 01/03/2015	Spot Bond	100.70290	22.92289	100.70290	22.86640				0.00	0	0.00
CPL007	On 01/08/2015	Spot Bond	101.26682	15.40181	101.26682	15.33338				0.00	0	0.00
CPL008	On 27/11/2012	Spot Bond	100.65651	97.05583	100.65651	96.79675				0.00	0	0.00
CPL009	On 07/12/2012	Spot Bond	100.45141	97.04867	100.45141	96.79684				0.00	0	0.00
DENG28	On 12/02/2013	Spot Bond	100.00000	80.57395	100.00000	80.39648				0.00	0	0.00
DENG31	On 02/04/2013	Spot Bond	100.00000	74.73956	100.00000	74.59098				0.00	0	0.00

Contract Details	Strike	Call / Put	MTM Yield	MarkPrice	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
DENG41	On 28/01/2013	Spot Bond	100.18699	83.30737	100.18699	83.11731			0.00	0	0.00
DENG42	On 03/04/2013	Spot Bond	100.13300	76.45085	100.13300	76.29902			0.00	0	0.00
DRD03	On 02/07/2014	Spot Bond	100.21016	44.07948	100.21016	43.88529			0.00	0	0.00
DRD04	On 03/07/2015	Spot Bond	100.22082	21.75594	100.22082	21.66010			0.00	0	0.00
DRD05	On 03/10/2013	Spot Bond	100.19483	60.01904	100.19483	59.75469			0.00	0	0.00
DV13	On 25/08/2013	Spot Bond	104.31041	58.81845	104.31041	58.68442			0.00	0	0.00
DV21	On 15/06/2016	Spot Bond	133.09009	19.61567	133.09009	19.56106			0.00	0	14,300,000.00
DV22	On 07/02/2020	Spot Bond	111.95336	10.92229	111.95336	10.89593		31,066,969,852,472.50	277,499,218	74,885,218.00	
DV23	On 27/02/2023	Spot Bond	110.94098	10.95693	110.94098	10.93068		64,138,263,170,657.20	578,129,589	150,203,589.00	
E170	On 01/08/2020	Spot Bond	142.91138	12.94723	142.91138	12.90936		6,708,260,177,200.00	46,940,000	23,000,000.00	
EDC01	On 04/04/2016	Spot Bond	101.79146	17.55468	101.79146	17.51147			0.00	0	0.00
EFC01	On 31/08/2014	Spot Bond	100.97946	25.91859	100.97946	25.83608			0.00	0	0.00
EFC02	On 31/08/2015	Spot Bond	101.06163	10.83746	101.06163	10.80294			0.00	0	0.00
EFC03	On 31/08/2016	Spot Bond	101.11630	4.52926	101.11630	4.51483			0.00	0	0.00
EFC04	On 31/08/2017	Spot Bond	101.17092	1.89135	101.17092	1.88532			0.00	0	0.00
EL15	On 29/06/2015	Spot Bond	126.54006	12.86106	126.54006	12.82562		20,246,409,600,000.00	160,000,000	40,000,000.00	
EL28	On 02/05/2028	Spot Bond	1.79000	113.45807	1.80000	113.29712		288,190,000,000.00	161,000,000	52,500,000.00	
EMM01	On 28/07/2020	Spot Bond	111.69838	12.45341	111.69838	12.42342			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM Yield	MarkPrice	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
EMM02	On 11/03/2021	Spot Bond	112.15374	11.29791	112.15374	11.27016			0.00	0	0.00
EMM03	On 04/05/2024	Spot Bond	106.65311	9.69892	106.65311	9.67604			0.00	0	0.00
EPF001	On 19/08/2015	Spot Bond	100.93077	16.15971	100.93077	16.12024			0.00	0	0.00
EPFC01	On 16/11/2012	Spot Bond	100.81699	68.25579	100.81699	99.72455			0.00	0	0.00
EPFC02	On 07/11/2013	Spot Bond	100.00000	44.39092	100.00000	44.05773			0.00	0	0.00
EPFC03	On 18/02/2013	Spot Bond	100.00000	79.52070	100.00000	100.00000			0.00	0	0.00
EQ180U	On 13/11/2012	Spot Bond	100.00000	66.66669	100.00000	66.66668			0.00	0	0.00
EQ181U	On 03/12/2012	Spot Bond	100.00000	98.15586	100.00000	97.89958			0.00	0	0.00
EQ182U	On 11/12/2012	Spot Bond	100.00000	93.58974	100.00000	93.35038			0.00	0	0.00
EQ183U	On 24/01/2013	Spot Bond	100.00000	84.10138	100.00000	83.90805			0.00	0	0.00
EQ184U	On 13/02/2013	Spot Bond	100.00000	84.74190	100.00000	100.00000		26,500,000,000,000.00	265,000,000	255,000,000.00	
EQS01	On 18/11/2014	Spot Bond	126.47802	21.44956	126.47802	21.39079			0.00	0	0.00
EQS02	On 01/07/2015	Spot Bond	109.43400	25.29808	109.43400	25.23814			0.00	0	0.00
EQS04	On 22/09/2015	Spot Bond	107.25989	18.51063	107.25989	18.46237			0.00	0	0.00
EQS05	On 25/04/2017	Spot Bond	101.66692	10.42911	101.66692	10.39608			0.00	0	70,000,000.00
ERS3A7	On 17/11/2012	Spot Bond	101.08827	99.72381	101.08827	99.44914			0.00	0	0.00
ERS3A8	On 17/11/2014	Spot Bond	101.14823	22.67194	101.14823	22.61645			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
ERS3B1	On 17/11/2012	Spot Bond	101.26753	99.72332	101.26753	99.44817				0.00	0	0.00
ERS3B2	On 17/08/2014	Spot Bond	101.05103	30.88948	101.05103	30.81393				0.00	0	0.00
ERS3C1	On 17/11/2012	Spot Bond	101.34215	99.72311	101.34215	99.44777				0.00	0	0.00
ERS3C2	On 17/08/2014	Spot Bond	101.17066	31.43388	101.17066	31.35693				0.00	0	0.00
ERSA10	On 17/08/2013	Spot Bond	100.93125	65.80022	100.93125	65.63949				0.00	0	0.00
ERSA11	On 17/08/2014	Spot Bond	100.96871	30.51479	100.96871	30.44023			403,874,840,000.00	4,000,000	2,000,000.00	
ERSA12	On 17/08/2015	Spot Bond	100.99870	16.31012	100.99870	16.27025				0.00	0	0.00
ERSA13	On 17/08/2013	Spot Bond	100.93575	65.80979	100.93575	65.64902				0.00	0	0.00
ES15	On 30/08/2015	Spot Bond	105.94219	17.45610	105.94219	17.41538			13,497,035,006,000.00	127,400,000	65,700,000.00	
ES18	On 20/04/2018	Spot Bond	111.43974	9.61423	111.43974	9.59086			67,046,619,772,205.90	601,640,131	507,098,000.00	
ES23	On 25/01/2023	Spot Bond	117.73441	11.32221	117.73441	11.29376			8,741,218,349,364.30	74,245,230	264,910,230.00	
ES26	On 02/04/2026	Spot Bond	95.26383	9.07617	95.26383	9.05676			4,115,122,619,850.45	43,197,115	63,795,000.00	
ES33	On 15/09/2033	Spot Bond	9.03000	87.01438	8.96500	87.53367			1,957,568,017,230.00	216,784,941	582,929,000.00	
FIFB01	On 24/08/2015	Spot Bond	100.85636	18.12936	100.85636	18.04908				0.00	0	0.00
FIFC02	On 14/12/2012	Spot Bond	100.35540	95.36112	100.35540	95.11829				0.00	0	0.00
FIFC03	On 09/10/2013	Spot Bond	100.00000	47.07534	100.00000	46.72200				0.00	0	0.00
FR002U	On 02/08/2023	Spot Bond	100.00000	10.58449	100.00000	10.55885				0.00	0	0.00
FR003U	On 02/08/2023	Spot Bond	100.00000	10.30001	100.00000	10.27505				0.00	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	54.32191	101.07344	54.18905			0.00	0	0.00
FR2B3C	On 15/08/2013	Spot Bond	101.11222	54.43143	101.11222	54.29826		222,446,884,000.00	2,200,000	1,000,000.00	
FR2C3C	On 15/08/2013	Spot Bond	101.23627	54.78174	101.23627	54.64756			0.00	0	0.00
FR2D3D	On 15/08/2013	Spot Bond	101.30601	54.97865	101.30601	54.84390			0.00	0	0.00
FRB03	On 15/09/2014	Spot Bond	105.15565	29.39132	105.15565	29.32279			0.00	0	16,873,000.00
FRB05	On 21/12/2018	Spot Bond	103.15112	12.11145	103.15112	12.08395			0.00	0	0.00
FRB07	On 06/12/2012	Spot Bond	100.55742	96.13426	100.55742	95.88390			0.00	0	0.00
FRB08	On 10/06/2016	Spot Bond	100.49836	10.63066	100.49836	10.60451			0.00	0	0.00
FRB09	On 10/06/2017	Spot Bond	100.49830	8.34942	100.49830	8.32888			0.00	0	0.00
FRB10	On 25/01/2017	Spot Bond	101.51768	9.45678	101.51768	9.43356			0.00	0	0.00
FRBC21	On 21/12/2018	Spot Bond	111.84945	15.76322	111.84945	15.72501			0.00	0	20,000.00
FRBC22	On 21/12/2018	Spot Bond	100.44644	9.61746	100.44644	9.59381			0.00	0	0.00
FRBI01	On 30/06/2014	Spot Bond	100.00000	47.97685	100.00000	47.86738			0.00	0	0.00
FRBI04	On 31/03/2013	Spot Bond	211.83970	57.82115	211.83970	57.63361			0.00	0	0.00
FRBI07	On 07/07/2013	Spot Bond	105.16707	63.98206	105.16707	63.83530			0.00	0	0.00
FRBI22	On 31/01/2022	Spot Bond	121.95151	3.33689	121.95151	3.32800			0.00	0	0.00
FRBI23	On 07/12/2023	Spot Bond	266.05149	4.37160	266.05149	4.35143			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM Yield	MarkPrice	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
FRBI28	On 31/03/2028	Spot Bond	145.44748	2.05855	145.44748	2.05238			0.00	0	0.00
FRBI33	On 07/12/2033	Spot Bond	186.40405	3.31554	186.40405	3.30363			0.00	0	0.00
FRBN04	On 15/09/2015	Spot Bond	118.97136	19.63596	118.97136	19.58538			0.00	0	0.00
FRBN06	On 15/09/2015	Spot Bond	100.00000	24.23688	100.00000	24.18265			0.00	0	0.00
FRBN07	On 15/09/2015	Spot Bond	100.00000	24.23688	100.00000	24.18265			0.00	0	0.00
FRBZ01	On 30/11/2020	Spot Bond	51.72712	3.50403	51.72712	3.50005			0.00	0	0.00
FRBZ02	On 28/10/2024	Spot Bond	32.59207	3.43690	32.59207	3.43425			0.00	0	0.00
FRBZ03	On 10/12/2024	Spot Bond	31.38364	3.71305	31.38364	3.71029			0.00	0	0.00
FRC04	On 03/06/2014	Spot Bond	103.71290	39.33411	103.71290	39.24442			0.00	0	0.00
FRC08	On 29/04/2013	Spot Bond	101.43171	84.53831	101.43171	84.34522			0.00	0	0.00
FRC101	On 24/02/2017	Spot Bond	101.42118	15.43958	101.42118	15.40169			0.00	0	0.00
FRC103	On 20/03/2014	Spot Bond	100.70350	46.39513	100.70350	46.30167			0.00	0	0.00
FRC104	On 20/03/2014	Spot Bond	100.43778	42.99524	100.43778	42.90883			0.00	0	0.00
FRC105	On 24/02/2017	Spot Bond	101.37968	15.06735	101.37968	15.03041			0.00	0	0.00
FRC106	On 24/02/2017	Spot Bond	101.37968	15.06735	101.37968	15.03041			0.00	0	0.00
FRC107	On 03/06/2021	Spot Bond	100.95684	11.12106	100.95684	11.09359			0.00	0	0.00
FRC108	On 24/02/2017	Spot Bond	101.35502	14.84625	101.35502	14.80984			0.00	0	0.00
FRC109	On 20/06/2017	Spot Bond	100.49706	11.30718	100.49706	11.27937			0.00	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	66.12598	100.81157	65.96462				0.00	0	0.00
FRC110	On 15/06/2016	Spot Bond	100.62812	14.64920	100.62812	14.61312				0.00	0	0.00
FRC112	On 20/06/2017	Spot Bond	100.42343	9.84903	100.42343	9.82481				0.00	0	0.00
FRC113	On 20/06/2017	Spot Bond	100.46990	10.76898	100.46990	10.74249				0.00	0	0.00
FRC114	On 20/06/2014	Spot Bond	100.53541	32.54160	100.53541	32.46152				0.00	0	0.00
FRC115	On 20/06/2017	Spot Bond	98.00000	8.52879	98.00000	8.50039				0.00	0	0.00
FRC116	On 20/06/2017	Spot Bond	100.00000	8.67011	100.00000	8.63723				0.00	0	0.00
FRC117	On 15/06/2016	Spot Bond	100.61842	14.48338	100.61842	14.44772				0.00	0	0.00
FRC118	On 20/06/2017	Spot Bond	100.45750	10.74807	100.45750	10.72163				0.00	0	0.00
FRC119	On 20/06/2017	Spot Bond	100.56313	12.87755	100.56313	12.84585				0.00	0	0.00
FRC120	On 20/06/2017	Spot Bond	100.61014	13.82908	100.61014	13.79502				0.00	0	0.00
FRC121	On 20/06/2017	Spot Bond	100.43349	10.26564	100.43349	10.24039				0.00	0	0.00
FRC122	On 20/06/2017	Spot Bond	100.51033	11.58752	100.51033	11.55901				0.00	0	0.00
FRC123	On 20/06/2017	Spot Bond	100.67570	15.16004	100.67570	15.12268				0.00	0	0.00
FRC124	On 20/06/2017	Spot Bond	100.44913	9.85852	100.44913	9.82728				0.00	0	0.00
FRC125	On 20/09/2017	Spot Bond	100.00000	6.89350	100.00000	6.86387				0.00	0	0.00
FRC126	On 20/09/2017	Spot Bond	100.53319	11.37776	100.53319	11.34168				0.00	0	0.00

Contract Details	Strike	Call / Put	MTM Yield	MarkPrice	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
FRC127	On 20/09/2017	Spot Bond	100.63883	13.29628	100.63883	13.25408			0.00	0	0.00
FRC128	On 20/09/2017	Spot Bond	100.48091	10.43228	100.48091	10.39921			0.00	0	0.00
FRC129	On 20/09/2017	Spot Bond	100.51430	11.03588	100.51430	11.00089			0.00	0	0.00
FRC130	On 20/09/2017	Spot Bond	100.60627	12.70403	100.60627	12.66372			0.00	0	0.00
FRC131	On 20/09/2017	Spot Bond	100.56147	11.89038	100.56147	11.85267			0.00	0	0.00
FRC132	On 20/09/2017	Spot Bond	100.63331	13.19593	100.63331	13.15405			0.00	0	0.00
FRC133	On 20/09/2017	Spot Bond	100.67296	13.91830	100.67296	13.87411			0.00	0	0.00
FRC134	On 20/09/2017	Spot Bond	100.60461	12.67390	100.60461	12.63369			0.00	0	0.00
FRC135	On 20/09/2017	Spot Bond	100.58527	12.82899	100.58527	12.78829			0.00	0	0.00
FRC136	On 20/09/2017	Spot Bond	100.52263	11.18673	100.52263	11.15126			0.00	0	0.00
FRC137	On 20/09/2017	Spot Bond	100.51264	11.51262	100.51264	11.47613			0.00	0	0.00
FRC138	On 20/09/2017	Spot Bond	100.64764	13.45684	100.64764	13.41413			0.00	0	0.00
FRC139	On 20/09/2017	Spot Bond	100.63938	13.30632	100.63938	13.26409			0.00	0	0.00
FRC140	On 20/09/2017	Spot Bond	100.61676	12.89479	100.61676	12.85387			0.00	0	0.00
FRC141	On 20/09/2017	Spot Bond	100.64874	13.47690	100.64874	13.43413			0.00	0	0.00
FRC142	On 20/09/2017	Spot Bond	100.54761	11.63913	100.54761	11.60222			0.00	0	0.00
FRC143	On 20/09/2017	Spot Bond	100.48314	10.47252	100.48314	10.43933			0.00	0	0.00
FRC144	On 20/09/2017	Spot Bond	100.40273	9.02249	100.40273	8.99392			0.00	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	14.04868	100.68010	14.00407				0.00	0	0.00
FRC146	On 20/09/2014	Spot Bond	100.48314	31.19649	100.48314	31.09761				0.00	0	0.00
FRC147	On 20/09/2015	Spot Bond	100.54650	19.26303	100.54650	19.20194				0.00	0	0.00
FRC148	On 24/02/2017	Spot Bond	101.08864	3.64887	101.08864	3.63155				0.00	0	0.00
FRC149	On 20/09/2015	Spot Bond	100.52041	10.27621	100.52041	10.24363				0.00	0	0.00
FRC150	On 20/09/2017	Spot Bond	100.44745	1.81933	100.44745	1.81356				0.00	0	0.00
FRC151	On 20/09/2017	Spot Bond	98.00000	1.88223	98.00000	1.86897				0.00	0	0.00
FRC152	On 20/12/2017	Spot Bond	100.00000	1.43197	100.00000	1.42393				0.00	0	0.00
FRC153	On 20/12/2017	Spot Bond	100.00000	1.43197	100.00000	1.42393				0.00	0	0.00
FRC154	On 20/12/2017	Spot Bond	100.00000	1.36729	100.00000	1.35777				0.00	0	0.00
FRC17	On 03/06/2014	Spot Bond	103.88434	39.93605	103.88434	39.84486				0.00	0	0.00
FRC29	On 22/07/2014	Spot Bond	101.69803	28.20388	101.69803	28.13452				0.00	0	0.00
FRC37	On 20/06/2015	Spot Bond	100.46014	18.09013	100.46014	18.04565				0.00	0	0.00
FRC40	On 20/12/2015	Spot Bond	100.45737	14.78135	100.45737	14.74501				0.00	0	0.00
FRC41	On 25/10/2013	Spot Bond	101.67764	57.51531	101.67764	57.37390				0.00	0	0.00
FRC42	On 25/11/2012	Spot Bond	6.90500	101.55335	6.90500	101.53417				0.00	0	0.00
FRC46	On 10/09/2017	Spot Bond	98.80765	10.48171	98.80765	10.45631				0.00	0	0.00

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
FRC47	On 18/02/2013	Spot Bond	113.68077	77.35346	113.68077	77.16755				0.00	0	0.00
FRC55	On 11/07/2013	Spot Bond	100.00003	59.26647	100.00003	59.12289				0.00	0	0.00
FRC57	On 20/06/2014	Spot Bond	100.38660	30.00831	100.38660	29.93456				0.00	0	0.00
FRC61	On 28/07/2017	Spot Bond	101.46163	8.83902	101.46163	8.81733				0.00	0	0.00
FRC66	On 31/01/2022	Spot Bond	109.33538	6.97172	109.33538	6.95521				0.00	0	0.00
FRC67	On 20/09/2016	Spot Bond	100.46640	12.87589	100.46640	12.84423				0.00	0	0.00
FRC68	On 20/09/2016	Spot Bond	100.47150	12.97446	100.47150	12.94255				0.00	0	0.00
FRC69	On 31/01/2022	Spot Bond	109.51236	5.34052	109.51236	5.32786				0.00	0	0.00
FRC70	On 20/09/2014	Spot Bond	111.32550	25.16762	111.32550	25.11608				0.00	0	0.00
FRC71	On 31/01/2022	Spot Bond	109.33538	4.89883	109.33538	4.88723				0.00	0	0.00
FRC72	On 31/01/2017	Spot Bond	114.09057	5.95921	114.09057	5.94461				0.00	0	0.00
FRC74	On 20/09/2016	Spot Bond	114.42023	8.45267	114.42023	8.43502				0.00	0	0.00
FRC75	On 20/12/2012	Spot Bond	100.45580	93.23661	100.45580	93.00255				0.00	0	0.00
FRC76	On 28/07/2017	Spot Bond	101.66489	9.85188	101.66489	9.82766				0.00	0	0.00
FRC77	On 15/06/2016	Spot Bond	100.00000	18.09729	100.00000	18.05297				0.00	0	0.00
FRC78	On 15/06/2016	Spot Bond	100.79789	17.55263	100.79789	17.50933				0.00	0	0.00
FRC79	On 15/06/2016	Spot Bond	100.69405	15.77610	100.69405	15.73722				0.00	0	0.00
FRC80	On 15/06/2016	Spot Bond	4.73000	107.65399	4.73000	107.63156				0.00	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	93.66911	100.56499	93.43374				0.00	0	0.00
FRC82	On 15/06/2016	Spot Bond	100.70697	15.99693	100.70697	15.95751				0.00	0	0.00
FRC83	On 20/12/2016	Spot Bond	100.40068	10.25956	100.40068	10.23434				0.00	0	0.00
FRC84	On 20/12/2016	Spot Bond	100.46304	11.48252	100.46304	11.45428				0.00	0	0.00
FRC85	On 20/12/2014	Spot Bond	100.61808	25.91560	100.61808	25.85178				0.00	0	0.00
FRC86	On 20/12/2016	Spot Bond	100.54671	13.12610	100.54671	13.09380				0.00	0	0.00
FRC87	On 20/12/2016	Spot Bond	100.52525	12.70431	100.52525	12.67305				0.00	0	0.00
FRC88	On 20/12/2012	Spot Bond	100.34678	92.80630	100.34678	92.57355				0.00	0	0.00
FRC89	On 20/12/2012	Spot Bond	100.34394	92.79510	100.34394	92.56238				0.00	0	0.00
FRC90	On 20/03/2013	Spot Bond	100.32862	94.10023	100.32862	93.90760				0.00	0	0.00
FRC91	On 20/03/2013	Spot Bond	100.34043	94.10131	100.34043	93.90866				0.00	0	0.00
FRC92	On 20/03/2013	Spot Bond	100.34112	94.10871	100.34112	93.91605				0.00	0	0.00
FRC93	On 20/03/2013	Spot Bond	100.34682	92.78450	100.34682	92.55123				0.00	0	0.00
FRC94	On 20/03/2017	Spot Bond	100.44788	10.81843	100.44788	10.79669				0.00	0	0.00
FRC95	On 15/06/2016	Spot Bond	100.64235	13.43061	100.64235	13.40357				0.00	0	0.00
FRC96	On 20/03/2017	Spot Bond	100.44732	10.80758	100.44732	10.78587				0.00	0	0.00
FRC97	On 20/03/2015	Spot Bond	98.04956	24.51505	98.04956	24.46687				0.00	0	0.00

Contract Details	Strike	Call / Put	MTM Yield	MarkPrice	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
FRC98	On 15/06/2016	Spot Bond	100.67532	13.92863	100.67532	13.90058			0.00	0	0.00
FRC99	On 24/02/2017	Spot Bond	101.43156	15.53259	101.43156	15.49449			0.00	0	0.00
FRE2A1	On 02/08/2013	Spot Bond	101.08680	55.47127	101.08680	55.33559			0.00	0	0.00
FRE2A2	On 02/08/2013	Spot Bond	102.04635	57.40965	102.04635	57.26803			0.00	0	10,000.00
FRE2B1	On 02/08/2013	Spot Bond	101.11165	55.52899	101.11165	55.39313			0.00	0	0.00
FRE2B2	On 02/08/2013	Spot Bond	104.68033	56.66015	104.68033	56.51716			0.00	0	0.00
FRE2C	On 02/08/2013	Spot Bond	96.98334	56.98795	96.98334	56.85364			0.00	0	0.00
FRE2D	On 02/08/2013	Spot Bond	101.19191	55.71538	101.19191	55.57897			0.00	0	0.00
FRE2E	On 02/08/2013	Spot Bond	101.39248	56.18096	101.39248	56.04317			0.00	0	0.00
FRE2F	On 02/08/2013	Spot Bond	101.63872	56.75216	101.63872	56.61266			0.00	0	0.00
FRE2G	On 02/08/2013	Spot Bond	101.79324	57.11037	101.79324	56.96980			0.00	0	0.00
FRI15	On 14/03/2015	Spot Bond	137.45936	14.96408	137.45936	14.91967			0.00	0	0.00
FRJ13	On 01/09/2013	Spot Bond	101.30769	65.04995	101.30769	64.88877			0.00	0	0.00
FRJ14	On 20/07/2014	Spot Bond	104.00517	27.22543	104.00517	27.15712			0.00	0	0.00
FRJ15	On 04/04/2015	Spot Bond	100.18638	21.23788	100.18638	21.17147			0.00	0	0.00
FRJ16	On 21/01/2016	Spot Bond	103.41346	12.05850	103.41346	12.02841			0.00	0	0.00
FRJ17	On 04/04/2017	Spot Bond	100.62484	9.83753	100.62484	9.80666			0.00	0	0.00
FRJ18	On 21/02/2018	Spot Bond	101.45882	9.01767	101.45882	8.99554			0.00	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	11.82990	100.00000	11.80746			0.00	0	0.00
FRS36	On 07/12/2023	Spot Bond	254.50193	4.46959	254.50193	4.44958			0.00	0	0.00
FRS37	On 07/12/2023	Spot Bond	265.81898	4.37349	265.81898	4.35333			0.00	0	0.00
FRS43	On 07/12/2023	Spot Bond	249.70910	4.51282	249.70910	4.49288			0.00	0	0.00
FRS46	On 31/01/2022	Spot Bond	117.34620	3.09277	117.34620	3.08501			0.00	0	0.00
FRS49	On 27/10/2020	Spot Bond	101.41744	7.10559	101.41744	7.08816			0.00	0	0.00
FRS51	On 31/01/2022	Spot Bond	117.54524	3.35571	117.54524	3.34701			0.00	0	0.00
FRS56	On 19/07/2016	Spot Bond	101.77641	10.85543	101.77641	10.82871			0.00	0	0.00
FRS59	On 07/10/2016	Spot Bond	100.01476	11.18326	100.01476	11.15617			0.00	0	0.00
FRS61	On 02/08/2013	Spot Bond	101.49749	56.42460	101.49749	56.28608			0.00	0	0.00
FRS62	On 04/11/2026	Spot Bond	101.25022	6.99332	101.25022	6.97618			0.00	0	0.00
FRS63	On 22/12/2013	Spot Bond	100.29734	42.53105	100.29734	42.42660			0.00	0	0.00
FRS64	On 26/01/2042	Spot Bond	90.41057	2.89271	90.41057	2.88661			0.00	0	0.00
FRS65	On 30/03/2013	Spot Bond	100.18030	90.32737	100.18030	90.10617			0.00	0	0.00
FRS66	On 22/03/2013	Spot Bond	100.00000	92.37410	100.00000	92.14374			0.00	0	0.00
FRS67	On 25/05/2013	Spot Bond	100.68430	65.66162	100.68430	65.45541			0.00	0	0.00
FRS68	On 09/11/2024	Spot Bond	100.00000	0.89363	100.00000	0.89084			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM Yield	MarkPrice	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
FRS69	On 31/05/2017	Spot Bond	101.11871	12.56218	101.11871	12.52214			0.00	0	0.00
FRS70	On 04/06/2013	Spot Bond	100.52362	63.64135	100.52362	63.43957			0.00	0	0.00
FRS71	On 08/06/2013	Spot Bond	100.43945	62.86075	100.43945	62.66159			0.00	0	0.00
FRS72	On 09/11/2024	Spot Bond	101.12618	7.79457	101.12618	7.77000			0.00	0	0.00
FRS73	On 12/06/2017	Spot Bond	101.07593	15.87365	101.07593	15.82307			0.00	0	0.00
FRS74	On 14/06/2017	Spot Bond	100.44759	8.01140	100.44759	7.98601			0.00	0	0.00
FRS75	On 13/06/2014	Spot Bond	100.44015	29.70184	100.44015	29.60773			0.00	0	0.00
FRS76	On 18/06/2017	Spot Bond	100.76967	14.25619	100.76967	14.21088			0.00	0	0.00
FRS77	On 19/07/2014	Spot Bond	101.24351	26.94397	101.24351	26.82428			0.00	0	0.00
FRS78	On 08/08/2013	Spot Bond	101.17008	48.83260	101.17008	48.61580			0.00	0	0.00
FRS79	On 10/07/2017	Spot Bond	100.00000	2.92012	100.00000	2.89821			0.00	0	0.00
FRS80	On 24/10/2013	Spot Bond	100.00000	42.04482	100.00000	41.72924			0.00	0	0.00
FRS81	On 30/10/2042	Spot Bond	2.25000	101.47293	2.25000	101.45234			0.00	0	0.00
FRX14	On 01/09/2014	Spot Bond	105.55013	29.78698	105.55013	29.71733			0.00	0	1,591,000.00
FRX15	On 14/03/2015	Spot Bond	106.51279	22.12666	106.51279	22.07453			0.00	0	745,000.00
FRX16	On 15/09/2016	Spot Bond	104.36488	12.55730	104.36488	12.52821			0.00	0	0.00
FRX17	On 15/09/2017	Spot Bond	105.51532	10.85038	105.51532	10.82501			0.00	0	10,000,000.00
FRX18	On 14/04/2018	Spot Bond	113.83008	10.70309	113.83008	10.67663			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	9.82027	108.96559	7.23403			0.00	0	3,476,000.00
FRX24	On 10/12/2024	Spot Bond	117.28648	13.68798	117.28648	13.65350			0.00	0	0.00
FRX31	On 21/02/2031	Spot Bond	102.81960	11.24165	102.81960	11.21634			0.00	0	0.00
FRX45	On 14/04/2045	Spot Bond	79.83345	10.65011	79.83345	10.63047			0.00	0	0.00
FTG1	On 05/09/2016	Spot Bond	100.94835	15.03231	100.94835	14.99517			0.00	0	0.00
GBL01	On 15/10/2015	Spot Bond	100.00000	22.84886	100.00000	22.67735			0.00	0	0.00
GFC03	On 10/04/2015	Spot Bond	100.01778	21.61989	100.01778	21.55238			0.00	0	0.00
GFC04	On 11/04/2017	Spot Bond	104.81266	12.06440	104.81266	12.03649			0.00	0	0.00
GFC2	On 27/02/2013	Spot Bond	100.00000	81.57906	100.00000	81.40512			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	88.02819	100.00000	87.82812			0.00	0	0.00
GPT12	On 28/02/2013	Spot Bond	100.00000	82.40284	100.00000	82.22751			0.00	0	0.00
GPT19	On 28/11/2012	Spot Bond	100.63710	96.79735	100.63710	96.53969			0.00	0	0.00
GPT20	On 30/01/2013	Spot Bond	100.00000	82.95455	100.00000	82.76644			0.00	0	0.00
GR1A2A	On 18/11/2012	Spot Bond	100.81750	100.86157	100.81750	100.58527			0.00	0	0.00
GRA292	On 15/02/2013	Spot Bond	100.00000	80.04386	100.00000	79.86871			0.00	0	0.00
GRA298	On 15/11/2012	Spot Bond	99.49839	66.77833	99.49839	66.77832			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM Yield	MarkPrice	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
GRA299	On 18/12/2012	Spot Bond	99.03016	92.01148	99.03016	91.78235			0.00	0	0.00
GRA300	On 15/02/2013	Spot Bond	100.00000	80.04386	100.00000	79.86871			0.00	0	0.00
GRB85	On 25/01/2013	Spot Bond	100.00000	83.90805	100.00000	83.71560			0.00	0	0.00
GRB89	On 25/01/2013	Spot Bond	100.00000	83.90805	100.00000	83.71560			0.00	0	0.00
GRD164	On 18/01/2013	Spot Bond	100.00000	85.28037	100.00000	85.08159			0.00	0	0.00
GRD166	On 15/02/2013	Spot Bond	100.00000	80.04386	100.00000	79.86871			0.00	0	0.00
GRD179	On 11/01/2013	Spot Bond	100.00000	86.69834	100.00000	86.49289			0.00	0	0.00
GRD180	On 16/01/2013	Spot Bond	100.00000	85.68075	100.00000	85.48009			0.00	0	0.00
GRD181	On 31/01/2013	Spot Bond	100.00000	82.76644	100.00000	82.57919			0.00	0	0.00
GRD182	On 04/02/2013	Spot Bond	100.00000	82.02247	100.00000	81.83857			0.00	0	0.00
GRDB1	On 10/01/2018	Spot Bond	100.01501	7.32063	100.01501	7.30290			0.00	0	0.00
GRDC1	On 10/01/2018	Spot Bond	100.01973	9.27069	100.01973	9.24821			0.00	0	0.00
GRH1A1	On 25/10/2017	Spot Bond	100.00000	4.41940	100.00000	100.00000			0.00	0	0.00
GRH1A2	On 25/10/2017	Spot Bond	100.00000	4.41940	100.00000	100.00000			0.00	0	0.00
GRH1A3	On 25/10/2017	Spot Bond	100.00000	4.41940	100.00000	100.00000			0.00	0	0.00
GRH1A4	On 25/10/2017	Spot Bond	100.00000	4.41940	100.00000	100.00000			0.00	0	0.00
GRH1B	On 25/10/2017	Spot Bond	100.00000	4.41940	100.00000	100.00000			0.00	0	0.00
GRH1C	On 25/10/2017	Spot Bond	100.00000	4.41940	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
GRH1YU	On 25/10/2039	Spot Bond	100.00000	0.00000	100.00000	100.00000				0.00	0	0.00
GRN1A1	On 18/11/2012	Spot Bond	100.00000	100.90335	100.00000	100.62916				0.00	0	0.00
GRN1B	On 18/11/2012	Spot Bond	100.85290	100.92353	100.85290	100.64696				0.00	0	0.00
GRN1C	On 18/11/2012	Spot Bond	100.88829	100.98549	100.88829	100.70865				0.00	0	0.00
GRN1D	On 18/11/2012	Spot Bond	101.01560	101.20855	101.01560	100.93076				0.00	0	0.00
GRT01	On 08/12/2014	Spot Bond	100.57078	22.52879	100.57078	22.47333				0.00	0	0.00
GRT02	On 13/05/2016	Spot Bond	101.42786	11.37062	101.42786	11.34835				0.00	0	0.00
GRT03	On 15/10/2015	Spot Bond	99.93193	15.74573	99.93193	15.70761				0.00	0	0.00
GRT04	On 15/09/2016	Spot Bond	100.43806	11.40607	100.43806	11.37803				0.00	0	0.00
GRT05	On 25/01/2015	Spot Bond	102.01673	19.45569	102.01673	19.40771				0.00	0	0.00
GSIZ16	On 23/09/2016	Spot Bond	100.31458	11.75399	100.31458	11.72513				0.00	0	0.00
HILB01	On 18/07/2015	Spot Bond	99.88260	16.65341	99.88260	16.58025				0.00	0	0.00
HILB02	On 13/09/2017	Spot Bond	100.51108	10.83223	100.51108	10.78387				0.00	0	0.00
HILC02	On 17/01/2013	Spot Bond	100.00000	85.48009	100.00000	85.28037				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 19/12/2012	Spot Bond	105.54321	92.56131	105.54321	55.91340				0.00	0	0.00

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
HMS1B3	On 19/12/2012	Spot Bond	105.54321	92.56131	105.54321	55.91340				0.00	0	0.00
HMS1B5	On 19/07/2013	Spot Bond	100.00000	62.63915	100.00000	62.52064				0.00	0	0.00
HMS1B6	On 19/07/2013	Spot Bond	100.00000	69.25879	100.00000	69.12739				0.00	0	0.00
HMS1B7	On 19/07/2013	Spot Bond	101.63173	57.70961	101.63173	57.56776			304,895,190,000.00	3,000,000	1,500,000.00	
HMS1B8	On 19/07/2015	Spot Bond	101.67762	15.36941	101.67762	15.33162				0.00	0	0.00
HMS1B9	On 19/07/2015	Spot Bond	105.13866	16.48083	105.13866	16.43907				0.00	0	0.00
HMS1C2	On 19/12/2012	Spot Bond	105.76786	92.59891	105.76786	55.97051				0.00	0	0.00
HMS1C3	On 19/07/2013	Spot Bond	101.68917	57.82214	101.68917	57.67994				0.00	0	0.00
HMS1C4	On 19/07/2015	Spot Bond	101.75803	15.68849	101.75803	15.64989				0.00	0	0.00
HMS1C5	On 19/07/2015	Spot Bond	117.06290	14.31858	117.06290	14.27868				0.00	0	0.00
HMS1D2	On 19/12/2012	Spot Bond	106.05795	92.64747	106.05795	56.04420				0.00	0	0.00
HMS1D3	On 19/07/2013	Spot Bond	101.79257	58.02459	101.79257	57.88177				0.00	0	0.00
HMS1D4	On 19/07/2015	Spot Bond	101.86140	16.09821	101.86140	16.05856				0.00	0	0.00
HMS1D5	On 19/07/2015	Spot Bond	117.06290	14.70954	117.06290	14.66855				0.00	0	0.00
HMS1E2	On 19/12/2012	Spot Bond	107.08651	92.81964	107.08651	56.30511				0.00	0	0.00
HMS1E3	On 19/07/2013	Spot Bond	101.93042	58.29434	101.93042	58.15069				0.00	0	0.00
HMS1E4	On 19/07/2015	Spot Bond	101.98773	16.59817	101.98773	16.55725				0.00	0	0.00
HMS1F2	On 19/12/2012	Spot Bond	108.34719	93.03068	108.34719	56.62405				0.00	0	0.00

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
HMS1G2	On 19/12/2012	Spot Bond	110.21153	93.34277	110.21153	57.09399				0.00	0	0.00
HWAY20	On 31/07/2020	Spot Bond	115.88630	11.08217	115.88630	11.05468			3,465,062,716,829.40	29,900,538	38,996,727.00	
HWAY23	On 07/12/2023	Spot Bond	272.42396	4.32098	272.42396	4.30073				0.00	0	97,000,000.00
HWAY24	On 07/12/2024	Spot Bond	271.70682	4.32656	271.70682	4.30632				0.00	0	0.00
HWAY34	On 31/07/2034	Spot Bond	101.83148	11.56563	101.83148	11.53978			3,625,200,688,000.00	35,600,000	30,200,000.00	
HWAY35	On 31/07/2035	Spot Bond	102.02133	11.54837	102.02133	11.52252				0.00	0	0.00
I2025	On 31/01/2025	Spot Bond	1.18000	111.13839	1.18000	111.12588			427,160,000,000.00	362,000,000	158,000,000.00	
I2038	On 31/01/2038	Spot Bond	1.91000	108.66360	1.91000	108.64922			30,560,000,000.00	16,000,000	349,000,000.00	
I2050	On 31/12/2050	Spot Bond	2.06000	113.68700	2.06000	113.67110			81,164,000,000.00	39,400,000	452,000,000.00	
IBC01	On 16/03/2015	Spot Bond	95.45000	21.00128	95.45000	20.96275				0.00	0	0.00
IBL06	On 14/12/2012	Spot Bond	100.50759	94.41425	100.50759	94.17349				0.00	0	0.00
IBL09	On 08/12/2012	Spot Bond	100.56563	95.83474	100.56563	95.58642				0.00	0	0.00
IBL11	On 12/03/2015	Spot Bond	109.26558	23.05183	109.26558	22.99638				0.00	0	0.00
IBL12	On 12/03/2013	Spot Bond	100.86049	94.82476	100.86049	94.58031				0.00	0	0.00
IBL13	On 12/03/2015	Spot Bond	102.46253	22.19607	102.46253	22.14051				0.00	0	0.00
IBL14	On 28/06/2015	Spot Bond	100.92206	16.48045	100.92206	16.43976				0.00	0	0.00
IBL15	On 28/06/2013	Spot Bond	100.23329	61.25791	100.23329	61.10757				0.00	0	0.00

Contract Details	Strike	Call / Put	MTM Yield	MarkPrice	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
IBL18	On 10/12/2013	Spot Bond	100.52781	43.28961	100.52781	43.18308			0.00	0	0.00
IBL19	On 15/03/2014	Spot Bond	100.74849	42.83952	100.74849	42.73390			0.00	0	0.00
IBL20	On 15/03/2014	Spot Bond	103.45013	39.98858	103.45013	39.89658			0.00	0	0.00
IBL21	On 15/03/2016	Spot Bond	108.14435	15.32884	108.14435	15.29228			0.00	0	0.00
IBL22	On 15/03/2018	Spot Bond	111.48026	11.24017	111.48026	11.21269			0.00	0	0.00
IBL23	On 21/04/2014	Spot Bond	102.47730	36.89379	102.47730	36.81002			0.00	0	0.00
IBL24	On 21/04/2014	Spot Bond	99.82217	39.38499	99.82217	39.28974			0.00	0	0.00
IBL25	On 18/08/2014	Spot Bond	100.88835	30.32119	100.88835	30.24716			0.00	0	0.00
IBL26	On 18/08/2014	Spot Bond	106.87614	25.48483	106.87614	25.42354			0.00	0	0.00
IBL28	On 18/08/2016	Spot Bond	105.97204	13.39084	105.97204	13.35993			0.00	0	0.00
IBL32	On 03/11/2014	Spot Bond	101.15611	26.22377	101.15611	26.15959			0.00	0	0.00
IBL33	On 03/11/2016	Spot Bond	101.23137	9.88034	101.23137	9.85614			0.00	0	0.00
IBL34	On 31/01/2017	Spot Bond	119.59470	4.64994	119.59470	4.63811			0.00	0	0.00
IBL36	On 31/01/2022	Spot Bond	121.25275	3.01121	121.25275	3.00345			0.00	0	0.00
IBL37	On 02/04/2015	Spot Bond	100.15533	21.52970	100.15533	21.46239			0.00	0	0.00
IBL38	On 02/04/2017	Spot Bond	100.16252	10.04378	100.16252	10.01238			0.00	0	0.00
IBL39	On 02/04/2018	Spot Bond	105.78604	10.15715	105.78604	10.13347			0.00	0	0.00
IBL40	On 15/06/2015	Spot Bond	100.66354	16.33194	100.66354	16.28010			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM Yield	MarkPrice	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
IBL42	On 15/06/2017	Spot Bond	100.43811	8.62620	100.43811	8.59887			0.00	0	60,000,000.00
IBL43	On 15/11/2015	Spot Bond	100.00000	8.90568	100.00000	8.83883		47,300,000,000,000.00	473,000,000	473,000,000.00	
IBL45	On 21/12/2018	Spot Bond	100.00000	8.56869	100.00000	8.47272		40,000,000,000,000.00	400,000,000	200,000,000.00	
IBL46	On 15/01/2020	Spot Bond	100.00000	7.69929	100.00000	7.61230		55,430,400,000,000.00	554,304,000	506,000,000.00	
IC02	On 09/05/2013	Spot Bond	100.00000	70.76530	100.00000	70.63426		0.00	0	0.00	
IDC01U	On 08/11/2026	Spot Bond	100.00000	0.00445	100.00000	0.00443		0.00	0	0.00	
IDCP01	On 19/04/2015	Spot Bond	99.89211	18.66528	99.89211	18.62378		0.00	0	0.00	
IDCP02	On 19/04/2015	Spot Bond	99.89211	18.66528	99.89211	18.62378		0.00	0	0.00	
IDCP03	On 31/01/2017	Spot Bond	100.97091	9.34704	100.97091	9.32630		0.00	0	0.00	
IDCP04	On 19/10/2017	Spot Bond	5.00000	103.24155	5.00000	103.21388		0.00	0	0.00	
IDW001	On 30/06/2016	Spot Bond	101.37699	13.03638	101.37699	16.14019		0.00	0	0.00	
IDW002	On 30/06/2016	Spot Bond	101.30327	12.31702	101.30327	15.16580		0.00	0	0.00	
IDW003	On 30/06/2016	Spot Bond	100.00000	13.01077	100.00000	12.91161		0.00	0	0.00	
IFM01	On 31/03/2016	Spot Bond	112.11249	16.92933	112.11249	16.88798		0.00	0	0.00	
IHL01	On 29/12/2014	Spot Bond	100.20174	22.12328	100.20174	22.06900		0.00	0	0.00	
IHL02	On 29/12/2014	Spot Bond	100.20174	22.12328	100.20174	22.06900		0.00	0	0.00	
IHL03	On 17/05/2017	Spot Bond	101.14829	8.28129	101.14829	8.25517		0.00	0	0.00	

Contract Details	Strike	Call / Put	MTM Yield	MarkPrice	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
IKH1D	On 09/12/2028	Spot Bond	100.00000	8.51242	100.00000	8.49157			0.00	0	0.00
IN01E	On 23/07/2013	Spot Bond	101.89135	55.50329	101.89135	55.25543			0.00	0	0.00
IN02E	On 06/08/2013	Spot Bond	101.88356	49.15437	101.88356	48.93489			0.00	0	0.00
IN03E	On 13/08/2013	Spot Bond	101.64472	47.71113	101.64472	50.37719			0.00	0	0.00
IN04	On 15/03/2015	Spot Bond	101.44581	23.59465	101.44581	23.54123			0.00	0	0.00
IN04E	On 27/08/2013	Spot Bond	100.58397	67.58300	100.58397	67.25984			0.00	0	0.00
IN07	On 16/05/2013	Spot Bond	104.33728	68.86787	104.33728	73.00704			0.00	0	0.00
IN09	On 01/02/2016	Spot Bond	101.67347	13.75236	101.67347	13.71854			0.00	0	0.00
IN177U	On 24/01/2013	Spot Bond	100.00000	84.10138	100.00000	83.90805			0.00	0	0.00
IN178U	On 24/01/2013	Spot Bond	100.00000	84.10138	100.00000	83.90805			0.00	0	0.00
IN181U	On 31/01/2013	Spot Bond	100.00000	82.76644	100.00000	82.57919			0.00	0	0.00
IND147	On 22/11/2012	Spot Bond	100.00000	98.38275	100.00000	98.11828			0.00	0	0.00
IND204	On 24/01/2013	Spot Bond	100.00000	84.10138	100.00000	83.90805			0.00	0	0.00
IND205	On 31/01/2013	Spot Bond	100.00000	82.76644	100.00000	82.57919			0.00	0	0.00
IND207	On 14/02/2013	Spot Bond	100.00000	80.21978	100.00000	80.04386			0.00	0	0.00
IND208	On 21/02/2013	Spot Bond	100.00000	79.00433	100.00000	78.83369			0.00	0	0.00
IND209	On 28/02/2013	Spot Bond	100.00000	77.82516	100.00000	77.65957			0.00	0	0.00
IND234	On 21/08/2013	Spot Bond	100.00000	53.92155	100.00000	53.80188			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM Yield	MarkPrice	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
IND246	On 13/11/2012	Spot Bond	99.44217	66.79088	99.44217	66.79088			0.00	0	0.00
IND247	On 20/11/2012	Spot Bond	99.34271	98.92304	99.34271	98.65741			0.00	0	0.00
IND248	On 27/11/2012	Spot Bond	99.22914	97.09637	99.22914	96.84074			0.00	0	0.00
IND249	On 04/12/2012	Spot Bond	99.12821	95.33932	99.12821	95.09310			0.00	0	0.00
IND250	On 11/12/2012	Spot Bond	99.02750	93.64812	99.02750	93.41079			0.00	0	0.00
IND302	On 08/01/2013	Spot Bond	98.62666	87.47289	98.62666	87.26663			0.00	0	0.00
IND303	On 15/01/2013	Spot Bond	98.52695	86.06133	98.52695	85.86186			0.00	0	0.00
IND304	On 22/01/2013	Spot Bond	98.42745	84.69731	98.42745	84.50430			0.00	0	0.00
IND305	On 29/01/2013	Spot Bond	100.00000	83.14351	100.00000	82.95455			0.00	0	0.00
IND306	On 05/02/2013	Spot Bond	100.00000	81.83857	100.00000	81.65548			0.00	0	0.00
IND307	On 12/02/2013	Spot Bond	100.00000	80.57395	100.00000	80.39648		22,400,000,000,000.00	224,000,000	112,000,000.00	
IND308	On 19/02/2013	Spot Bond	100.00000	79.34783	100.00000	79.17570		15,000,000,000,000.00	150,000,000	150,000,000.00	
IND309	On 26/02/2013	Spot Bond	100.00000	78.15846	100.00000	77.99145			0.00	0	0.00
IND310	On 05/03/2013	Spot Bond	100.00000	77.00422	100.00000	76.84211			0.00	0	0.00
IND311	On 12/03/2013	Spot Bond	100.00000	75.88358	100.00000	75.72614			0.00	0	0.00
IND312	On 19/03/2013	Spot Bond	100.00000	74.79508	100.00000	74.64213			0.00	0	0.00
IND313	On 26/03/2013	Spot Bond	100.00000	73.73737	100.00000	73.58871			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM Yield	MarkPrice	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
IND314	On 02/04/2013	Spot Bond	100.00000	72.70916	100.00000	72.56461			0.00	0	0.00
IND315	On 09/04/2013	Spot Bond	100.00000	71.70923	100.00000	71.56863			0.00	0	0.00
IND316	On 16/04/2013	Spot Bond	100.00000	70.73643	100.00000	70.59961			0.00	0	0.00
IND317	On 23/04/2013	Spot Bond	100,000.00000	0.23048	100,000.00000	0.22903			0.00	0	0.00
IND318	On 24/04/2013	Spot Bond	100.00000	69.65649	100.00000	69.52381			0.00	0	0.00
IND319	On 25/04/2013	Spot Bond	100.00000	69.52381	100.00000	69.39163			0.00	0	0.00
IND320	On 26/04/2013	Spot Bond	100.00000	69.39163	100.00000	69.25996			0.00	0	0.00
IND321	On 27/04/2013	Spot Bond	100.00000	69.25996	100.00000	69.12879			0.00	0	0.00
IND322	On 28/04/2013	Spot Bond	100.00000	69.12879	100.00000	68.99811			0.00	0	0.00
IND323	On 29/04/2013	Spot Bond	100.00000	68.99811	100.00000	68.86792			0.00	0	0.00
IND324	On 30/04/2013	Spot Bond	100.00000	68.86792	100.00000	68.73823			0.00	0	0.00
IND325	On 01/05/2013	Spot Bond	100.00000	68.73823	100.00000	68.60902			0.00	0	0.00
IND326	On 02/05/2013	Spot Bond	100.00000	68.60902	100.00000	68.48030			0.00	0	0.00
IND327	On 03/05/2013	Spot Bond	100.00000	68.48030	100.00000	68.35206			0.00	0	0.00
IND328	On 04/05/2013	Spot Bond	100.00000	68.35206	100.00000	68.22430			0.00	0	0.00
IND329	On 05/05/2013	Spot Bond	100.00000	68.22430	100.00000	68.09701			0.00	0	0.00
IND330	On 06/05/2013	Spot Bond	100.00000	68.09701	100.00000	67.97020			0.00	0	0.00
IND331	On 07/05/2013	Spot Bond	100.00000	67.97020	100.00000	67.84387			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
IND332	On 08/05/2013	Spot Bond	100.00000	67.84387	100.00000	67.71800				0.00	0	0.00
IND333	On 09/05/2013	Spot Bond	100.00000	67.71800	100.00000	67.59259				0.00	0	0.00
IND334	On 20/08/2013	Spot Bond	100.00000	59.09451	100.00000	58.98239				0.00	0	0.00
IND335	On 27/08/2013	Spot Bond	100.00000	58.31415	100.00000	58.20351				0.00	0	0.00
IND336	On 03/09/2013	Spot Bond	100.00000	57.54409	100.00000	57.43492				0.00	0	0.00
IND337	On 10/09/2013	Spot Bond	100.00000	56.78421	100.00000	56.67647				0.00	0	0.00
IND338	On 17/09/2013	Spot Bond	100.00000	56.03436	100.00000	55.92805				0.00	0	0.00
IND339	On 25/09/2013	Spot Bond	100.00000	49.88746	100.00000	49.77675				0.00	0	0.00
IND340	On 01/10/2013	Spot Bond	100.00000	49.22686	100.00000	49.11761				0.00	0	0.00
IND341	On 08/10/2013	Spot Bond	100.00000	48.46720	100.00000	48.35964				0.00	0	0.00
IND342	On 15/10/2013	Spot Bond	100.00000	47.71927	100.00000	47.61336				0.00	0	0.00
IND343	On 22/10/2013	Spot Bond	100.00000	46.98287	100.00000	46.87861				0.00	0	0.00
IND344	On 29/10/2013	Spot Bond	100.00000	46.25784	100.00000	46.15519				0.00	0	0.00
IND345	On 05/11/2013	Spot Bond	100.00000	45.54400	100.00000	45.44293				0.00	0	0.00
IND346	On 12/11/2013	Spot Bond	100.00000	44.84118	100.00000	44.74166				0.00	0	0.00
IND347	On 19/11/2013	Spot Bond	100.00000	43.56696	100.00000	43.27833				0.00	0	0.00
IND348	On 26/11/2013	Spot Bond	100.00000	41.87181	100.00000	41.62288				0.00	0	0.00

Contract Details	Strike	Call / Put	MTM Yield	MarkPrice	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
IND349	On 03/12/2013	Spot Bond	100.00000	40.54184	100.00000	40.32325			0.00	0	0.00
IND350	On 10/12/2013	Spot Bond	100.00000	39.47104	100.00000	39.27635			0.00	0	0.00
IND351	On 17/12/2013	Spot Bond	100.00000	38.59067	100.00000	38.41526			0.00	0	0.00
INF001	On 30/07/2013	Spot Bond	101.10218	72.24592	101.10218	71.96805			0.00	0	0.00
INF002	On 05/02/2013	Spot Bond	100.97718	83.90952	100.97718	83.72031			0.00	0	0.00
ING100	On 19/05/2013	Spot Bond	101.06512	67.74974	101.06512	67.58405			0.00	0	0.00
ING114	On 31/12/2015	Spot Bond	100.29400	14.90162	100.29400	14.86543			0.00	0	0.00
ING115	On 31/03/2016	Spot Bond	103.81357	18.03327	103.81357	17.98810			0.00	0	0.00
ING116	On 31/03/2016	Spot Bond	101.94170	17.35942	101.94170	17.31664			0.00	0	0.00
ING126	On 25/11/2012	Spot Bond	100.00000	103.35649	100.00000	103.08087			0.00	0	0.00
ING127	On 07/12/2012	Spot Bond	100.51669	95.82220	100.51669	95.57340			0.00	0	0.00
ING130	On 16/02/2013	Spot Bond	100.00000	79.86871	100.00000	79.69432			0.00	0	0.00
ING131	On 24/02/2013	Spot Bond	100.00000	78.49462	100.00000	78.32618			0.00	0	0.00
ING132	On 22/12/2018	Spot Bond	100.34045	9.14965	100.34045	9.12717			0.00	0	0.00
ING133	On 28/02/2013	Spot Bond	100.00000	82.35847	100.00000	82.18324			0.00	0	0.00
ING135	On 10/12/2014	Spot Bond	100.81708	25.33085	100.81708	25.26836			0.00	0	0.00
ING138	On 22/03/2017	Spot Bond	100.33341	10.92177	100.33341	10.89494			0.00	0	0.00
ING147	On 16/12/2012	Spot Bond	100.35507	94.05993	100.35507	93.82163			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM Yield	MarkPrice	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
ING148	On 18/03/2013	Spot Bond	100.00000	88.09072	100.00000	87.67323			0.00	0	0.00
ING153	On 03/04/2017	Spot Bond	6.50000	100.51956	6.50000	100.50772			0.00	0	0.00
ING154	On 03/04/2013	Spot Bond	100.13131	86.89328	100.13131	86.62561			0.00	0	0.00
ING157	On 12/04/2013	Spot Bond	99.98478	84.41980	99.98478	84.16707			0.00	0	0.00
ING158	On 07/12/2012	Spot Bond	100.00000	94.55959	100.00000	94.31525			0.00	0	0.00
ING159	On 05/12/2012	Spot Bond	100.42362	96.73482	100.42362	96.48256			0.00	0	0.00
ING160	On 10/12/2012	Spot Bond	100.41625	95.51821	100.41625	95.27234			0.00	0	0.00
ING161	On 20/03/2017	Spot Bond	100.44355	11.29351	100.44355	11.25772			0.00	0	0.00
ING166	On 02/01/2013	Spot Bond	100.14548	90.95806	100.14548	90.73753			0.00	0	0.00
ING167	On 30/09/2014	Spot Bond	100.16956	28.55046	100.16956	30.55286			0.00	0	0.00
ING168	On 07/03/2013	Spot Bond	100.49744	89.60906	100.49744	89.16785			0.00	0	0.00
ING169	On 07/06/2013	Spot Bond	100.49744	60.58802	100.49744	60.31756			0.00	0	0.00
ING170	On 18/03/2013	Spot Bond	100.32608	85.00528	100.32608	84.60882			0.00	0	0.00
ING171	On 19/03/2013	Spot Bond	100.31481	84.61028	100.31481	84.21753			0.00	0	0.00
ING172	On 28/11/2012	Spot Bond	100.14110	96.81263	100.14110	96.55616			0.00	0	0.00
ING173	On 28/02/2013	Spot Bond	100.14461	90.61272	100.14461	89.90938			0.00	0	0.00
ING174	On 28/05/2013	Spot Bond	100.14677	61.26602	100.14677	60.83871			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM Yield	MarkPrice	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
ING175	On 28/08/2013	Spot Bond	100.14677	65.47930	100.14677	65.02259			0.00	0	0.00
ING176	On 28/02/2013	Spot Bond	100.14488	90.61269	100.14488	89.90935			0.00	0	0.00
ING177	On 28/02/2015	Spot Bond	100.00000	18.16362	100.00000	18.03708			0.00	0	0.00
ING178	On 28/08/2015	Spot Bond	100.00000	12.10908	100.00000	12.02472			0.00	0	0.00
ING182	On 23/01/2013	Spot Bond	100.00000	84.29561	100.00000	84.10138			0.00	0	0.00
ING32	On 30/04/2013	Spot Bond	101.21767	83.95632	101.21767	83.76575			0.00	0	0.00
ING33	On 31/10/2013	Spot Bond	101.23672	55.89960	101.23672	55.76269			0.00	0	0.00
ING34	On 31/10/2013	Spot Bond	101.23672	55.89960	101.23672	55.76269			0.00	0	0.00
ING46	On 16/10/2013	Spot Bond	99.91080	58.81603	99.91080	58.67365			0.00	0	0.00
ING60U	On 28/02/2014	Spot Bond	100.00000	49.34248	100.00000	49.22164			0.00	0	0.00
ING89	On 31/12/2014	Spot Bond	100.24109	23.67669	100.24109	23.61922			0.00	0	0.00
INJ02	On 30/04/2015	Spot Bond	102.25661	23.53510	102.25661	23.47693			0.00	0	0.00
IPB3	On 04/12/2013	Spot Bond	100.77468	45.01213	100.77468	44.90113			0.00	0	0.00
IPF01	On 13/04/2015	Spot Bond	99.93260	21.10509	99.93260	21.03924			0.00	0	0.00
IPF02	On 13/04/2016	Spot Bond	99.93094	13.23034	99.93094	13.18906			0.00	0	0.00
IPF03	On 13/04/2017	Spot Bond	99.92988	9.95401	99.92988	9.92295			0.00	0	0.00
IPF06	On 13/04/2017	Spot Bond	104.73009	11.32941	104.73009	11.30322			0.00	0	0.00
IPL4	On 29/03/2014	Spot Bond	104.25515	38.68530	104.25515	38.59573			0.00	0	164,000.00

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
IPL5	On 28/09/2015	Spot Bond	100.91681	16.71734	100.91681	16.67606				0.00	0	0.00
IPL6	On 28/09/2017	Spot Bond	108.21861	11.51320	108.21861	11.48573			5,410,930,500,000.00	50,000,000	13,607,000.00	
IV012	On 26/11/2014	Spot Bond	101.03261	24.84818	101.03261	24.78744				0.00	0	0.00
IV013	On 22/06/2015	Spot Bond	100.34728	17.92602	100.34728	17.88198				0.00	0	0.00
IV014	On 22/06/2015	Spot Bond	109.98505	22.90614	109.98505	22.85136				0.00	0	0.00
IV015	On 20/09/2017	Spot Bond	100.44886	10.35397	100.44886	10.32852				0.00	0	0.00
IV016	On 06/12/2021	Spot Bond	100.75653	9.28108	100.75653	9.25820				0.00	0	0.00
IV017	On 31/01/2022	Spot Bond	110.94012	3.24054	110.94012	3.23277				0.00	0	0.00
IV019	On 31/03/2028	Spot Bond	124.10625	2.45482	124.10625	2.44813				0.00	0	0.00
IV01E	On 29/08/2013	Spot Bond	100.58379	67.03423	100.58379	66.72105				0.00	0	0.00
IV022	On 02/04/2022	Spot Bond	100.18782	8.73854	100.18782	8.71122				0.00	0	0.00
IV023	On 11/07/2022	Spot Bond	99.99997	8.91002	99.99997	8.87084				0.00	0	0.00
IV024	On 27/07/2022	Spot Bond	101.62507	8.39273	101.62507	8.35533				0.00	0	0.00
IV025	On 12/09/2019	Spot Bond	100.60774	0.44548	100.60774	0.44349				0.00	0	0.00
IV026	On 27/09/2024	Spot Bond	100.28878	0.00726	100.28878	0.00722				0.00	0	0.00
IV02E	On 17/10/2013	Spot Bond	100.00000	50.39654	100.00000	49.99662				0.00	0	0.00
IV030	On 31/01/2025	Spot Bond	100.00000	2.44298	100.00000	2.42671				0.00	0	0.00

Contract Details	Strike	Call / Put	MTM Yield	MarkPrice	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
IV030A	On 31/01/2025	Spot Bond	100.00000	2.34201	100.00000	2.32515			0.00	0	0.00
IV04	On 31/03/2013	Spot Bond	102.06373	76.49750	102.06373	76.34252			0.00	0	80,000,000.00
IV07	On 31/03/2013	Spot Bond	100.17994	90.52874	100.17994	90.30972			0.00	0	0.00
IV08	On 30/04/2018	Spot Bond	117.77551	12.71410	117.77551	12.68161			0.00	0	0.00
IV09	On 30/04/2018	Spot Bond	101.74618	9.83657	101.74618	9.81237			0.00	0	0.00
IV19A	On 31/03/2028	Spot Bond	124.10625	2.42877	124.10625	2.42215			0.00	0	0.00
IVA204	On 26/01/2013	Spot Bond	100.00000	83.71560	100.00000	83.52403			0.00	0	0.00
IVA206	On 09/02/2013	Spot Bond	100.00000	81.11111	100.00000	80.93126			0.00	0	0.00
IVA207	On 16/02/2013	Spot Bond	100.00000	79.86871	100.00000	79.69432			0.00	0	0.00
IVA208	On 23/02/2013	Spot Bond	100.00000	78.66379	100.00000	78.49462			0.00	0	0.00
IVA229	On 19/07/2013	Spot Bond	100.00000	58.02345	100.00000	57.89468			0.00	0	0.00
IVA234	On 23/08/2013	Spot Bond	100.00000	53.68248	100.00000	53.56335			0.00	0	0.00
IVA246	On 15/11/2012	Spot Bond	99.41373	66.79721	99.41373	66.79720			0.00	0	0.00
IVA247	On 22/11/2012	Spot Bond	99.31432	98.39366	99.31432	98.13094			0.00	0	0.00
IVA248	On 29/11/2012	Spot Bond	99.20028	96.58741	99.20028	96.33453			0.00	0	0.00
IVA249	On 06/12/2012	Spot Bond	99.09942	94.84957	99.09942	94.60594			0.00	0	0.00
IVA250	On 13/12/2012	Spot Bond	98.99876	93.17650	98.99876	92.94162			0.00	0	0.00
IVA301	On 03/01/2013	Spot Bond	100.00000	88.37772	100.00000	88.16425			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM Yield	MarkPrice	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
IVA302	On 10/01/2013	Spot Bond	98.62399	87.06164	98.62399	86.85731			0.00	0	0.00
IVA303	On 17/01/2013	Spot Bond	98.49850	85.66686	98.49850	85.46927			0.00	0	0.00
IVA304	On 24/01/2013	Spot Bond	98.39906	84.31599	98.39906	84.12477			0.00	0	0.00
IVA305	On 31/01/2013	Spot Bond	100.00000	82.76644	100.00000	82.57919			0.00	0	0.00
IVA306	On 07/02/2013	Spot Bond	100.00000	81.47321	100.00000	81.29176			0.00	0	0.00
IVA307	On 14/02/2013	Spot Bond	100.00000	80.21978	100.00000	80.04386			0.00	0	0.00
IVA308	On 21/02/2013	Spot Bond	100.00000	79.00433	100.00000	78.83369			0.00	0	0.00
IVA309	On 28/02/2013	Spot Bond	100.00000	77.82516	100.00000	77.65957			0.00	0	0.00
IVA310	On 07/03/2013	Spot Bond	100.00000	76.68067	100.00000	76.51992			0.00	0	0.00
IVA311	On 14/03/2013	Spot Bond	100.00000	75.56936	100.00000	75.41322			0.00	0	0.00
IVA312	On 22/03/2013	Spot Bond	100.00000	74.33809	100.00000	74.18699			0.00	0	0.00
IVA313	On 28/03/2013	Spot Bond	100.00000	73.44064	100.00000	73.29317			0.00	0	0.00
IVA314	On 04/04/2013	Spot Bond	100.00000	72.42063	100.00000	72.27723			0.00	0	0.00
IVA315	On 11/04/2013	Spot Bond	100.00000	71.42857	100.00000	71.28906			0.00	0	0.00
IVA316	On 18/04/2013	Spot Bond	100.00000	70.46332	100.00000	70.32755			0.00	0	0.00
IVA317	On 10/05/2013	Spot Bond	100.00000	67.59259	100.00000	67.46765			0.00	0	0.00
IVA318	On 11/05/2013	Spot Bond	100.00000	67.46765	100.00000	67.34317			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM Yield	MarkPrice	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
IVA319	On 12/05/2013	Spot Bond	100.00000	67.34317	100.00000	67.21915			0.00	0	0.00
IVA320	On 13/05/2013	Spot Bond	100.00000	67.21915	100.00000	67.09559			0.00	0	0.00
IVA321	On 14/05/2013	Spot Bond	100.00000	67.09559	100.00000	66.97248			0.00	0	0.00
IVA322	On 15/05/2013	Spot Bond	100.00000	66.97248	100.00000	66.84982			0.00	0	0.00
IVA323	On 16/05/2013	Spot Bond	100.00000	66.84982	100.00000	66.72761			0.00	0	0.00
IVA324	On 17/05/2013	Spot Bond	100.00000	66.72761	100.00000	70.64357			0.00	0	0.00
IVA325	On 18/05/2013	Spot Bond	100.00000	70.64357	100.00000	70.50954			0.00	0	0.00
IVA326	On 19/05/2013	Spot Bond	100.00000	70.50954	100.00000	70.37577			0.00	0	0.00
IVA327	On 20/05/2013	Spot Bond	100.00000	70.37577	100.00000	70.24225			0.00	0	0.00
IVA328	On 21/05/2013	Spot Bond	100.00000	70.24225	100.00000	70.10898			0.00	0	0.00
IVA329	On 22/05/2013	Spot Bond	100.00000	70.10898	100.00000	69.97597			0.00	0	0.00
IVA330	On 23/05/2013	Spot Bond	100.00000	69.97597	100.00000	69.84321			0.00	0	0.00
IVA331	On 24/05/2013	Spot Bond	100.00000	69.84321	100.00000	69.71070			0.00	0	0.00
IVA332	On 25/05/2013	Spot Bond	100.00000	69.71070	100.00000	69.57844			0.00	0	0.00
IVA333	On 15/08/2013	Spot Bond	100.00000	59.65829	100.00000	59.54510			0.00	0	0.00
IVA334	On 22/08/2013	Spot Bond	100.00000	58.87049	100.00000	58.75879			0.00	0	0.00
IVA335	On 29/08/2013	Spot Bond	100.00000	58.09309	100.00000	57.98287			0.00	0	0.00
IVA336	On 05/09/2013	Spot Bond	100.00000	57.32595	100.00000	57.21719			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM Yield	MarkPrice	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
IVA337	On 12/09/2013	Spot Bond	100.00000	56.56895	100.00000	56.46162			0.00	0	0.00
IVA338	On 19/09/2013	Spot Bond	100.00000	55.82194	100.00000	55.71603			0.00	0	0.00
IVA339	On 26/09/2013	Spot Bond	100.00000	49.77675	100.00000	49.66628			0.00	0	0.00
IVA340	On 03/10/2013	Spot Bond	100.00000	49.00861	100.00000	48.89984			0.00	0	0.00
IVA341	On 10/10/2013	Spot Bond	100.00000	48.25232	100.00000	48.14523			0.00	0	0.00
IVA342	On 17/10/2013	Spot Bond	100.00000	47.50770	100.00000	47.40227			0.00	0	0.00
IVA343	On 24/10/2013	Spot Bond	100.00000	46.77457	100.00000	46.67077			0.00	0	0.00
IVA344	On 31/10/2013	Spot Bond	100.00000	46.05276	100.00000	45.95055			0.00	0	0.00
IVA345	On 07/11/2013	Spot Bond	100.00000	45.34208	100.00000	45.24145			0.00	0	0.00
IVA346	On 14/11/2013	Spot Bond	100.00000	44.64237	100.00000	44.54330			0.00	0	0.00
IVA347	On 21/11/2013	Spot Bond	100.00000	43.03700	100.00000	42.76090			0.00	0	0.00
IVA348	On 28/11/2013	Spot Bond	100.00000	41.46011	100.00000	41.22065			0.00	0	0.00
IVA349	On 05/12/2013	Spot Bond	100.00000	40.21299	100.00000	40.00180			0.00	0	0.00
IVA350	On 12/12/2013	Spot Bond	100.00000	39.20244	100.00000	39.01366			0.00	0	0.00
IVA351	On 19/12/2013	Spot Bond	100.00000	38.36721	100.00000	38.19664			0.00	0	0.00
IVC001	On 05/07/2013	Spot Bond	100.11329	60.39862	100.11329	60.25216			0.00	0	0.00
IVC002	On 12/02/2020	Spot Bond	101.15218	7.19926	101.15218	7.18164			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM Yield	MarkPrice	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
IVC004	On 29/04/2014	Spot Bond	101.33204	38.41924	101.33204	38.32506			0.00	0	0.00
IVC005	On 27/07/2015	Spot Bond	101.39683	15.91643	101.39683	15.84565			0.00	0	0.00
IVF001	On 10/01/2013	Spot Bond	100.01454	89.23863	100.01454	89.02664			0.00	0	0.00
IVF002	On 01/08/2013	Spot Bond	101.10215	50.48658	101.10215	50.26256			0.00	0	0.00
IVF003	On 07/02/2013	Spot Bond	100.97704	83.53197	100.97704	83.34445			0.00	0	0.00
IVF004	On 09/05/2013	Spot Bond	100.00000	55.89803	100.00000	55.48296			0.00	0	0.00
JDG01	On 30/10/2015	Spot Bond	100.00000	10.04662	100.00000	9.97121			0.00	0	0.00
KCF01U	On 30/04/2013	Spot Bond	100.00000	85.10000	100.00000	84.90877			0.00	0	0.00
KCF02U	On 30/04/2013	Spot Bond	100.00000	84.95910	100.00000	84.76818			0.00	0	0.00
KSB004	On 01/02/2013	Spot Bond	103.25721	87.04004	103.25721	86.83832			0.00	0	0.00
KSB005	On 28/02/2013	Spot Bond	102.85510	82.19028	102.85510	82.01155			0.00	0	0.00
KSB007	On 31/08/2017	Spot Bond	100.85336	2.90412	100.85336	2.89295			0.00	0	0.00
KSB008	On 01/11/2017	Spot Bond	100.00000	2.47409	100.00000	2.45552			0.00	0	0.00
KSP003	On 01/02/2013	Spot Bond	100.00000	85.60489	100.00000	85.41165			0.00	0	0.00
KSP004	On 01/04/2013	Spot Bond	100.00000	75.42604	100.00000	75.27580			0.00	0	0.00
KW01	On 31/10/2027	Spot Bond	146.46402	9.67603	146.46402	9.64670			0.00	0	0.00
LBK01	On 25/10/2013	Spot Bond	101.88203	56.86416	101.88203	56.72409			0.00	0	0.00
LBK02	On 26/03/2015	Spot Bond	100.15505	21.46774	100.15505	21.41509			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM Yield	MarkPrice	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
LGL02	On 13/08/2017	Spot Bond	100.36228	10.62217	100.36228	10.58213			0.00	0	6,529,000.00
LGL03	On 03/04/2018	Spot Bond	98.87452	1.90857	98.87452	1.90138			0.00	0	0.00
MAQ007	On 27/01/2013	Spot Bond	100.00000	83.52403	100.00000	83.33333			0.00	0	0.00
MAQ008	On 09/02/2013	Spot Bond	100.00000	81.11111	100.00000	80.93126			0.00	0	0.00
MAQ015	On 23/08/2013	Spot Bond	100.00000	53.68248	100.00000	53.56335			0.00	0	0.00
MAQ018	On 11/01/2013	Spot Bond	98.55765	86.86499	98.55765	86.66173			0.00	0	0.00
MAQ020	On 02/08/2013	Spot Bond	101.08680	50.26719	101.08680	50.04417			0.00	0	0.00
MAQ021	On 29/11/2012	Spot Bond	99.30957	96.58378	99.30957	96.33064			0.00	0	0.00
MAQ022	On 11/12/2012	Spot Bond	99.14082	93.64132	99.14082	93.40375			0.00	0	0.00
MAQ023	On 11/01/2013	Spot Bond	98.70105	86.84840	98.70105	86.64491			0.00	0	0.00
MAQ024	On 11/03/2013	Spot Bond	97.83334	76.43846	97.83334	76.28217			0.00	0	0.00
MAQ025	On 11/10/2013	Spot Bond	100.00000	54.19646	100.00000	53.78967			0.00	0	0.00
MAQ026	On 11/02/2013	Spot Bond	100.00000	80.75221	100.00000	82.39278			0.00	0	0.00
MBC17	On 06/02/2013	Spot Bond	100.00000	81.65548	100.00000	81.47321			0.00	0	0.00
MBC18	On 21/02/2013	Spot Bond	100.00000	79.00433	100.00000	78.83369			0.00	0	0.00
MBF018	On 15/04/2013	Spot Bond	99.92980	87.43547	99.92980	87.23178			0.00	0	0.00
MBF019	On 15/04/2014	Spot Bond	99.92873	40.39657	99.92873	40.29877			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
MBF024	On 26/05/2013	Spot Bond	100.85528	64.30050	100.85528	65.57333				0.00	0	0.00
MBF025	On 26/05/2014	Spot Bond	100.87824	29.65135	100.87824	31.05254				0.00	0	0.00
MBF027	On 07/10/2014	Spot Bond	100.00907	28.48230	100.00907	28.41329				0.00	0	0.00
MBF028	On 16/04/2015	Spot Bond	99.91959	20.62529	99.91959	20.56094				0.00	0	133,350,000.00
MBF029	On 01/10/2015	Spot Bond	100.16737	12.42224	100.16737	12.32988				0.00	0	0.00
MBF030	On 01/10/2017	Spot Bond	100.17350	2.10766	100.17350	2.09847			701,214,500,000.00		7,000,000	7,000,000.00
MBP011	On 30/01/2013	Spot Bond	100.00000	84.48402	100.00000	84.29245				0.00	0	0.00
MBP012	On 29/01/2013	Spot Bond	101.40172	84.39391	101.40172	84.19988				0.00	0	0.00
MBP013	On 29/01/2014	Spot Bond	101.42165	38.70221	101.42165	38.60726				0.00	0	0.00
MBP17U	On 23/11/2012	Spot Bond	100.00000	98.11828	100.00000	97.85523				0.00	0	0.00
MBP18U	On 28/01/2014	Spot Bond	100.00000	39.22401	100.00000	39.12899				0.00	0	0.00
MBP19U	On 18/02/2013	Spot Bond	100.00000	99.72899	100.00000	99.45945				0.00	0	0.00
MBP20U	On 17/02/2014	Spot Bond	100.00000	44.88049	100.00000	44.77176				0.00	0	0.00
MBP21U	On 11/04/2014	Spot Bond	100.00000	40.65505	100.00000	40.55656				0.00	0	0.00
MBP22U	On 09/09/2014	Spot Bond	100.00000	24.77686	100.00000	24.71617				0.00	0	0.00
MBP23U	On 13/02/2015	Spot Bond	100.00000	19.60360	100.00000	19.55610				0.00	0	0.00
MBP24U	On 22/03/2016	Spot Bond	100.00000	6.29132	100.00000	6.27591				0.00	0	0.00
MBP25U	On 22/03/2015	Spot Bond	100.00000	15.35967	100.00000	15.32205				0.00	0	0.00

Contract Details	Strike	Call / Put	MTM Yield	MarkPrice	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
MBSA01	On 16/04/2019	Spot Bond	106.46019	9.50997	106.46019	9.48769			16,607,789,640.00	156,000	157,000.00
MCB2M	On 13/12/2012	Spot Bond	100.46941	94.48420	100.46941	94.24273			0.00	0	0.00
MCB3M	On 13/12/2014	Spot Bond	100.55268	22.75297	100.55268	22.69696			0.00	0	0.00
MEFSA1	On 05/10/2014	Spot Bond	100.10089	27.23324	100.10089	27.17259			0.00	0	0.00
MEFSA2	On 05/10/2014	Spot Bond	100.10166	27.27704	100.10166	27.21629			0.00	0	0.00
MEFSA3	On 05/10/2016	Spot Bond	100.10553	11.25783	100.10553	11.23276			0.00	0	0.00
MEFSA4	On 05/01/2019	Spot Bond	102.05054	10.24129	102.05054	10.21838			0.00	0	0.00
MEFSA6	On 05/07/2026	Spot Bond	102.14122	10.10923	102.14122	10.08658			0.00	0	0.00
MEFSB3	On 05/10/2016	Spot Bond	100.13874	13.32348	100.13874	13.29379			0.00	0	0.00
MEFSB4	On 05/01/2019	Spot Bond	102.46074	12.88763	102.46074	12.85869			0.00	0	0.00
MEFSB5	On 05/01/2022	Spot Bond	102.63527	13.23355	102.63527	13.20380			0.00	0	0.00
MET01	On 15/12/2014	Spot Bond	109.14290	27.19066	109.14290	27.12604			35,274,985,280,000.00	323,200,000	86,600,000.00
MFS1A1	On 20/12/2015	Spot Bond	100.35527	12.85224	100.35527	12.82066			0.00	0	0.00
MFS1A2	On 20/12/2018	Spot Bond	100.36949	7.65021	100.36949	7.63141			0.00	0	0.00
MFS1B	On 20/09/2019	Spot Bond	108.22148	11.16768	108.22148	11.13833			0.00	0	0.00
MGL01	On 15/09/2015	Spot Bond	105.26282	17.73741	105.26282	17.69602			0.00	0	25,402,000.00
MIL01	On 31/05/2015	Spot Bond	100.76354	17.54963	100.76354	17.49387			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
MIL02	On 31/05/2017	Spot Bond	106.38091	14.15567	106.38091	14.12272				0.00	0	0.00
MQB01	On 31/05/2013	Spot Bond	100.73012	65.42756	100.73012	65.26628				0.00	0	0.00
MQB02	On 31/05/2017	Spot Bond	106.29569	13.75456	106.29569	13.72256				0.00	0	7,296,000.00
MTN02	On 13/07/2014	Spot Bond	109.35704	33.91757	109.35704	33.83727				0.00	0	3,098,000.00
MTN03	On 13/07/2015	Spot Bond	108.68196	20.69334	108.68196	20.64459			4,216,860,048,000.00	38,800,000		9,700,000.00
MTN04	On 13/07/2017	Spot Bond	112.43670	13.65501	112.43670	13.62195				0.00	0	3,630,000.00
MTN05	On 28/10/2013	Spot Bond	105.38322	49.24690	105.38322	49.13251				0.00	0	0.00
MTNC10	On 06/12/2012	Spot Bond	99.21764	94.84374	99.21764	94.59985				0.00	0	0.00
MTNC11	On 16/01/2013	Spot Bond	98.63643	85.84837	98.63643	85.64967				0.00	0	0.00
MTNC12	On 20/03/2013	Spot Bond	97.71856	75.07646	97.71856	74.92586				0.00	0	0.00
N4A111	On 14/08/2020	Spot Bond	100.00000	5.81655	100.00000	5.80245				0.00	0	0.00
N4A202	On 14/08/2020	Spot Bond	100.00000	0.09952	100.00000	0.09928				0.00	0	0.00
N4A205	On 14/08/2020	Spot Bond	100.00000	6.09260	100.00000	6.07785				0.00	0	0.00
N4A208	On 14/08/2020	Spot Bond	100.00000	6.16789	100.00000	6.15295				0.00	0	0.00
N4A211	On 14/08/2020	Spot Bond	100.89771	5.66132	100.89771	5.64750				0.00	0	0.00
N4A302	On 14/08/2020	Spot Bond	100.90718	5.72045	100.90718	5.70647				0.00	0	0.00
N4A305	On 14/08/2020	Spot Bond	100.92303	5.81895	100.92303	5.80474				0.00	0	0.00
N4A308	On 14/08/2020	Spot Bond	100.93092	5.86820	100.93092	5.85386				0.00	0	0.00

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Previous MTM	Previous Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
N4A311	On 14/08/2020	Spot Bond	100.94038	5.92729	100.94038	5.91281					0.00	0	0.00
N4A402	On 14/08/2020	Spot Bond	100.96406	6.07495	100.96406	6.06011					0.00	0	0.00
N4A405	On 14/08/2020	Spot Bond	100.97993	6.17336	100.97993	6.15826					0.00	0	0.00
N4A408	On 14/08/2020	Spot Bond	100.99728	6.28157	100.99728	6.26621					0.00	0	0.00
N4A411	On 14/08/2020	Spot Bond	101.01305	6.37991	101.01305	6.36431					0.00	0	0.00
N4A502	On 14/08/2020	Spot Bond	101.02081	6.42908	101.02081	6.41336					0.00	0	0.00
N4B508	On 14/08/2020	Spot Bond	101.11573	7.01839	101.11573	7.00121					0.00	0	0.00
N4C508	On 14/08/2020	Spot Bond	101.22620	7.70455	101.22620	7.68569					0.00	0	0.00
N4D68U	On 14/08/2020	Spot Bond	100.00000	0.09952	100.00000	0.09928					0.00	0	0.00
N4E68U	On 14/08/2020	Spot Bond	100.00000	0.09952	100.00000	0.09928					0.00	0	0.00
NBK10B	On 21/04/2014	Spot Bond	101.70052	38.66313	101.70052	38.56804					0.00	0	0.00
NBK11B	On 27/10/2014	Spot Bond	101.25975	26.59469	101.25975	26.52954					0.00	0	0.00
NBK12B	On 20/02/2015	Spot Bond	100.87403	21.36054	100.87403	21.30839					0.00	0	0.00
NBK13B	On 21/02/2017	Spot Bond	101.31348	8.71398	101.31348	10.26307					0.00	0	0.00
NBK14B	On 27/08/2015	Spot Bond	100.75760	20.27303	100.75760	20.18333					0.00	0	0.00
NBK15B	On 27/08/2017	Spot Bond	100.79541	11.33917	100.79541	11.28897					0.00	0	125,000,000.00
NBK2A	On 15/09/2015	Spot Bond	110.77590	18.55060	110.77590	18.50548					0.00	0	12,018,000.00

Contract Details	Strike	Call / Put	MTM Yield	MarkPrice	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
NBK2B	On 15/09/2015	Spot Bond	101.00801	17.48577	101.00801	17.44256			0.00	0	0.00
NBK3A	On 09/09/2019	Spot Bond	118.84122	11.57689	118.84122	11.54710			0.00	0	5,758,000.00
NBK4	On 28/10/2024	Spot Bond	30.23292	4.25915	30.23292	4.25606			0.00	0	0.00
NBK5B	On 19/04/2013	Spot Bond	102.03598	86.32079	102.03598	86.11800			0.00	0	0.00
NBK6A	On 19/04/2015	Spot Bond	111.25692	20.01795	111.25692	19.96935			0.00	0	9,400,000.00
NBK6B	On 19/04/2015	Spot Bond	101.70058	20.20095	101.70058	20.15127			0.00	0	0.00
NBK7B	On 19/04/2020	Spot Bond	101.79234	7.74369	101.79234	7.72462			0.00	0	0.00
NBK8A	On 24/03/2014	Spot Bond	103.06649	39.01042	103.06649	38.92095			0.00	0	0.00
NBK8B	On 24/03/2014	Spot Bond	100.27352	41.91009	100.27352	41.80720			0.00	0	20,000,000.00
NBK9A	On 23/03/2016	Spot Bond	107.67718	14.97631	107.67718	14.94071			0.00	0	8,035,000.00
NBK9B	On 23/03/2016	Spot Bond	100.28219	13.04166	100.28219	13.00963			0.00	0	0.00
NBK11	On 31/03/2013	Spot Bond	117.77042	82.55858	117.77042	82.36681			0.00	0	1,200,000.00
NCLN17	On 24/01/2013	Spot Bond	101.18874	85.14416	101.18874	84.94649			0.00	0	0.00
NCLN19	On 07/03/2013	Spot Bond	100.66622	96.18278	100.66622	95.93204			0.00	0	0.00
NCLN43	On 28/08/2014	Spot Bond	100.00000	29.10176	100.00000	29.04654			0.00	0	0.00
NCLN44	On 17/09/2014	Spot Bond	100.00000	36.75854	100.00000	36.68880			0.00	0	0.00
NCLN45	On 22/09/2014	Spot Bond	100.00000	27.75241	100.00000	27.69976			0.00	0	0.00
NCLN46	On 20/10/2014	Spot Bond	100.00000	26.31528	100.00000	26.26535			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
NCLN48	On 25/02/2015	Spot Bond	100.88001	23.63884	100.88001	23.58112				0.00	0	0.00
NCLN49	On 12/03/2013	Spot Bond	100.53804	94.85914	100.53804	94.61532				0.00	0	0.00
NCLN50	On 25/03/2013	Spot Bond	100.29682	91.80799	100.29682	91.58013				0.00	0	0.00
NCLN51	On 26/03/2013	Spot Bond	100.27583	91.56626	100.27583	91.33961				0.00	0	0.00
NCLN52	On 26/03/2013	Spot Bond	100.27583	91.56626	100.27583	91.33961				0.00	0	0.00
NCLN53	On 26/03/2013	Spot Bond	100.27583	91.56626	100.27583	91.33961				0.00	0	0.00
NCLN54	On 31/03/2015	Spot Bond	100.26098	22.10893	100.26098	22.05525				0.00	0	0.00
NCLN55	On 07/04/2015	Spot Bond	100.01676	21.56233	100.01676	21.51008				0.00	0	0.00
NCLN56	On 15/04/2015	Spot Bond	99.92572	21.17471	99.92572	21.12345				0.00	0	0.00
NCLN58	On 01/06/2015	Spot Bond	100.72872	17.78985	100.72872	17.74600				0.00	0	0.00
NCLN61	On 30/11/2015	Spot Bond	78.84167	17.09766	78.84167	17.07052				0.00	0	0.00
NCLN62	On 02/12/2015	Spot Bond	100.68736	13.87458	100.68736	13.84040				0.00	0	0.00
NCLN63	On 08/12/2015	Spot Bond	100.00000	11.98989	100.00000	11.96721				0.00	0	0.00
NCLN64	On 25/01/2016	Spot Bond	101.44317	12.21643	101.44317	12.18646				0.00	0	0.00
NCLN65	On 25/01/2016	Spot Bond	101.58167	12.82932	101.58167	12.79780				0.00	0	0.00
NCLN66	On 29/01/2016	Spot Bond	101.36186	12.16157	101.36186	12.13175				0.00	0	0.00
NCLN67	On 13/07/2016	Spot Bond	99.92294	11.56156	99.92294	11.53357				0.00	0	0.00

Contract Details	Strike	Call / Put	MTM Yield	MarkPrice	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
NCLN68	On 30/01/2013	Spot Bond	100.00000	85.29801	100.00000	85.10459			0.00	0	0.00
NCLN69	On 27/05/2016	Spot Bond	74.70107	13.98489	74.70107	13.96353			0.00	0	0.00
NCLN70	On 30/08/2013	Spot Bond	100.71896	65.30799	100.71896	65.14876			0.00	0	0.00
NCLN71	On 17/03/2014	Spot Bond	100.42509	42.39885	100.42509	42.31366			0.00	0	0.00
NCLN72	On 17/03/2014	Spot Bond	100.41859	42.32626	100.41859	42.24122			0.00	0	0.00
NCLN73	On 03/07/2015	Spot Bond	100.13494	17.54121	100.13494	17.46399			0.00	0	0.00
NCLN74	On 15/08/2017	Spot Bond	101.09351	8.47451	101.09351	8.43692			0.00	0	0.00
NCLN75	On 20/09/2017	Spot Bond	100.28784	2.19608	100.28784	2.18573			0.00	0	0.00
NCLN76	On 20/09/2015	Spot Bond	100.21716	11.10989	100.21716	11.05566			0.00	0	0.00
NCLN77	On 09/10/2017	Spot Bond	100.00000	2.94221	100.00000	2.92012			0.00	0	0.00
NED11	On 17/09/2015	Spot Bond	108.64353	18.92141	108.64353	18.87612			0.00	0	0.00
NED12A	On 14/12/2012	Spot Bond	100.43443	94.18705	100.43443	93.94704			0.00	0	0.00
NED12B	On 14/12/2012	Spot Bond	103.93706	97.42228	103.93706	97.16602			0.00	0	0.00
NED6	On 20/09/2013	Spot Bond	103.85854	55.54766	103.85854	55.41946			0.00	0	114,500,000.00
NED8	On 08/02/2014	Spot Bond	105.20960	43.05358	105.20960	42.95478		47,239,110,400.00		449,000	4,988,000.00
NED9	On 06/07/2017	Spot Bond	100.00389	7.62790	100.00389	7.60942			0.00	0	0.00
NEDH1A	On 20/11/2018	Spot Bond	122.15519	19.92522	122.15519	19.87366			0.00	0	0.00
NEDH1B	On 20/11/2018	Spot Bond	109.62449	11.56825	109.62449	11.53783			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
NET41	On 16/02/2013	Spot Bond	100.00000	79.86871	100.00000	79.69432				0.00	0	0.00
NHM001	On 04/09/2015	Spot Bond	100.87482	11.97125	100.87482	11.91764				0.00	0	0.00
NILB10	On 08/12/2016	Spot Bond	154.74879	6.19984	154.74879	6.17994				0.00	0	0.00
NMP20N	On 24/07/2020	Spot Bond	110.78287	11.22118	110.78287	11.19433				0.00	0	0.00
NQ1A10	On 22/05/2020	Spot Bond	112.47442	11.74864	112.47442	11.71704				0.00	0	0.00
NQ1A11	On 22/05/2016	Spot Bond	100.87478	11.70114	100.87478	11.67258				0.00	0	0.00
NQ1A12	On 22/05/2014	Spot Bond	100.84223	31.47560	100.84223	31.39877				0.00	0	0.00
NQ1A14	On 22/05/2013	Spot Bond	100.77827	66.24394	100.77827	66.08234				0.00	0	0.00
NQ1A15	On 22/05/2015	Spot Bond	100.82862	17.23872	100.82862	17.18452				0.00	0	0.00
NQ1B10	On 22/05/2020	Spot Bond	114.30671	11.81554	114.30671	11.78330				0.00	0	0.00
NQ1B11	On 22/05/2014	Spot Bond	100.88848	31.78981	100.88848	31.71218				0.00	0	0.00
NQ1B13	On 22/05/2013	Spot Bond	100.82727	66.44703	100.82727	66.28487				0.00	0	0.00
NQ1B14	On 22/05/2015	Spot Bond	100.85447	17.42489	100.85447	17.37008				0.00	0	0.00
NQ1C10	On 22/05/2020	Spot Bond	112.37668	12.20545	112.37668	12.17265				0.00	0	0.00
NQ1C11	On 22/05/2014	Spot Bond	100.94287	32.15930	100.94287	32.08074				0.00	0	0.00
NQ1C13	On 22/05/2013	Spot Bond	100.89257	66.71777	100.89257	66.55486				0.00	0	0.00
NQ1C14	On 22/05/2015	Spot Bond	100.90208	17.76767	100.90208	17.71176				0.00	0	0.00

Contract Details	Strike	Call / Put	MTM Yield	MarkPrice	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
NQF1A7	On 22/11/2012	Spot Bond	100.00000	100.03681	100.00000	99.76790			0.00	0	0.00
NQF1A9	On 22/05/2013	Spot Bond	100.90209	66.75726	100.90209	66.59423			0.00	0	0.00
NQF1B7	On 22/11/2012	Spot Bond	100.00000	100.18438	100.00000	99.91507			0.00	0	0.00
NQF1B9	On 22/05/2013	Spot Bond	100.92679	66.99074	100.92679	66.82711			0.00	0	0.00
NQF1C7	On 22/11/2012	Spot Bond	100.00000	100.25818	100.00000	99.98865			0.00	0	0.00
NQF1C9	On 22/05/2013	Spot Bond	101.02443	67.26475	101.02443	67.10030			0.00	0	0.00
NQF1D4	On 22/05/2013	Spot Bond	101.11272	67.63115	101.11272	67.46568			0.00	0	0.00
NQF1D5	On 22/05/2020	Spot Bond	101.14634	10.26592	101.14634	10.24079			0.00	0	0.00
NQF1D6	On 22/05/2016	Spot Bond	101.06357	13.30883	101.06357	13.27628			0.00	0	0.00
NRA013	On 31/10/2013	Spot Bond	133.37761	50.90891	133.37761	50.76132			0.00	0	30,000,000.00
NRA014	On 30/04/2014	Spot Bond	112.65666	34.89871	112.65666	34.81267		27,983,914,344,000.00	248,400,000	124,200,000.00	
NRA018	On 30/11/2018	Spot Bond	127.61916	15.37445	127.61916	15.33304		1,914,287,400,000.00	15,000,000	7,500,000.00	
NRA01U	On 31/03/2013	Spot Bond	100.00000	75.28125	100.00000	75.13099			0.00	0	0.00
NRA022	On 31/10/2022	Spot Bond	133.90446	9.57569	133.90446	9.54861		374,932,488,000.00	2,800,000	2,400,000.00	
NRA023	On 31/05/2023	Spot Bond	166.40319	6.52809	166.40319	6.50601			0.00	0	82,000,000.00
NRA028	On 30/11/2028	Spot Bond	132.37089	14.79316	132.37089	14.75216		2,462,098,554,000.00	18,600,000	6,100,000.00	
NTC09	On 18/04/2013	Spot Bond	99.96864	86.75613	99.96864	86.55536			0.00	0	0.00
NTC10	On 18/04/2014	Spot Bond	99.87889	39.96264	99.87889	39.86593			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM Yield	MarkPrice	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
NTC11	On 18/04/2014	Spot Bond	99.88231	39.83154	99.88231	39.73515			0.00	0	0.00
NTC12	On 25/08/2016	Spot Bond	101.83987	10.44956	101.83987	10.42384			0.00	0	0.00
NTC13	On 31/01/2015	Spot Bond	101.27473	19.37538	101.27473	19.32791			0.00	0	0.00
NTC14	On 26/07/2013	Spot Bond	101.19990	51.84088	101.19990	51.61066			0.00	0	0.00
NTC15	On 26/07/2015	Spot Bond	101.37662	15.81382	101.37662	15.74350			0.00	0	0.00
OCT1A1	On 18/10/2015	Spot Bond	100.00000	15.08055	100.00000	15.04402			0.00	0	0.00
OCT1A4	On 18/10/2015	Spot Bond	100.00000	15.12960	100.00000	15.09295			0.00	0	0.00
OCT1B1	On 18/10/2015	Spot Bond	100.00000	15.15901	100.00000	15.12229			0.00	0	0.00
OCT1C1	On 18/10/2015	Spot Bond	100.00000	15.86512	100.00000	15.82669			0.00	0	0.00
OCT1D1	On 18/10/2015	Spot Bond	100.00000	16.64970	100.00000	16.60936			0.00	0	0.00
OCT1E1	On 18/10/2015	Spot Bond	100.00000	21.55326	100.00000	21.50105			0.00	0	0.00
OML01	On 27/10/2015	Spot Bond	110.62267	15.33828	110.62267	15.30122		35,399,254,400,000.00	320,000,000	118,923,000.00	
OTCA2U	On 31/07/2016	Spot Bond	100.00000	4.18692	100.00000	4.16851			0.00	0	0.00
PBET01	On 13/09/2015	Spot Bond	109.71000	12.34628	109.71000	12.32125			0.00	0	0.00
PCF03	On 06/04/2015	Spot Bond	100.00000	23.03022	100.00000	22.97442			0.00	0	0.00
PCF03U	On 02/03/2016	Spot Bond	100.00000	6.60755	100.00000	6.59137			0.00	0	0.00
PMM02	On 13/06/2013	Spot Bond	100.48296	62.45676	100.48296	62.25881			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM Yield	MarkPrice	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
PMM04	On 25/01/2013	Spot Bond	98.38076	84.12725	98.38076	83.93692			0.00	0	0.00
PNP03	On 21/02/2013	Spot Bond	100.00000	79.00433	100.00000	78.83369			0.00	0	0.00
PNP05	On 21/08/2013	Spot Bond	100.00000	57.83760	100.00000	57.70924			0.00	0	0.00
PNP06	On 21/11/2012	Spot Bond	100.73845	98.63880	100.73845	100.97045			0.00	0	0.00
PR2A1F	On 15/06/2014	Spot Bond	100.42050	30.07457	100.42050	30.00063			0.00	0	0.00
PR2A2B	On 15/12/2012	Spot Bond	103.78737	97.01041	103.78737	96.75623			0.00	0	0.00
PR2A3B	On 15/12/2012	Spot Bond	100.37625	93.91633	100.37625	93.67774			0.00	0	0.00
PR2A4D	On 15/06/2013	Spot Bond	100.37300	62.66848	100.37300	62.51448			0.00	0	0.00
PR2A9D	On 15/06/2013	Spot Bond	100.39251	62.83324	100.39251	62.67881			0.00	0	0.00
PR2A9E	On 15/09/2013	Spot Bond	100.41791	63.04739	100.41791	62.89240			0.00	0	0.00
PR2B1B	On 15/12/2012	Spot Bond	100.38925	93.96174	100.38925	93.72300			0.00	0	0.00
PR2B1F	On 15/06/2014	Spot Bond	100.43155	30.22693	100.43155	30.15262			0.00	0	0.00
PR2B2B	On 15/12/2012	Spot Bond	103.92808	97.21054	103.92808	96.95553			0.00	0	0.00
PR2B4D	On 15/06/2013	Spot Bond	100.42500	63.10781	100.42500	62.95266			0.00	0	0.00
PR2B5E	On 15/09/2013	Spot Bond	100.42441	63.39744	100.42441	63.24157			0.00	0	0.00
PR2C1B	On 15/12/2012	Spot Bond	100.41200	94.04120	100.41200	93.80222			0.00	0	0.00
PR2C1F	On 15/06/2014	Spot Bond	100.45623	30.56748	100.45623	30.49232			0.00	0	0.00
PR2C4D	On 15/06/2013	Spot Bond	100.48342	63.60195	100.48342	63.44551			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM Yield	MarkPrice	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
PR2D1B	On 15/12/2012	Spot Bond	100.47042	94.24552	100.47042	94.00589			0.00	0	0.00
PR2D1F	On 15/06/2014	Spot Bond	100.48350	30.94378	100.48350	30.86767			0.00	0	0.00
PR2D4D	On 15/06/2013	Spot Bond	100.53526	64.04110	100.53526	63.88351			0.00	0	0.00
PRM1A4	On 15/02/2014	Spot Bond	101.01119	36.82603	101.01119	36.73602			0.00	0	0.00
R009	On 15/09/2014	Spot Bond	115.36704	38.98447	115.36704	38.81774			0.00	0	0.00
R009P	On 15/09/2014	Spot Bond	90.32933	25.58588	90.32933	25.53325			0.00	0	0.00
R010P	On 21/12/2025	Spot Bond	36.97373	1.17621	36.97373	1.17512			0.00	0	0.00
R155	On 31/08/2013	Spot Bond	0.00000	100.00000	0.00000	100.00000			0.00	0	0.00
R157	On 15/09/2015	Spot Bond	5.47500	123.06005	5.47000	123.05631		203,731,312,948,200.00	211,198,712	2,188,597,000.00	
R158	On 15/09/2015	Spot Bond	122.26482	28.61725	122.26482	28.48985			0.00	0	0.00
R158P	On 15/09/2015	Spot Bond	85.50505	13.34899	85.50505	13.32277			0.00	0	0.00
R159	On 15/09/2016	Spot Bond	128.79704	23.77391	128.79704	23.66424			0.00	0	0.00
R159P	On 15/09/2016	Spot Bond	81.26980	7.34485	81.26980	7.33103			0.00	0	0.00
R179	On 01/08/2013	Spot Bond	106.08559	61.60081	106.08559	61.45850			0.00	0	0.00
R186	On 21/12/2026	Spot Bond	7.66000	128.45557	7.61000	128.92816		219,890,410,051,000.00	706,319,850	1,357,773,461.00	
R187P	On 21/12/2026	Spot Bond	34.66514	1.10409	34.66514	1.10312			0.00	0	0.00
R188P	On 21/12/2027	Spot Bond	32.55096	1.05398	32.55096	1.05311			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM Yield	MarkPrice	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
R189	On 31/03/2013	Spot Bond	213.67827	119.48463	213.65929	119.09030		472,656,333,240,000.00	212,000,000	1,377,000,000.00	
R197	On 07/12/2023	Spot Bond	1.20000	280.01455	1.20000	279.98282		536,067,120,000.00	446,722,600	459,835,000.00	
R201	On 21/12/2014	Spot Bond	5.07500	110.74934	5.06500	110.75476		14,920,979,557,050.00	940,094,494	1,095,570,494.00	
R202	On 07/12/2033	Spot Bond	1.84000	209.15584	1.84000	209.12852		2,706,377,984,000.00	470,857,600	1,234,848,000.00	
R2023	On 28/02/2023	Spot Bond	7.16500	105.83894	7.13500	106.04036		58,074,190,515,225.00	105,260,365	3,535,319,365.00	
R203	On 15/09/2017	Spot Bond	5.89500	111.17201	5.86500	111.28616		68,539,918,932,585.00	626,788,623	6,186,738,000.00	
R204	On 21/12/2018	Spot Bond	6.18000	112.35383	6.14500	112.52065		103,988,151,095,880.00	826,561,666	5,862,235,592.00	
R2048	On 28/02/2048	Spot Bond	99.20808	10.46850	99.20808	10.44523		329,470,033,680,000.00	321,000,000	1,821,160,000.00	
R205	On 31/03/2014	Spot Bond	100.00000	40.90664	100.00000	40.80754		0.00	0	0.00	
R206	On 15/01/2014	Spot Bond	5.08000	105.21672	5.07000	105.21379		19,436,318,760,000.00	826,047,000	3,422,730,000.00	
R207	On 15/01/2020	Spot Bond	6.47000	106.84568	6.44500	106.97274		89,311,199,110,140.00	803,894,762	5,162,540,162.00	
R208	On 31/03/2021	Spot Bond	6.65500	101.46328	6.62000	101.66816		175,852,931,922,085.00	424,182,107	8,775,683,079.00	
R209	On 31/03/2036	Spot Bond	8.42500	78.73087	8.36000	79.25996		165,302,453,127,950.00	620,469,214	9,556,799,214.00	
R210	On 31/03/2028	Spot Bond	1.59000	158.48898	1.60000	158.26619		206,382,000,000.00	129,800,000	55,400,000.00	
R211	On 31/01/2017	Spot Bond	0.18000	124.06289	0.18000	124.05229		218,448,000,000.00	213,600,000	1,174,200,000.00	
R212	On 31/01/2022	Spot Bond	1.07000	129.45041	1.08000	129.33038		1,162,555,000,000.00	086,500,000	1,704,284,504.00	
R213	On 28/02/2031	Spot Bond	8.20500	90.16060	8.16000	90.52898		70,860,185,739,990.00	636,220,078	4,384,720,000.00	
R214	On 28/02/2041	Spot Bond	77.73332	9.61544	77.73332	9.59801		161,697,622,975,270.00	944,654,660	6,790,962,660.00	

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
R223C	On 15/03/2013	Spot Bond	98.10852	75.76557	98.10852	75.61159				0.00	0	0.00
R224C	On 15/09/2013	Spot Bond	95.74929	52.28874	95.74929	52.17585				0.00	0	0.00
R225C	On 15/03/2014	Spot Bond	93.40448	36.11613	93.40448	36.03974				0.00	0	0.00
R226C	On 15/09/2014	Spot Bond	91.01110	25.36733	91.01110	25.31482				0.00	0	0.00
R227C	On 15/03/2015	Spot Bond	87.49080	18.45069	87.49080	18.41374				0.00	0	0.00
R228C	On 15/09/2015	Spot Bond	85.50505	13.34899	85.50505	13.32277				0.00	0	0.00
R229C	On 15/03/2016	Spot Bond	83.47163	9.80688	83.47163	9.78800				0.00	0	0.00
R230C	On 15/09/2016	Spot Bond	81.26980	7.34485	81.26980	7.33103				0.00	0	0.00
R322C	On 21/12/2012	Spot Bond	99.35642	91.30141	99.35642	91.07507				0.00	0	0.00
R323C	On 21/06/2013	Spot Bond	96.68315	62.51467	96.68315	62.38010				0.00	0	0.00
R324C	On 21/12/2013	Spot Bond	94.26296	42.90560	94.26296	42.81516				0.00	0	0.00
R325C	On 21/06/2014	Spot Bond	91.92899	29.91196	91.92899	29.85021				0.00	0	0.00
R326C	On 21/12/2014	Spot Bond	89.76971	21.14031	89.76971	21.09752				0.00	0	0.00
R327C	On 21/06/2015	Spot Bond	86.42385	15.49787	86.42385	15.46748				0.00	0	0.00
R328C	On 21/12/2015	Spot Bond	84.45562	11.29363	84.45562	11.27191				0.00	0	0.00
R329C	On 21/06/2016	Spot Bond	82.31050	8.38475	82.31050	8.36897				0.00	0	0.00
R330C	On 21/12/2016	Spot Bond	79.97373	6.35860	79.97373	6.34692				0.00	0	0.00

Contract Details	Strike	Call / Put	MTM Yield	MarkPrice	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
R331C	On 21/06/2017	Spot Bond	75.56089	5.25643	75.56089	5.24724			0.00	0	0.00
R332C	On 21/12/2017	Spot Bond	73.15412	4.17187	73.15412	4.16477			0.00	0	0.00
R333C	On 21/06/2018	Spot Bond	69.91580	3.49074	69.91580	3.48502			0.00	0	0.00
R334C	On 21/12/2018	Spot Bond	67.83418	2.84256	67.83418	2.83803			0.00	0	0.00
R335C	On 21/06/2019	Spot Bond	65.82731	2.34402	65.82731	2.34038			0.00	0	0.00
R336C	On 21/12/2019	Spot Bond	63.84766	1.96093	63.84766	1.95796			0.00	0	0.00
R337C	On 21/06/2020	Spot Bond	60.09257	1.84803	60.09257	1.84538			0.00	0	0.00
R338C	On 21/12/2020	Spot Bond	58.22853	1.59657	58.22853	1.59434			0.00	0	0.00
R339C	On 21/06/2021	Spot Bond	55.42223	1.49209	55.42223	1.49010			0.00	0	0.00
R340C	On 21/12/2021	Spot Bond	53.71567	1.31986	53.71567	1.31815			0.00	0	0.00
R341C	On 21/06/2022	Spot Bond	52.07678	1.17821	52.07678	1.17672			0.00	0	0.00
R342C	On 21/12/2022	Spot Bond	50.50256	1.06085	50.50256	1.05955			0.00	0	0.00
R343C	On 21/06/2023	Spot Bond	49.04085	0.95881	49.04085	0.95766			0.00	0	0.00
R344C	On 21/12/2023	Spot Bond	47.63992	0.87269	47.63992	0.87167			0.00	0	0.00
R345C	On 21/06/2024	Spot Bond	40.84619	1.34350	40.84619	1.34214			0.00	0	0.00
R346C	On 21/12/2024	Spot Bond	39.49703	1.27805	39.49703	1.27679			0.00	0	0.00
R347C	On 21/06/2025	Spot Bond	38.20719	1.22280	38.20719	1.22164			0.00	0	0.00
R348C	On 21/12/2025	Spot Bond	36.97373	1.17621	36.97373	1.17512			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM Yield	MarkPrice	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
R349C	On 21/06/2026	Spot Bond	35.79392	1.13698	35.79392	1.13596			0.00	0	0.00
R350C	On 21/12/2026	Spot Bond	34.66514	1.10409	34.66514	1.10312			0.00	0	0.00
R351C	On 21/06/2027	Spot Bond	33.58493	1.07665	33.58493	1.07574			0.00	0	0.00
R352C	On 21/12/2027	Spot Bond	32.55096	1.05398	32.55096	1.05311			0.00	0	0.00
RCSB01	On 16/03/2014	Spot Bond	100.64880	45.49446	100.64880	45.38239			0.00	0	0.00
RCSB02	On 15/07/2013	Spot Bond	99.92574	59.10189	99.92574	58.95881			0.00	0	0.00
RCSB03	On 15/07/2016	Spot Bond	99.90770	12.96918	99.90770	12.93778			0.00	0	0.00
RCSB04	On 25/05/2015	Spot Bond	100.96576	18.83897	100.96576	18.77966			0.00	0	0.00
RCSB2U	On 24/07/2017	Spot Bond	100.00000	1.91916	100.00000	1.91072			0.00	0	0.00
RCSC08	On 08/03/2013	Spot Bond	100.56581	95.57077	100.56581	95.32315			0.00	0	0.00
RCSC09	On 06/06/2013	Spot Bond	100.63344	62.12919	100.63344	61.93200			0.00	0	0.00
RCSC10	On 06/06/2013	Spot Bond	100.61948	63.89914	100.61948	63.69636			0.00	0	0.00
RCSC11	On 06/09/2013	Spot Bond	100.62865	60.82729	100.62865	60.55547			0.00	0	0.00
RDFB01	On 30/03/2015	Spot Bond	100.22952	21.27295	100.22952	21.22075			0.00	0	0.00
RDFC04	On 06/09/2013	Spot Bond	100.00000	75.12975	100.00000	75.02944			0.00	0	0.00
RDFC05	On 06/12/2012	Spot Bond	100.48281	94.78142	100.48281	94.53475			0.00	0	0.00
RES06	On 18/10/2014	Spot Bond	101.67229	27.56760	101.67229	27.49982			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM Yield	MarkPrice	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
RES07	On 14/02/2013	Spot Bond	5.87500	104.36317	5.87500	104.34661			0.00	0	0.00
RES11	On 14/11/2012	Spot Bond	100.84394	68.24503	100.84394	68.24502			0.00	0	0.00
RES12	On 20/08/2015	Spot Bond	100.93776	18.26376	100.93776	18.18283			0.00	0	0.00
RES13	On 09/01/2013	Spot Bond	100.29264	87.07933	100.29264	86.87147			0.00	0	0.00
RES14	On 04/10/2013	Spot Bond	100.11180	48.85434	100.11180	48.48735			0.00	0	0.00
RES15	On 12/11/2017	Spot Bond	100.00000	11.99747	100.00000	11.90741			0.00	0	0.00
RES16	On 14/02/2013	Spot Bond	100.00000	80.21978	100.00000	100.00000		25,000,000,000,000.00	250,000,000	250,000,000.00	
RESB01	On 03/06/2014	Spot Bond	100.68733	31.09415	100.68733	31.01753			0.00	0	0.00
RMBI06	On 24/07/2038	Spot Bond	100.00000	0.00000	100.00000	0.00000			0.00	0	0.00
RP001	On 28/02/2013	Spot Bond	101.03586	98.46732	101.03586	98.20492			0.00	0	0.00
RP002	On 28/02/2013	Spot Bond	101.10798	98.62110	101.10798	98.35812			0.00	0	0.00
RP004	On 25/11/2014	Spot Bond	102.70350	23.96481	102.70350	23.90535			0.00	0	0.00
RP005	On 31/03/2017	Spot Bond	100.28309	13.67822	100.28309	13.65107			0.00	0	0.00
RP006	On 30/04/2019	Spot Bond	102.22019	11.83916	102.22019	11.80991			0.00	0	0.00
RP007	On 30/04/2016	Spot Bond	101.97649	15.17405	101.97649	15.13664			0.00	0	0.00
RP008	On 30/04/2016	Spot Bond	101.97649	15.17405	101.97649	15.13664			0.00	0	0.00
RP009	On 16/07/2013	Spot Bond	99.90414	55.64485	99.90414	55.40034			0.00	0	0.00
RP010	On 23/08/2013	Spot Bond	100.99069	66.77154	100.99069	66.47553			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM Yield	MarkPrice	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
RP011	On 12/09/2013	Spot Bond	100.58819	64.65390	100.58819	64.36507			0.00	0	0.00
RP012	On 10/10/2013	Spot Bond	100.00000	46.72200	100.00000	46.37131			0.00	0	0.00
RP013	On 27/09/2016	Spot Bond	100.38461	4.82923	100.38461	4.80769			0.00	0	0.00
RP014	On 27/09/2019	Spot Bond	100.43152	0.41984	100.43152	0.41796			0.00	0	0.00
RPG01	On 28/02/2014	Spot Bond	100.88031	45.58416	100.88031	45.47163			0.00	0	0.00
RPG01U	On 25/02/2014	Spot Bond	100.00000	39.47733	100.00000	39.39917			0.00	0	0.00
RPG02	On 25/11/2014	Spot Bond	101.00223	22.68038	101.00223	22.62495			0.00	0	0.00
RPI01	On 22/07/2016	Spot Bond	5.25000	101.66128	5.25000	101.64696			0.00	0	0.00
RPP01U	On 31/08/2018	Spot Bond	100.00000	0.71297	100.00000	0.71122			0.00	0	0.00
RPP04U	On 07/10/2016	Spot Bond	100.00000	3.87690	100.00000	3.86751			0.00	0	0.00
RPP05U	On 21/01/2013	Spot Bond	100.00000	84.68677	100.00000	84.49074			0.00	0	0.00
RPS001	On 16/11/2022	Spot Bond	100.00000	0.06905	100.00000	0.09766			0.00	0	0.00
RW21	On 21/04/2021	Spot Bond	109.50878	9.74809	109.50878	9.72473			0.00	0	5,613,000.00
SA061U	On 14/12/2012	Spot Bond	100.00000	92.87532	100.00000	92.63959			0.00	0	0.00
SBC2	On 28/04/2016	Spot Bond	105.69036	8.32692	105.69036	8.31049			0.00	0	0.00
SBK10	On 19/11/2012	Spot Bond	100.82812	100.60377	100.82812	100.32890			0.00	0	0.00
SBK12	On 24/11/2016	Spot Bond	117.11129	16.58554	117.11129	16.54403		16,512,691,890,000.00	141,000,000	81,700,000.00	

Contract Details	Strike	Call / Put	MTM Yield	MarkPrice	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
SBK13	On 24/11/2016	Spot Bond	100.96377	11.33301	100.96377	11.30532			0.00	0	0.00
SBK14	On 01/12/2017	Spot Bond	109.76738	14.25784	109.76738	14.22379		26,344,171,200,000.00	240,000,000	15,000,000.00	
SBK15	On 23/01/2022	Spot Bond	101.55586	7.41301	101.55586	7.39480		0.00	0	0.00	
SBK16	On 15/03/2023	Spot Bond	100.47716	8.32992	100.47716	8.30943		0.00	0	0.00	
SBK17	On 31/07/2024	Spot Bond	101.44951	8.75226	101.44951	8.72488		0.00	0	0.00	
SBK18	On 24/10/2020	Spot Bond	100.00000	12.79140	100.00000	12.69538		0.00	0	0.00	
SBK19	On 24/10/2019	Spot Bond	100.00000	12.84420	100.00000	12.74779		0.00	0	0.00	
SBK7	On 24/05/2015	Spot Bond	110.28697	23.25284	110.28697	23.19740		0.00	0	15,276,000.00	
SBK8	On 10/04/2013	Spot Bond	101.21158	74.24718	101.21158	74.10063		0.00	0	4,044,000.00	
SBK9	On 10/04/2018	Spot Bond	101.86258	10.04368	101.86258	10.02098		0.00	0	7,025,000.00	
SBK11	On 09/04/2014	Spot Bond	127.67688	35.19868	127.67688	35.10050		0.00	0	0.00	
SBN18	On 14/09/2013	Spot Bond	159.66556	39.56902	159.66556	39.44094		0.00	0	0.00	
SBN20	On 31/03/2013	Spot Bond	152.98792	64.82439	152.98792	64.65133		0.00	0	0.00	
SBN27	On 15/09/2015	Spot Bond	117.95662	19.84375	117.95662	19.79298		0.00	0	0.00	
SBN29	On 15/09/2015	Spot Bond	118.36117	19.76046	118.36117	19.70977		0.00	0	0.00	
SBN31	On 15/09/2015	Spot Bond	118.56412	19.71890	118.56412	19.66825		0.00	0	0.00	
SBN32	On 19/03/2013	Spot Bond	143.82678	68.71193	143.82678	68.53005		0.00	0	0.00	
SBN33	On 15/09/2017	Spot Bond	103.68838	10.81022	103.68838	10.78531		0.00	0	0.00	

Contract Details	Strike	Call / Put	MTM Yield	MarkPrice	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
SBN34	On 15/09/2015	Spot Bond	118.14423	19.80505	118.14423	19.75432			0.00	0	0.00
SBN35	On 15/09/2015	Spot Bond	118.24540	19.78423	118.24540	19.73352			0.00	0	0.00
SBN36	On 31/03/2013	Spot Bond	211.65251	57.84361	211.65251	57.65608			0.00	0	0.00
SBN42	On 31/03/2013	Spot Bond	100.00000	75.28125	100.00000	75.13099			0.00	0	0.00
SBN45	On 15/09/2017	Spot Bond	100.42831	8.99842	100.42831	8.97630			0.00	0	0.00
SBN49	On 02/06/2014	Spot Bond	99.21990	32.19464	99.21990	32.11633			0.00	0	0.00
SBN50	On 23/09/2014	Spot Bond	100.36654	31.28015	100.36654	31.20329			0.00	0	0.00
SBN51	On 03/10/2016	Spot Bond	100.15186	11.26873	100.15186	11.24139			0.00	0	0.00
SBN52	On 03/07/2013	Spot Bond	100.16711	61.02938	100.16711	60.88132			0.00	0	0.00
SBR003	On 05/11/2013	Spot Bond	100.00000	55.52893	100.00000	55.39441			0.00	0	0.00
SBS13	On 22/09/2017	Spot Bond	107.02647	10.90927	107.02647	10.88346			0.00	0	1,000,000.00
SBS14	On 07/02/2014	Spot Bond	101.09831	37.31901	101.09831	37.22771			0.00	0	0.00
SBS15	On 26/04/2016	Spot Bond	101.18390	11.84304	101.18390	11.81406			0.00	0	0.00
SBS16	On 22/09/2018	Spot Bond	100.29283	8.12803	100.29283	8.10807			0.00	0	0.00
SBS17	On 23/06/2018	Spot Bond	100.00000	1.06511	100.00000	1.06275			0.00	0	0.00
SBS18	On 23/06/2018	Spot Bond	100.30374	8.39004	100.30374	8.36943			0.00	0	0.00
SBS19	On 23/06/2021	Spot Bond	112.35030	12.97371	112.35030	12.94215		449,401,200,000.00	4,000,000	2,000,000.00	

Contract Details	Strike	Call / Put	MTM Yield	MarkPrice	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
SBS20	On 15/05/2026	Spot Bond	107.31305	9.38821	107.31305	9.36596			0.00	0	0.00
SBS21	On 15/05/2026	Spot Bond	101.14300	7.21637	101.14300	7.19362			0.00	0	0.00
SBS22	On 23/05/2015	Spot Bond	100.81390	21.21109	100.81390	21.15933			0.00	0	0.00
SBS23	On 23/05/2017	Spot Bond	100.85958	7.26219	100.85958	7.23935			0.00	0	0.00
SBS24	On 23/05/2019	Spot Bond	100.88565	6.90273	100.88565	6.88587			0.00	0	0.00
SBS25	On 24/05/2019	Spot Bond	107.86744	7.18562	107.86744	7.17364		187,365,743,280.00	1,737,000	4,182,000.00	
SBS3	On 25/05/2026	Spot Bond	100.17939	12.04528	100.17939	12.01872			0.00	0	0.00
SBS4	On 16/11/2021	Spot Bond	102.91713	8.40833	102.91713	12.67969			0.00	0	872,000.00
SBS7	On 26/03/2013	Spot Bond	102.48454	77.29044	102.48454	77.13179			0.00	0	0.00
SBS9	On 07/07/2016	Spot Bond	118.34171	16.53005	118.34171	16.48834		473,366,840,000.00	4,000,000	5,178,000.00	
SBSI10	On 03/07/2013	Spot Bond	120.99445	67.97956	120.99445	67.79952			0.00	0	500,000.00
SBSI11	On 07/12/2023	Spot Bond	265.12288	4.37917	265.12288	4.35902		2,571,691,936,000.00	9,700,000	4,850,000.00	
SBSI12	On 31/01/2017	Spot Bond	119.59470	4.64994	119.59470	4.63811			0.00	0	0.00
SCM107	On 15/09/2017	Spot Bond	112.58000	10.70875	112.58000	10.67961			0.00	0	0.00
SCM220	On 20/01/2013	Spot Bond	100.00000	94.04692	100.00000	93.82871			0.00	0	0.00
SCM221	On 17/02/2013	Spot Bond	100.00000	79.69432	100.00000	79.52070			0.00	0	0.00
SHF01	On 15/12/2016	Spot Bond	100.00000	2.62154	100.00000	2.61512			0.00	0	0.00
SHI02	On 01/10/2021	Spot Bond	82.63494	0.22355	82.63494	0.22308			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
SHI05	On 31/01/2017	Spot Bond	100.00000	6.26574	100.00000	6.21821				0.00	0	0.00
SHPCBU	On 03/04/2017	Spot Bond	6.50000	100.51956	6.50000	100.50772				0.00	0	0.00
SHS01	On 15/12/2016	Spot Bond	100.49004	10.94041	100.49004	10.91349				0.00	0	0.00
SHS02	On 29/06/2013	Spot Bond	100.22255	61.26544	100.22255	61.11510				0.00	0	0.00
SHS03	On 29/06/2015	Spot Bond	100.24006	17.11365	100.24006	17.07164				0.00	0	0.00
SHS04	On 29/06/2017	Spot Bond	100.37865	10.33515	100.37865	10.30975				0.00	0	0.00
SHS05	On 29/06/2017	Spot Bond	104.63904	10.55624	104.63904	10.53900			40,704,586,560.00	389,000	891,000.00	
SLI1	On 15/08/2013	Spot Bond	104.53403	59.76269	104.53403	59.62628				0.00	0	0.00
SLI2	On 15/08/2016	Spot Bond	110.17225	14.32649	110.17225	14.29236			1,806,824,900,000.00	16,400,000	8,200,000.00	
SMF1	On 27/06/2013	Spot Bond	104.99511	66.69411	104.99511	66.54050				0.00	0	2,000.00
SNT01	On 15/09/2017	Spot Bond	102.86503	10.91724	102.86503	10.89224			3,847,152,122,000.00	37,400,000	18,700,000.00	
SPDA1	On 21/08/2014	Spot Bond	101.14731	30.08524	101.14731	31.55746				0.00	0	0.00
SPDA2	On 21/08/2016	Spot Bond	100.91285	10.30177	100.91285	11.87179				0.00	0	0.00
SPDA3	On 21/08/2015	Spot Bond	101.15213	15.89400	101.15213	17.41326				0.00	0	0.00
SPDA4	On 21/08/2017	Spot Bond	100.91985	7.99728	100.91985	9.58523				0.00	0	0.00
SSA01	On 28/06/2016	Spot Bond	110.58806	16.01225	110.58806	15.97379				0.00	0	0.00
SSA02	On 20/04/2015	Spot Bond	99.95086	20.68095	99.95086	20.61641				0.00	0	0.00

Contract Details	Strike	Call / Put	MTM Yield	MarkPrice	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
SSN001	On 01/03/2017	Spot Bond	100.74418	10.93456	100.74418	10.90761			0.00	0	0.00
SSN002	On 26/03/2017	Spot Bond	100.29998	10.51046	100.29998	10.48465			0.00	0	0.00
SSN003	On 25/04/2017	Spot Bond	101.49647	9.62787	101.49647	9.59742			0.00	0	0.00
SSN004	On 31/03/2021	Spot Bond	89.26946	8.50914	89.26946	8.49190			0.00	0	0.00
SSN005	On 31/03/2021	Spot Bond	88.92846	8.54225	88.92846	8.52500			0.00	0	0.00
SSN006	On 21/12/2014	Spot Bond	107.77651	24.14427	107.77651	24.10380			0.00	0	0.00
SSN007	On 15/01/2020	Spot Bond	97.48656	10.03193	97.48656	10.01031			0.00	0	0.00
SSN008	On 18/06/2017	Spot Bond	100.44496	8.95199	100.44496	8.92363			0.00	0	0.00
SSN009	On 15/09/2017	Spot Bond	104.60347	10.69381	104.60347	10.66899			0.00	0	0.00
SSN010	On 15/09/2015	Spot Bond	119.58561	19.51198	119.58561	19.46152			0.00	0	0.00
SSN011	On 31/01/2025	Spot Bond	101.19280	2.98929	101.19280	2.97734			0.00	0	0.00
SYN860	On 25/11/2012	Spot Bond	100.00000	97.59358	100.00000	97.33333			0.00	0	0.00
SYN861	On 22/11/2012	Spot Bond	100.00000	98.38275	100.00000	98.11828			0.00	0	0.00
SYN867	On 19/01/2013	Spot Bond	100.00000	85.08159	100.00000	84.88372			0.00	0	0.00
SYN869	On 19/01/2013	Spot Bond	100.00000	85.08159	100.00000	84.88372			0.00	0	0.00
SYN870	On 20/01/2013	Spot Bond	100.00000	84.88372	100.00000	84.68677			0.00	0	0.00
SYN872	On 13/02/2013	Spot Bond	100.00000	80.39648	100.00000	80.21978			0.00	0	0.00
SYN873	On 14/02/2013	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
SYN874	On 16/02/2013	Spot Bond	100.00000	79.86871	100.00000	79.69432			0.00	0	0.00
SYN875	On 16/02/2013	Spot Bond	100.00000	79.86871	100.00000	79.69432			0.00	0	0.00
SYN876	On 20/02/2013	Spot Bond	100.00000	79.17570	100.00000	79.00433			0.00	0	0.00
SYN878	On 21/02/2013	Spot Bond	100.00000	79.00433	100.00000	78.83369			0.00	0	0.00
SYN880	On 23/02/2013	Spot Bond	100.00000	78.66379	100.00000	78.49462			0.00	0	0.00
SYN881	On 23/02/2013	Spot Bond	100.00000	78.66379	100.00000	78.49462			0.00	0	0.00
SYN882	On 27/02/2013	Spot Bond	100.00000	77.99145	100.00000	77.82516			0.00	0	0.00
SYN887	On 17/02/2013	Spot Bond	100.00000	79.69432	100.00000	79.52070			0.00	0	0.00
SYN911	On 19/07/2013	Spot Bond	100.00000	58.02345	100.00000	57.89468			0.00	0	0.00
SYN913	On 19/07/2013	Spot Bond	100.00000	58.02345	100.00000	57.89468			0.00	0	0.00
SYN923	On 21/08/2013	Spot Bond	100.00000	53.92155	100.00000	53.80188			0.00	0	0.00
SYN924	On 22/08/2013	Spot Bond	100.00000	53.80188	100.00000	53.68248			0.00	0	0.00
SYN925	On 23/08/2013	Spot Bond	100.00000	53.68248	100.00000	53.56335			0.00	0	0.00
SYN928	On 19/07/2013	Spot Bond	100.00000	58.02345	100.00000	57.89468			0.00	0	0.00
SYN929	On 19/07/2013	Spot Bond	100.00000	58.02345	100.00000	57.89468			0.00	0	0.00
SYN936	On 13/11/2012	Spot Bond	99.53077	66.77113	99.53077	66.77112			0.00	0	0.00
SYN937	On 14/11/2012	Spot Bond	99.51589	66.77444	99.51589	66.77443			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM Yield	MarkPrice	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
SYN938	On 16/11/2012	Spot Bond	99.48756	66.78074	99.48756	99.72817			0.00	0	0.00
SYN939	On 16/11/2012	Spot Bond	99.48776	66.78069	99.48776	99.72817			0.00	0	0.00
SYN941	On 20/11/2012	Spot Bond	99.42961	98.92211	99.42961	98.65625			0.00	0	0.00
SYN942	On 20/11/2012	Spot Bond	99.43109	98.92209	99.43109	98.65623			0.00	0	0.00
SYN943	On 16/11/2012	Spot Bond	100.10042	66.64436	100.10042	99.72650			0.00	0	0.00
SYN944	On 22/11/2012	Spot Bond	99.40185	98.39227	99.40185	98.12932			0.00	0	0.00
SYN945	On 23/11/2012	Spot Bond	99.34562	98.13036	99.34562	97.86896			0.00	0	0.00
SYN946	On 27/11/2012	Spot Bond	99.33096	97.09347	99.33096	96.83760			0.00	0	0.00
SYN947	On 18/12/2012	Spot Bond	99.03221	92.01132	99.03221	91.78219			0.00	0	0.00
SYN949	On 29/11/2012	Spot Bond	99.30851	96.58382	99.30851	96.33067			0.00	0	0.00
SYN950	On 15/01/2013	Spot Bond	100.00000	85.88235	100.00000	85.68075			0.00	0	0.00
SYN951	On 21/01/2013	Spot Bond	100.00000	84.68677	100.00000	84.49074			0.00	0	0.00
SYN952	On 22/11/2012	Spot Bond	100.00000	98.38275	100.00000	98.11828			0.00	0	0.00
SYN953	On 05/02/2013	Spot Bond	100.00000	81.83857	100.00000	81.65548			0.00	0	0.00
SYN954	On 21/01/2013	Spot Bond	100.00000	84.68677	100.00000	84.49074			0.00	0	0.00
SYN955	On 12/02/2013	Spot Bond	100.00000	80.57395	100.00000	80.39648		120,600,000,000,000.00	206,000,000	469,000,000.00	
SYN956	On 14/02/2013	Spot Bond	100.00000	80.21978	100.00000	100.00000			0.00	0	0.00
SYN957	On 18/02/2013	Spot Bond	100.00000	79.52070	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
SYN958	On 18/02/2013	Spot Bond	100.00000	79.52070	100.00000	100.00000				0.00	0	0.00
SZ18	On 30/09/2015	Spot Bond	117.60842	18.25596	117.60842	18.20962				0.00	0	0.00
SZ25	On 30/09/2025	Spot Bond	104.75139	9.58076	104.75139	9.55862				0.00	0	0.00
T018	On 15/07/2014	Spot Bond	100.00000	37.29725	100.00000	37.21516				0.00	0	0.00
TF105U	On 25/10/2014	Spot Bond	100.00000	29.29914	100.00000	29.07922				0.00	0	0.00
TFS06	On 20/03/2014	Spot Bond	102.75446	39.20243	102.75446	39.11274				0.00	0	0.00
TFS100	On 22/01/2013	Spot Bond	98.53867	84.68267	98.53867	84.48951				0.00	0	0.00
TFS101	On 06/02/2013	Spot Bond	98.31078	81.90930	98.31078	81.72899				0.00	0	0.00
TFS102	On 14/12/2012	Spot Bond	99.10758	92.93441	99.10758	92.70048				0.00	0	0.00
TFS103	On 14/03/2013	Spot Bond	97.81910	75.97415	97.81910	75.81978				0.00	0	0.00
TFS104	On 29/01/2013	Spot Bond	100.00000	66.66680	100.00000	66.66680				0.00	0	0.00
TFS73	On 11/02/2013	Spot Bond	100.94335	81.76960	100.94335	81.58773				0.00	0	0.00
TFS77	On 12/04/2013	Spot Bond	99.98492	87.85095	99.98492	87.64475				0.00	0	0.00
TFS78	On 18/04/2013	Spot Bond	99.89383	86.63967	99.89383	86.43929				0.00	0	0.00
TFS83	On 28/07/2015	Spot Bond	101.19250	14.38775	101.19250	14.35253				0.00	0	0.00
TFS84	On 28/07/2016	Spot Bond	107.95127	14.23170	107.95127	14.19836				0.00	0	0.00
TFS88	On 08/02/2013	Spot Bond	100.00000	81.29176	100.00000	81.11111				0.00	0	0.00

Contract Details	Strike	Call / Put	MTM Yield	MarkPrice	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
TFS90	On 05/03/2013	Spot Bond	100.57712	96.38133	100.57712	96.12896			0.00	0	0.00
TFS93	On 17/02/2014	Spot Bond	100.87887	43.24907	100.87887	43.16276			0.00	0	0.00
TFS97	On 14/11/2013	Spot Bond	100.92142	52.58859	100.92142	52.42309			0.00	0	0.00
TH10A1	On 18/10/2038	Spot Bond	101.62026	8.02004	101.62026	7.99465			0.00	0	0.00
TH10A2	On 18/10/2038	Spot Bond	101.66672	8.26669	101.66672	8.24051			0.00	0	0.00
TH10A3	On 18/10/2038	Spot Bond	102.00557	10.06561	102.00557	10.04309			0.00	0	0.00
TH10A4	On 18/07/2017	Spot Bond	100.00000	2.40970	100.00000	2.38662			0.00	0	0.00
TH10A5	On 18/07/2017	Spot Bond	100.00000	2.40970	100.00000	2.38662			0.00	0	0.00
TH10A6	On 18/07/2017	Spot Bond	100.00000	2.40970	100.00000	2.38662			0.00	0	0.00
TH10B1	On 18/10/2038	Spot Bond	101.76658	8.79638	101.76658	8.76851			0.00	0	0.00
TH10B2	On 18/07/2017	Spot Bond	100.00000	2.40970	100.00000	2.38662			0.00	0	0.00
TH10C1	On 18/10/2038	Spot Bond	101.98019	9.92694	101.98019	9.89542			0.00	0	0.00
TH10C2	On 18/07/2017	Spot Bond	100.00000	2.40970	100.00000	2.38662			0.00	0	0.00
TH10D1	On 18/10/2038	Spot Bond	102.86169	14.55739	102.86169	14.51081			0.00	0	0.00
TH10D2	On 18/07/2017	Spot Bond	100.00000	2.40970	100.00000	2.38662			0.00	0	0.00
TH9A10	On 18/07/2016	Spot Bond	101.66078	10.30903	101.66078	10.28368			0.00	0	0.00
THE8A1	On 18/04/2036	Spot Bond	101.48088	6.16403	101.48088	6.14889			0.00	0	0.00
THE8A2	On 18/04/2036	Spot Bond	101.58542	6.63382	101.58542	6.61752			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
THE8A3	On 18/04/2036	Spot Bond	105.94334	6.68325	105.94334	6.66620				0.00	0	0.00
THE8B1	On 18/04/2036	Spot Bond	101.79445	7.57070	101.79445	7.55206				0.00	0	0.00
THE8C1	On 18/04/2036	Spot Bond	101.88733	7.98594	101.88733	7.96627				0.00	0	0.00
THE8D1	On 18/04/2036	Spot Bond	102.87096	12.34447	102.87096	12.31380				0.00	0	0.00
THE9A1	On 18/07/2016	Spot Bond	101.59334	10.02356	101.59334	9.99893				0.00	0	0.00
THE9A2	On 18/01/2016	Spot Bond	101.62589	12.09222	101.62589	12.06251				0.00	0	0.00
THE9A3	On 18/07/2016	Spot Bond	101.64915	10.25983	101.64915	10.23461				0.00	0	0.00
THE9A5	On 18/07/2039	Spot Bond	101.62589	6.78986	101.62589	6.77318				0.00	0	0.00
THE9A6	On 18/07/2039	Spot Bond	101.64915	6.89406	101.64915	6.87712				0.00	0	0.00
THE9A7	On 18/07/2039	Spot Bond	101.66078	6.94615	101.66078	6.92907				0.00	0	0.00
THE9A8	On 18/07/2016	Spot Bond	101.61194	10.10234	101.61194	10.07751				0.00	0	0.00
THE9A9	On 18/07/2016	Spot Bond	101.64915	10.25983	101.64915	10.23461				0.00	0	0.00
THE9B1	On 18/07/2016	Spot Bond	101.77704	10.80049	101.77704	10.77392				0.00	0	0.00
THE9B2	On 18/07/2039	Spot Bond	101.77704	7.46638	101.77704	7.44800				0.00	0	0.00
THE9B3	On 18/07/2016	Spot Bond	101.77704	10.80049	101.77704	10.77392				0.00	0	0.00
THE9C1	On 18/07/2016	Spot Bond	101.96303	11.58495	101.96303	11.55640				0.00	0	0.00
THE9C2	On 18/07/2039	Spot Bond	102.00952	8.50352	102.00952	8.48255				0.00	0	0.00

Contract Details	Strike	Call / Put	MTM Yield	MarkPrice	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
THE9C3	On 18/07/2016	Spot Bond	101.95141	11.53599	101.95141	11.50756			0.00	0	0.00
THE9D1	On 18/07/2016	Spot Bond	102.88090	15.42445	102.88090	15.38612			0.00	0	0.00
THE9D2	On 18/07/2039	Spot Bond	102.93896	12.60832	102.93896	12.57698			0.00	0	0.00
THE9D3	On 18/07/2016	Spot Bond	102.91574	15.56916	102.91574	15.53046			0.00	0	0.00
TL13	On 31/12/2013	Spot Bond	100.16956	41.39378	100.16956	41.29335			0.00	0	0.00
TL15	On 29/04/2015	Spot Bond	115.34604	20.41884	115.34604	20.36782			0.00	0	3,150,000.00
TL20	On 22/02/2020	Spot Bond	98.42479	10.71375	98.42479	10.69371			0.00	0	0.00
TN17	On 14/11/2017	Spot Bond	113.10271	9.26259	113.10271	9.23968		232,968,962,058,000.00	059,800,000	1,000,700,000.00	
TN20	On 17/09/2020	Spot Bond	114.87864	10.69820	114.87864	10.67140		96,446,715,348,939.40	839,553,074	316,835,000.00	
TN23	On 06/11/2023	Spot Bond	120.75839	9.18282	120.75839	9.15889		39,610,145,834,095.80	328,011,543	130,511,543.00	
TN25	On 19/08/2025	Spot Bond	105.49834	11.05452	105.49834	11.02910		53,107,864,356,000.00	503,400,000	132,700,000.00	
TN27	On 14/11/2027	Spot Bond	103.04013	8.67752	103.04013	8.65761		1,628,034,054,000.00	15,800,000	11,000,000.00	
TORQ1	On 15/04/2022	Spot Bond	100.87844	6.33799	100.87844	6.30992			0.00	0	0.00
TORQ2	On 15/04/2022	Spot Bond	100.89915	6.48591	100.89915	6.45718			0.00	0	0.00
TORQ3	On 15/04/2022	Spot Bond	100.92536	6.67319	100.92536	6.64363			0.00	0	0.00
TORQ4	On 15/04/2022	Spot Bond	100.92812	6.69291	100.92812	6.66325			0.00	0	0.00
TORQ5	On 15/04/2022	Spot Bond	101.05768	7.61799	101.05768	7.58420			0.00	0	0.00
TORQ6	On 15/04/2022	Spot Bond	101.32571	12.92353	101.32571	12.86607			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM Yield	MarkPrice	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
TPDA01	On 05/04/2015	Spot Bond	100.00000	23.75450	100.00000	23.56381			0.00	0	0.00
TPDA02	On 05/04/2017	Spot Bond	100.00000	12.30225	100.00000	12.20350			0.00	0	0.00
TPDA03	On 05/04/2018	Spot Bond	100.00000	10.54218	100.00000	10.45756			0.00	0	0.00
TR30	On 31/12/2099	Spot Bond	10.00000	99.61347	10.00000	99.58592			0.00	0	0.00
TR31	On 31/12/2099	Spot Bond	9.75000	99.62308	9.75000	99.59621			0.00	0	0.00
TR32	On 31/12/2099	Spot Bond	100.00000	9.63336	100.00000	9.60769			0.00	0	0.00
TSP116	On 09/02/2013	Spot Bond	100.00000	81.11111	100.00000	80.93126			0.00	0	0.00
TSP117	On 23/02/2013	Spot Bond	100.00000	78.66379	100.00000	78.49462			0.00	0	0.00
TSP125	On 23/08/2013	Spot Bond	100.00000	58.75879	100.00000	58.64732			0.00	0	0.00
TSP128	On 07/02/2013	Spot Bond	100.00000	81.47321	100.00000	81.29176			0.00	0	0.00
TSP129	On 07/03/2013	Spot Bond	97.58601	77.11477	97.58601	76.95611			0.00	0	0.00
TSP131	On 03/05/2013	Spot Bond	96.66726	69.20730	96.66726	69.08068			0.00	0	0.00
TSP132	On 29/11/2012	Spot Bond	99.23248	96.58634	99.23248	96.33338			0.00	0	0.00
TSP133	On 03/01/2013	Spot Bond	98.71758	88.50964	98.71758	88.29827			0.00	0	0.00
TSP134	On 27/06/2013	Spot Bond	99.76004	65.52418	99.76004	65.40008			0.00	0	0.00
TSP135	On 07/02/2013	Spot Bond	98.31631	81.72815	98.31631	81.54863			0.00	0	0.00
UG21	On 02/03/2021	Spot Bond	114.88602	11.28958	114.88602	11.26131			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM Yield	MarkPrice	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
UTR02	On 21/11/2012	Spot Bond	104.60170	103.75825	104.60170	103.46592			0.00	0	0.00
UTR041	On 19/04/2014	Spot Bond	99.85679	40.03211	99.85679	39.93525			0.00	0	0.00
UTR042	On 19/04/2016	Spot Bond	99.84614	13.32466	99.84614	13.29243			0.00	0	0.00
UTR043	On 06/04/2015	Spot Bond	100.02475	22.53980	100.02475	22.48518			0.00	0	0.00
UTR40	On 10/09/2017	Spot Bond	107.51485	12.51894	107.51485	12.48922			0.00	0	0.00
VIP1A5	On 07/11/2013	Spot Bond	100.00000	55.83380	100.00000	55.69854			0.00	0	0.00
VIP1B3	On 07/11/2013	Spot Bond	100.00000	56.05826	100.00000	55.92245			0.00	0	0.00
VIP1C3	On 07/11/2013	Spot Bond	100.00000	56.13306	100.00000	55.99708			0.00	0	0.00
VKE01	On 08/05/2015	Spot Bond	101.12514	19.04245	101.12514	18.98241			0.00	0	0.00
VKE02	On 08/05/2016	Spot Bond	101.16690	11.94889	101.16690	11.91120			0.00	0	0.00
VKE03	On 08/05/2017	Spot Bond	101.16870	8.90829	101.16870	8.88018			0.00	0	0.00
VOD002	On 28/02/2013	Spot Bond	100.00000	82.24174	100.00000	82.06675			0.00	0	0.00
VOD005	On 28/11/2012	Spot Bond	100.62384	96.79776	100.62384	96.54013			0.00	0	0.00
VOYT01	On 09/09/2015	Spot Bond	142.66000	8.25527	142.66000	8.23524			0.00	0	0.00
WS04	On 30/05/2016	Spot Bond	125.92352	18.43016	125.92352	18.38131		46,089,267,555,200.00	366,010,000	93,525,000.00	
WS05	On 01/08/2018	Spot Bond	235.74310	6.27293	235.74310	6.24592		29,019,975,610,000.00	123,100,000	33,100,000.00	
WSP1	On 28/05/2015	Spot Bond	110.71509	22.13496	110.71509	22.08202		9,432,925,668,000.00	85,200,000	14,200,000.00	
WSP2	On 28/05/2017	Spot Bond	112.63018	13.73599	112.63018	13.70268		21,399,734,200,000.00	190,000,000	10,000,000.00	

Contract Details	Strike	Call / Put	MTM Yield	MarkPrice	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
WSP3	On 28/05/2019	Spot Bond	114.13989	12.27822	114.13989	12.24812			0.00	0	0.00
WSP4	On 28/05/2020	Spot Bond	112.54320	12.24873	112.54320	12.21905			0.00	0	0.00
WSP5	On 28/05/2021	Spot Bond	112.28516	12.20268	112.28516	12.17316		23,579,883,600,000.00	210,000,000	21,000,000.00	
Z006	On 31/08/2013	Spot Bond	95.75673	54.00955	95.75673	53.89294			0.00	0	0.00
Z009	On 30/11/2013	Spot Bond	94.53097	44.76493	94.53097	44.67034			0.00	0	0.00
Z014	On 30/06/2015	Spot Bond	86.34739	15.22527	86.34739	15.19561			0.00	0	0.00
Z018	On 31/03/2014	Spot Bond	92.99863	35.10095	92.99863	35.02738			0.00	0	0.00
Z019	On 30/06/2014	Spot Bond	91.84060	29.34377	91.84060	29.28356			0.00	0	0.00
Z020	On 19/10/2015	Spot Bond	85.12782	12.57871	85.12782	12.55423			0.00	0	0.00
Z025	On 30/11/2014	Spot Bond	90.00797	21.98879	90.00797	21.94443			0.00	0	0.00
Z071	On 01/07/2015	Spot Bond	86.33473	15.19913	86.33473	15.16952			0.00	0	75,000,000.00
Z083	On 30/09/2019	Spot Bond	64.79116	2.11552	64.79116	2.11225			0.00	0	0.00
ZA001	On 01/09/2016	Spot Bond	100.00000	7.22038	100.00000	7.20668			0.00	0	0.00
ZA002	On 16/08/2024	Spot Bond	100.00000	0.02907	100.00000	0.02902			0.00	0	0.00
ZA003	On 01/09/2016	Spot Bond	100.00000	7.22038	100.00000	7.20668			0.00	0	0.00
ZA007	On 31/03/2015	Spot Bond	100.00000	19.34640	100.00000	19.30969			0.00	0	0.00
ZA008	On 19/03/2015	Spot Bond	100.00000	19.79233	100.00000	19.75478			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM Yield	MarkPrice	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
ZA009	On 22/04/2015	Spot Bond	100.00000	18.55478	100.00000	18.51958			0.00	0	0.00
ZA010	On 22/04/2015	Spot Bond	100.00000	18.55478	100.00000	18.51958			0.00	0	0.00
ZA011	On 20/05/2015	Spot Bond	100.00000	17.59394	100.00000	17.56056			0.00	0	0.00
ZA012	On 20/05/2015	Spot Bond	100.00000	17.59394	100.00000	17.56056			0.00	0	0.00
ZA013	On 18/06/2015	Spot Bond	100.00000	16.65121	100.00000	16.61962			0.00	0	0.00
ZA014	On 18/06/2015	Spot Bond	100.00000	16.65121	100.00000	16.61962			0.00	0	0.00
ZA015	On 20/07/2015	Spot Bond	100.00000	15.66946	100.00000	15.63973			0.00	0	0.00
ZA016	On 20/07/2015	Spot Bond	100.00000	15.66946	100.00000	15.63973			0.00	0	0.00
ZA017	On 20/08/2015	Spot Bond	100.00000	14.77363	100.00000	14.74560			0.00	0	0.00
ZA018	On 20/08/2015	Spot Bond	100.00000	14.77363	100.00000	14.74560			0.00	0	0.00
ZA019	On 21/09/2015	Spot Bond	100.00000	13.90258	100.00000	13.87620			0.00	0	0.00
ZA020	On 21/09/2015	Spot Bond	100.00000	13.90258	100.00000	13.87620			0.00	0	0.00
ZA021	On 20/10/2015	Spot Bond	100.00000	13.15764	100.00000	13.13268			0.00	0	0.00
ZA022	On 18/11/2015	Spot Bond	100.00000	12.45274	100.00000	12.42918			0.00	0	0.00
ZA023	On 20/04/2016	Spot Bond	100.00000	9.31269	100.00000	9.29503			0.00	0	0.00
ZA024	On 20/05/2016	Spot Bond	100.00000	8.79697	100.00000	8.78028			0.00	0	0.00
ZA025	On 21/06/2016	Spot Bond	100.00000	8.27831	100.00000	8.26260			0.00	0	0.00
ZA026	On 21/06/2016	Spot Bond	100.00000	8.27831	100.00000	8.26260			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM Yield	MarkPrice	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
ZA027	On 20/07/2016	Spot Bond	100.00000	7.83473	100.00000	7.81987			0.00	0	0.00
ZA028	On 19/08/2016	Spot Bond	100.00000	7.40085	100.00000	7.38681			0.00	0	0.00
ZA029	On 20/09/2016	Spot Bond	100.00000	6.96450	100.00000	6.95129			0.00	0	0.00
Total for j-Bonds :									1,498,305,631,433,610.00	1,428,667,110	105 395 236 838.00
Grand Total:									18,306,208,774,030.00	128,714,755	05 396 685 865.00