



JOHANNESBURG STOCK EXCHANGE

Interest Rates & Currency Derivatives

Daily MTM Report

Daily summary for: 14/11/2012

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			8.90900	8.90900	8.82570	8.82570		13.22	144,183,256.00	16,184	326,766.00
\$ / R	On 14/12/2012	Foreign Exchange Future	7.95	Call	959.59610	0.95960	877.04910	0.87705	959.596	15.45	0.00	0	0.00
\$ / R	On 14/12/2012	Foreign Exchange Future	7.95	Put	0.59610	0.00060	1.34910	0.00135	0.596	15.45	0.00	0	15,000.00
\$ / R	On 14/12/2012	Foreign Exchange Future	8.00	Call	909.80280	0.90980	827.48370	0.82748	909.803	15.19	0.00	0	300.00
\$ / R	On 14/12/2012	Foreign Exchange Future	8.00	Put	0.80280	0.00080	1.78370	0.00178	0.803	15.19	0.00	0	12,540.00
\$ / R	On 14/12/2012	Foreign Exchange Future	8.10	Call	810.34670	0.81035	728.80300	0.72880	810.347	14.52	0.00	0	0.00
\$ / R	On 14/12/2012	Foreign Exchange Future	8.10	Put	1.34670	0.00135	3.10300	0.00310	1.347	14.52	0.00	0	3,000.00
\$ / R	On 14/12/2012	Foreign Exchange Future	8.25	Call	662.37780	0.66238	583.30500	0.58331	662.378	13.82	0.00	0	0.00
\$ / R	On 14/12/2012	Foreign Exchange Future	8.25	Put	3.37780	0.00338	7.60500	0.00761	3.378	13.82	0.00	0	2,500.00
\$ / R	On 14/12/2012	Foreign Exchange Future	7.80	Call	1,109.24270	1.10924	1,026.33410	1.02633	1,109.243	16.23	0.00	0	0.00
\$ / R	On 14/12/2012	Foreign Exchange Future	7.80	Put	0.24270	0.00024	0.63410	0.00063	0.243	16.23	0.00	0	43,500.00
\$ / R	On 14/12/2012	Foreign Exchange Future	8.32	Call	594.69480	0.59469	517.79100	0.51779	594.695	13.75	0.00	0	0.00
\$ / R	On 14/12/2012	Foreign Exchange Future	8.32	Put	5.69480	0.00569	12.09100	0.01209	5.695	13.75	0.00	0	0.00
\$ / R	On 14/12/2012	Foreign Exchange Future	8.35	Call	566.05100	0.56605	490.30240	0.49030	566.051	13.72	0.00	0	0.00
\$ / R	On 14/12/2012	Foreign Exchange Future	8.35	Put	7.05100	0.00705	14.60240	0.01460	7.051	13.72	0.00	0	400.00
\$ / R	On 14/12/2012	Foreign Exchange Future	8.05	Call	860.03890	0.86004	778.05470	0.77805	860.039	14.85	0.00	0	0.00
\$ / R	On 14/12/2012	Foreign Exchange Future	8.05	Put	1.03890	0.00104	2.35470	0.00235	1.039	14.85	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	427.75250		0.42775	360.13370	0.36013	427.753	13.58	0.00	0	50.00
\$ / R	On 14/12/2012	Foreign Exchange Future	8.50	Put	18.75250		0.01875	34.43370	0.03443	18.753	13.58	0.00	0	3,500.00
\$ / R	On 14/12/2012	Foreign Exchange Future	8.60	Call	342.22650		0.34223	282.28190	0.28228	342.227	13.49	0.00	0	6,000.00
\$ / R	On 14/12/2012	Foreign Exchange Future	8.60	Put	33.22650		0.03323	56.58190	0.05658	33.227	13.49	0.00	0	500.00
\$ / R	On 14/12/2012	Foreign Exchange Future	8.30	Call	613.92220		0.61392	536.32630	0.53633	613.922	13.77	0.00	0	3,000.00
\$ / R	On 14/12/2012	Foreign Exchange Future	8.30	Put	4.92220		0.00492	10.62630	0.01063	4.922	13.77	0.00	0	6,000.00
\$ / R	On 14/12/2012	Foreign Exchange Future	8.75	Call	229.00040		0.22900	183.20270	0.18320	229.000	13.35	0.00	0	0.00
\$ / R	On 14/12/2012	Foreign Exchange Future	8.75	Put	70.00040		0.07000	107.50270	0.10750	70.000	13.35	0.00	0	2,700.00
\$ / R	On 14/12/2012	Foreign Exchange Future	8.80	Call	196.22380		0.19622	155.50390	0.15550	196.224	13.31	0.00	0	1,000.00
\$ / R	On 14/12/2012	Foreign Exchange Future	8.80	Put	87.22380		0.08722	129.80390	0.12980	87.224	13.31	0.00	0	300.00
\$ / R	On 14/12/2012	Foreign Exchange Future	8.40	Call	518.93110		0.51893	445.44270	0.44544	518.931	13.68	0.00	0	0.00
\$ / R	On 14/12/2012	Foreign Exchange Future	8.40	Put	9.93110		0.00993	19.74270	0.01974	9.931	13.68	0.00	0	1,000.00
\$ / R	On 14/12/2012	Foreign Exchange Future	8.90	Call	139.14190		0.13914	111.94370	0.11194	139.142	13.22	0.00	0	2,000.00
\$ / R	On 14/12/2012	Foreign Exchange Future	8.90	Put	130.14190		0.13014	186.24370	0.18624	130.142	13.22	0.00	0	0.00
\$ / R	On 14/12/2012	Foreign Exchange Future	9.00	Call	100.65350		0.10065	81.85790	0.08186	100.654	13.82	0.00	0	22,500.00
\$ / R	On 14/12/2012	Foreign Exchange Future	9.00	Put	191.65350		0.19165	256.15790	0.25616	191.653	13.82	0.00	0	700.00
\$ / R	On 14/12/2012	Foreign Exchange Future	8.70	Call	264.40250		0.26440	213.63940	0.21364	264.403	13.40	0.00	0	44,500.00
\$ / R	On 14/12/2012	Foreign Exchange Future	8.70	Put	55.40250		0.05540	87.93940	0.08794	55.403	13.40	0.00	0	0.00
\$ / R	On 14/12/2012	Foreign Exchange Future	9.10	Call	72.14680		0.07215	59.68790	0.05969	72.147	14.42	0.00	0	1,540.00
\$ / R	On 14/12/2012	Foreign Exchange Future	9.10	Put	263.14680		0.26315	333.98790	0.33399	263.147	14.42	0.00	0	0.00
\$ / R	On 14/12/2012	Foreign Exchange Future	9.20	Call	51.48830		0.05149	43.56230	0.04356	51.488	15.03	0.00	0	1,000.00
\$ / R	On 14/12/2012	Foreign Exchange Future	9.20	Put	342.48830		0.34249	417.86230	0.41786	342.488	15.03	0.00	0	0.00
\$ / R	On 14/12/2012	Foreign Exchange Future	8.82	Call	183.88620		0.18389	145.20420	0.14520	183.886	13.29	0.00	0	0.00
\$ / R	On 14/12/2012	Foreign Exchange Future	8.82	Put	94.88620		0.09489	139.50420	0.13950	94.886	13.29	0.00	0	100.00
\$ / R	On 14/12/2012	Foreign Exchange Future	9.25	Call	43.48220		0.04348	37.26420	0.03726	43.482	15.33	0.00	0	9,250.00
\$ / R	On 14/12/2012	Foreign Exchange Future	9.25	Put	384.48220		0.38448	461.56420	0.46156	384.482	15.33	0.00	0	0.00
\$ / R	On 14/12/2012	Foreign Exchange Future	9.50	Call	19.70950		0.01971	18.42800	0.01843	19.710	17.01	0.00	0	1,300.00
\$ / R	On 14/12/2012	Foreign Exchange Future	9.50	Put	610.70950		0.61071	692.72800	0.69273	610.709	17.01	0.00	0	0.00

Contract Details			Strike	Call / Put	MTM	Yield	MarkPrice	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
\$ / R	On 14/12/2012	Foreign Exchange Future	9.01	Call	97.38900		0.09739	79.31690	0.07932	97.389	13.88	0.00	0	0.00
\$ / R	On 14/12/2012	Foreign Exchange Future	9.01	Put	198.38900		0.19839	263.61690	0.26362	198.389	13.88	0.00	0	0.00
\$ / R	On 14/12/2012	Foreign Exchange Future	10.40	Call	1.82340		0.00182	2.38130	0.00238	1.823	22.70	0.00	0	0.00
\$ / R	On 14/12/2012	Foreign Exchange Future	10.40	Put	1,492.82340		1.49282	1,576.68130	1.57668	1,492.823	22.70	0.00	0	0.00
\$ / R	On 14/12/2012	Foreign Exchange Future	11.10	Call	0.16630		0.00017	0.17750	0.00018	0.166	24.49	0.00	0	0.00
\$ / R	On 14/12/2012	Foreign Exchange Future	11.10	Put	2,191.16630		2.19117	2,274.47750	2.27448	2,191.166	24.49	0.00	0	0.00
\$ / R	On 14/12/2012	Foreign Exchange Future	9.23	Call	46.52220		0.04652	39.66060	0.03966	46.522	15.21	0.00	0	0.00
\$ / R	On 14/12/2012	Foreign Exchange Future	9.23	Put	367.52220		0.36752	443.96060	0.44396	367.522	15.21	0.00	0	0.00
\$ / R	On 14/12/2012	Foreign Exchange Future	7.65	Call	1,259.09830		1.25910	1,176.00070	1.17600	1,259.098	17.01	0.00	0	0.00
\$ / R	On 14/12/2012	Foreign Exchange Future	7.65	Put	0.09830		0.00010	0.30070	0.00030	0.098	17.01	0.00	0	0.00
\$ / R	On 14/12/2012	Foreign Exchange Future	7.70	Call	1,209.13290		1.20913	1,126.08520	1.12609	1,209.133	16.75	0.00	0	0.00
\$ / R	On 14/12/2012	Foreign Exchange Future	7.70	Put	0.13290		0.00013	0.38520	0.00039	0.133	16.75	0.00	0	0.00
\$ / R	On 14/12/2012	Foreign Exchange Future	7.75	Call	1,159.17970		1.15918	1,076.19400	1.07619	1,159.180	16.49	0.00	0	0.00
\$ / R	On 14/12/2012	Foreign Exchange Future	7.75	Put	0.17970		0.00018	0.49400	0.00049	0.180	16.49	0.00	0	0.00
\$ / R	On 18/03/2013	Foreign Exchange Future			9.03220		9.03220	8.94530	8.94530		14.71	19,193,425.00	2,125	43,957.00
\$ / R	On 18/03/2013	Foreign Exchange Future	8.60	Call	548.88770		0.54889	491.10600	0.49111	548.888	13.74	0.00	0	0.00
\$ / R	On 18/03/2013	Foreign Exchange Future	8.60	Put	116.68770		0.11669	145.80600	0.14581	116.688	13.74	0.00	0	500.00
\$ / R	On 18/03/2013	Foreign Exchange Future	8.85	Call	398.16030		0.39816	354.74500	0.35474	398.160	14.35	0.00	0	200.00
\$ / R	On 18/03/2013	Foreign Exchange Future	8.85	Put	215.96030		0.21596	259.44500	0.25945	215.960	14.35	0.00	0	0.00
\$ / R	On 18/03/2013	Foreign Exchange Future	8.10	Call	963.09650		0.96310	883.60360	0.88360	963.096	14.17	0.00	0	0.00
\$ / R	On 18/03/2013	Foreign Exchange Future	8.10	Put	30.89650		0.03090	38.30360	0.03830	30.897	14.17	0.00	0	180.00
\$ / R	On 18/03/2013	Foreign Exchange Future	8.50	Call	622.00350		0.62200	555.93720	0.55594	622.003	13.68	0.00	0	0.00
\$ / R	On 18/03/2013	Foreign Exchange Future	8.50	Put	89.80350		0.08980	110.63720	0.11064	89.804	13.68	0.00	0	3,376.00
\$ / R	On 18/03/2013	Foreign Exchange Future	9.25	Call	236.95510		0.23696	213.34130	0.21334	236.955	15.75	0.00	0	500.00
\$ / R	On 18/03/2013	Foreign Exchange Future	9.25	Put	454.75510		0.45476	518.04130	0.51804	454.755	15.75	0.00	0	0.00
\$ / R	On 18/03/2013	Foreign Exchange Future	8.70	Call	484.25820		0.48426	432.20530	0.43221	484.258	13.99	0.00	0	0.00
\$ / R	On 18/03/2013	Foreign Exchange Future	8.70	Put	152.05820		0.15206	186.90530	0.18691	152.058	13.99	0.00	0	0.00
\$ / R	On 18/03/2013	Foreign Exchange Future	8.75	Call	454.11620		0.45412	404.95670	0.40496	454.116	14.11	0.00	0	0.00

Contract Details			Strike	Call / Put	MTM	Yield	MarkPrice	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
\$ / R	On 18/03/2013	Foreign Exchange Future	8.75	Put	171.91620	0.17192	209.65670	0.20966	171.916	14.11	0.00	0	200.00	
\$ / R	On 18/03/2013	Foreign Exchange Future	10.00	Call	101.81890	0.10182	93.64770	0.09365	101.819	18.99	0.00	0	21,000.00	
\$ / R	On 18/03/2013	Foreign Exchange Future	10.00	Put	1,069.61890	1.06962	1,148.34770	1.14835	1,069.619	18.99	0.00	0	0.00	
\$ / R	On 18/03/2013	Foreign Exchange Future	9.00	Call	324.76160	0.32476	291.05610	0.29106	324.762	14.71	0.00	0	21,000.00	
\$ / R	On 18/03/2013	Foreign Exchange Future	9.00	Put	292.56160	0.29256	345.75610	0.34576	292.562	14.71	0.00	0	0.00	
\$ / R	On 18/03/2013	Foreign Exchange Future	9.10	Call	286.07040	0.28607	256.74380	0.25674	286.070	15.13	0.00	0	10,000.00	
\$ / R	On 18/03/2013	Foreign Exchange Future	9.10	Put	353.87040	0.35387	411.44380	0.41144	353.870	15.13	0.00	0	0.00	
\$ / R	On 18/03/2013	Foreign Exchange Future	10.85	Call	48.82380	0.04882	45.55620	0.04556	48.824	22.63	0.00	0	250.00	
\$ / R	On 18/03/2013	Foreign Exchange Future	10.85	Put	1,866.62380	1.86662	1,950.25620	1.95026	1,866.624	22.63	0.00	0	0.00	
\$ / R	On 18/03/2013	Foreign Exchange Future	9.35	Call	209.40870	0.20941	189.05350	0.18905	209.409	16.16	0.00	0	200.00	
\$ / R	On 18/03/2013	Foreign Exchange Future	9.35	Put	527.20870	0.52721	593.75350	0.59375	527.209	16.16	0.00	0	0.00	
\$ / R	On 18/03/2013	Foreign Exchange Future	9.55	Call	165.11290	0.16511	150.06870	0.15007	165.113	17.02	0.00	0	500.00	
\$ / R	On 18/03/2013	Foreign Exchange Future	9.55	Put	682.91290	0.68291	754.76870	0.75477	682.913	17.02	0.00	0	0.00	
\$ / R	On 18/03/2013	Foreign Exchange Future	8.00	Call	1,056.74890	1.05675	974.62620	0.97463	1,056.749	14.53	0.00	0	0.00	
\$ / R	On 18/03/2013	Foreign Exchange Future	8.00	Put	24.54890	0.02455	29.32620	0.02933	24.549	14.53	0.00	0	10,000.00	
\$ / R	On 18/03/2013	Foreign Exchange Future	10.20	Call	83.84110	0.08384	77.51090	0.07751	83.841	19.85	0.00	0	500.00	
\$ / R	On 18/03/2013	Foreign Exchange Future	10.20	Put	1,251.64110	1.25164	1,332.21090	1.33221	1,251.641	19.85	0.00	0	0.00	
\$ / R	On 18/03/2013	Foreign Exchange Future	10.55	Call	61.72370	0.06172	57.55150	0.05755	61.724	21.36	0.00	0	250.00	
\$ / R	On 18/03/2013	Foreign Exchange Future	10.55	Put	1,579.52370	1.57952	1,662.25150	1.66225	1,579.524	21.36	0.00	0	0.00	
\$ / R	On 18/03/2013	Foreign Exchange Future	7.90	Call	1,151.66440	1.15166	1,068.45530	1.06846	1,151.664	14.89	0.00	0	0.00	
\$ / R	On 18/03/2013	Foreign Exchange Future	7.90	Put	19.46440	0.01946	23.15530	0.02316	19.464	14.89	0.00	0	0.00	
\$ / R	On 18/03/2013	Foreign Exchange Future	7.95	Call	1,104.06490	1.10406	1,021.36720	1.02137	1,104.065	14.71	0.00	0	0.00	
\$ / R	On 18/03/2013	Foreign Exchange Future	7.95	Put	21.86490	0.02186	26.06720	0.02607	21.865	14.71	0.00	0	0.00	
\$ / R	On 14/06/2013	Foreign Exchange Future			9.13660	9.13660	9.04820	9.04820		15.79	0.00	0	13,037.00	
\$ / R	On 14/06/2013	Foreign Exchange Future	8.76	Call	611.45100	0.61145	562.50960	0.56251	611.451	14.52	0.00	0	0.00	
\$ / R	On 14/06/2013	Foreign Exchange Future	8.76	Put	234.85100	0.23485	274.30960	0.27431	234.851	14.52	0.00	0	0.00	
\$ / R	On 14/06/2013	Foreign Exchange Future	8.74	Call	622.45240	0.62245	572.70970	0.57271	622.452	14.46	0.00	0	0.00	
\$ / R	On 14/06/2013	Foreign Exchange Future	8.74	Put	225.85240	0.22585	264.50970	0.26451	225.852	14.46	0.00	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	616.92950		0.61693	567.58820	0.56759	616.929	14.49	0.00	0	0.00
\$ / R	On 14/06/2013	Foreign Exchange Future	8.75	Put	230.32950		0.23033	269.38820	0.26939	230.330	14.49	0.00	0	0.00
\$ / R	On 13/12/2013	Foreign Exchange Future			9.33260		9.33260	9.24050	9.24050		16.70	0.00	0	5,542.00
\$ / R	On 13/12/2013	Foreign Exchange Future	9.00	Call	781.00020		0.78100	737.06400	0.73706	781.000	15.81	0.00	0	0.00
\$ / R	On 13/12/2013	Foreign Exchange Future	9.00	Put	448.40020		0.44840	496.56400	0.49656	448.400	15.81	0.00	0	750.00
\$ / R	On 13/12/2013	Foreign Exchange Future	10.27	Call	397.03680		0.39704	377.11840	0.37712	397.037	19.18	0.00	0	750.00
\$ / R	On 13/12/2013	Foreign Exchange Future	10.27	Put	1,334.43680		1.33444	1,406.61840	1.40662	1,334.437	19.18	0.00	0	0.00
\$ / R	On 13/12/2013	Foreign Exchange Future	8.93	Call	814.01420		0.81401	768.05340	0.76805	814.014	15.60	0.00	0	0.00
\$ / R	On 13/12/2013	Foreign Exchange Future	8.93	Put	409.31420		0.40931	455.45340	0.45545	409.314	15.60	0.00	0	0.00
\$ / R	On 13/12/2013	Foreign Exchange Future	8.98	Call	790.94450		0.79094	746.39450	0.74639	790.944	15.75	0.00	0	0.00
\$ / R	On 13/12/2013	Foreign Exchange Future	8.98	Put	436.24450		0.43624	483.79450	0.48379	436.244	15.75	0.00	0	0.00
\$ / R	On 13/12/2013	Foreign Exchange Future	8.90	Call	827.23760		0.82724	780.48000	0.78048	827.238	15.52	0.00	0	0.00
\$ / R	On 13/12/2013	Foreign Exchange Future	8.90	Put	394.63760		0.39464	439.98000	0.43998	394.638	15.52	0.00	0	0.00
\$ / R	On 13/12/2013	Foreign Exchange Future	9.03	Call	768.66550		0.76867	725.48990	0.72549	768.666	15.90	0.00	0	0.00
\$ / R	On 13/12/2013	Foreign Exchange Future	9.03	Put	463.96550		0.46397	512.88990	0.51289	463.966	15.90	0.00	0	0.00
\$ / R	On 13/12/2013	Foreign Exchange Future	9.69	Call	532.01030		0.53201	503.43510	0.50344	532.010	17.69	0.00	0	750.00
\$ / R	On 13/12/2013	Foreign Exchange Future	9.69	Put	889.41030		0.88941	952.93510	0.95294	889.410	17.69	0.00	0	0.00
\$ / R	On 13/12/2013	Foreign Exchange Future	8.00	Call	1,449.48160		1.44948	1,372.16900	1.37217	1,449.482	15.11	0.00	0	0.00
\$ / R	On 13/12/2013	Foreign Exchange Future	8.00	Put	116.88160		0.11688	131.66900	0.13167	116.882	15.11	0.00	0	0.00
\$ / R	On 13/12/2013	Foreign Exchange Future	8.75	Call	908.40060		0.90840	853.96340	0.85396	908.401	15.24	0.00	0	0.00
\$ / R	On 13/12/2013	Foreign Exchange Future	8.75	Put	325.80060		0.32580	363.46340	0.36346	325.801	15.24	0.00	0	750.00
\$ / R	On 12/12/2014	Foreign Exchange Future			9.49060		9.49060	9.40180	9.40180		17.41	0.00	0	0.00
\$ / R	On 12/12/2014	Foreign Exchange Future	9.60	Call	907.78550		0.90779	864.86830	0.86487	907.786	17.57	0.00	0	0.00
\$ / R	On 12/12/2014	Foreign Exchange Future	9.60	Put	1,017.18550		1.01719	1,063.06830	1.06307	1,017.186	17.57	0.00	0	0.00
\$ / R	On 12/12/2014	Foreign Exchange Future	8.45	Call	1,419.93550		1.41994	1,351.43780	1.35144	1,419.935	15.43	0.00	0	0.00
\$ / R	On 12/12/2014	Foreign Exchange Future	8.45	Put	379.33550		0.37934	399.63780	0.39964	379.336	15.43	0.00	0	0.00
\$ / R	On 12/12/2014	Foreign Exchange Future	8.50	Call	1,387.58470		1.38758	1,323.05660	1.32306	1,387.585	15.44	0.00	0	0.00
\$ / R	On 12/12/2014	Foreign Exchange Future	8.50	Put	396.98470		0.39698	421.25660	0.42126	396.985	15.44	0.00	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	1,355.73110		1.35573	1,295.28480	1.29528	1,355.731	15.45	0.00	0	0.00
\$ / R	On 12/12/2014	Foreign Exchange Future	8.55	Put	415.13110		0.41513	443.48480	0.44348	415.131	15.45	0.00	0	0.00
\$ / R	On 12/12/2014	Foreign Exchange Future	8.00	Call	1,733.29740		1.73330	1,659.66990	1.65967	1,733.297	15.36	0.00	0	200.00
\$ / R	On 12/12/2014	Foreign Exchange Future	8.00	Put	242.69740		0.24270	257.86990	0.25787	242.697	15.36	0.00	0	0.00
\$ / R	On 14/12/2015	Foreign Exchange Future			10.16710		10.16710	10.09030	10.09030		18.79	0.00	0	0.00
\$ / R	On 14/12/2015	Foreign Exchange Future	9.15	Call	1,722.33390		1.72233	1,659.94010	1.65994	1,722.334	16.97	0.00	0	0.00
\$ / R	On 14/12/2015	Foreign Exchange Future	9.15	Put	705.23390		0.70523	719.64010	0.71964	705.234	16.97	0.00	0	0.00
\$ / R	On 14/12/2015	Foreign Exchange Future	9.20	Call	1,700.52260		1.70052	1,638.68930	1.63869	1,700.523	17.08	0.00	0	0.00
\$ / R	On 14/12/2015	Foreign Exchange Future	9.20	Put	733.42260		0.73342	748.38930	0.74839	733.423	17.08	0.00	0	0.00
\$ / R	On 14/12/2015	Foreign Exchange Future	9.25	Call	1,679.21400		1.67921	1,617.92330	1.61792	1,679.214	17.19	0.00	0	0.00
\$ / R	On 14/12/2015	Foreign Exchange Future	9.25	Put	762.11400		0.76211	777.62330	0.77762	762.114	17.19	0.00	0	0.00
\$ / R MAXI	On 14/12/2012	Foreign Exchange Future			8.90900		8.90900	8.82570	8.82570		13.22	953,263.00	107	1,230.00
\$ / R MAXI	On 14/12/2012	Foreign Exchange Future	7.82	Call	108,607.90510		1.08608	100,321.22080	1.00321	108,607.905	16.11	0.00	0	0.00
\$ / R MAXI	On 14/12/2012	Foreign Exchange Future	7.82	Put	27.90510		0.00028	71.22080	0.00071	27.905	16.11	0.00	0	0.00
\$ / R MAXI	On 14/12/2012	Foreign Exchange Future	7.87	Call	103,617.66560		1.03618	95,341.55610	0.95342	103,617.666	15.85	0.00	0	0.00
\$ / R MAXI	On 14/12/2012	Foreign Exchange Future	7.87	Put	37.66560		0.00038	91.55610	0.00092	37.666	15.85	0.00	0	0.00
\$ / R MAXI	On 14/12/2012	Foreign Exchange Future	7.92	Call	98,630.80000		0.98631	90,367.80470	0.90368	98,630.800	15.59	0.00	0	0.00
\$ / R MAXI	On 14/12/2012	Foreign Exchange Future	7.92	Put	50.80000		0.00051	117.80470	0.00118	50.800	15.59	0.00	0	0.00
\$ / R MAXI	On 14/12/2012	Foreign Exchange Future	8.60	Call	33,910.31970		0.33910	27,921.39270	0.27921	33,910.320	13.01	0.00	0	0.00
\$ / R MAXI	On 14/12/2012	Foreign Exchange Future	8.60	Put	3,010.31970		0.03010	5,351.39270	0.05351	3,010.320	13.01	0.00	0	0.00
\$ / R MAXI	On 14/12/2012	Foreign Exchange Future	8.80	Call	19,468.50450		0.19469	15,474.26670	0.15474	19,468.504	13.15	0.00	0	158.00
\$ / R MAXI	On 14/12/2012	Foreign Exchange Future	8.80	Put	8,568.50450		0.08569	12,904.26670	0.12904	8,568.504	13.15	0.00	0	0.00
\$ / R MAXI	On 14/12/2012	Foreign Exchange Future	8.30	Call	61,372.45970		0.61372	53,549.46360	0.53549	61,372.460	13.67	0.00	0	158.00
\$ / R MAXI	On 14/12/2012	Foreign Exchange Future	8.30	Put	472.45970		0.00472	979.46360	0.00979	472.460	13.67	0.00	0	0.00
\$ / R MAXI	On 14/12/2012	Foreign Exchange Future	8.59	Call	34,733.29820		0.34733	28,655.04210	0.28655	34,733.298	13.01	0.00	0	0.00
\$ / R MAXI	On 14/12/2012	Foreign Exchange Future	8.59	Put	2,833.29820		0.02833	5,085.04210	0.05085	2,833.298	13.01	0.00	0	0.00
\$ / R MAXI	On 18/03/2013	Foreign Exchange Future			9.03220		9.03220	8.94530	8.94530		14.71	0.00	0	5.00
\$ / R MAXI	On 18/03/2013	Foreign Exchange Future	8.75	Call	45,411.62190		0.45412	40,495.66630	0.40496	45,411.622	14.11	0.00	0	0.00

Contract Details			Strike	Call / Put	MTM	Yield	MarkPrice	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
\$ / R MAXI	On 18/03/2013	Foreign Exchange Future	8.75	Put	17,191.62190		0.17192	20,965.66630	0.20966	17,191.622	14.11	0.00	0	0.00
\$ / R MAXI	On 18/03/2013	Foreign Exchange Future	8.76	Call	44,826.16910		0.44826	39,967.89230	0.39968	44,826.169	14.13	0.00	0	0.00
\$ / R MAXI	On 18/03/2013	Foreign Exchange Future	8.76	Put	17,606.16910		0.17606	21,437.89230	0.21438	17,606.169	14.13	0.00	0	0.00
\$ / R MAXI	On 18/03/2013	Foreign Exchange Future	9.02	Call	31,661.12450		0.31661	0.00000	0.00000	31,661.125	14.80	30,711.29	97	97.00
\$ / R MAXI	On 18/03/2013	Foreign Exchange Future	9.02	Put	30,441.12450		0.30441	0.00000	0.00000	30,441.125	14.80	0.00	0	0.00
\$ / R MAXI	On 18/03/2013	Foreign Exchange Future	8.69	Call	49,046.06080		0.49046	43,782.95190	0.43783	49,046.061	13.96	0.00	0	0.00
\$ / R MAXI	On 18/03/2013	Foreign Exchange Future	8.69	Put	14,826.06080		0.14826	18,252.95190	0.18253	14,826.061	13.96	0.00	0	0.00
\$ / R MAXI	On 18/03/2013	Foreign Exchange Future	8.74	Call	46,002.86370		0.46003	41,028.99960	0.41029	46,002.864	14.08	0.00	0	0.00
\$ / R MAXI	On 18/03/2013	Foreign Exchange Future	8.74	Put	16,782.86370		0.16783	20,498.99960	0.20499	16,782.864	14.08	0.00	0	0.00
\$ / R MAXI	On 14/06/2013	Foreign Exchange Future			9.13660		9.13660	9.04820	9.04820		15.79	0.00	0	10.00
\$ / R MAXI	On 14/06/2013	Foreign Exchange Future	8.74	Call	62,245.23850		0.62245	57,270.97000	0.57271	62,245.238	14.46	0.00	0	0.00
\$ / R MAXI	On 14/06/2013	Foreign Exchange Future	8.74	Put	22,585.23850		0.22585	26,450.97000	0.26451	22,585.239	14.46	0.00	0	0.00
\$ / R MAXI	On 14/06/2013	Foreign Exchange Future	8.75	Call	61,692.95390		0.61693	56,758.82370	0.56759	61,692.954	14.49	0.00	0	0.00
\$ / R MAXI	On 14/06/2013	Foreign Exchange Future	8.75	Put	23,032.95390		0.23033	26,938.82370	0.26939	23,032.954	14.49	0.00	0	0.00
\$ / R MAXI	On 14/06/2013	Foreign Exchange Future	8.76	Call	61,145.10020		0.61145	56,250.95970	0.56251	61,145.100	14.52	0.00	0	0.00
\$ / R MAXI	On 14/06/2013	Foreign Exchange Future	8.76	Put	23,485.10020		0.23485	27,430.95970	0.27431	23,485.100	14.52	0.00	0	0.00
£ / R	On 14/12/2012	Foreign Exchange Future			14.13460		14.13460	14.01490	14.01490		10.69	14,346,619.00	1,015	16,750.00
£ / R	On 14/12/2012	Foreign Exchange Future	12.25	Call	1,884.89210		1.88489	1,765.30060	1.76530	1,884.892	16.93	0.00	0	0.00
£ / R	On 14/12/2012	Foreign Exchange Future	12.25	Put	0.29210		0.00029	0.40060	0.00040	0.292	16.93	0.00	0	11,100.00
£ / R	On 14/12/2012	Foreign Exchange Future	12.40	Call	1,734.77750		1.73478	1,615.26970	1.61527	1,734.778	16.33	0.00	0	0.00
£ / R	On 14/12/2012	Foreign Exchange Future	12.40	Put	0.47750		0.00048	0.66970	0.00067	0.478	16.33	0.00	0	0.00
£ / R	On 14/12/2012	Foreign Exchange Future	12.45	Call	1,684.86300		1.68486	1,565.39520	1.56540	1,684.863	16.13	0.00	0	0.00
£ / R	On 14/12/2012	Foreign Exchange Future	12.45	Put	0.56300		0.00056	0.79520	0.00080	0.563	16.13	0.00	0	0.00
£ / R	On 14/12/2012	Foreign Exchange Future	13.45	Call	694.74970		0.69475	584.50310	0.58450	694.750	10.87	0.00	0	0.00
£ / R	On 14/12/2012	Foreign Exchange Future	13.45	Put	10.14970		0.01015	19.60310	0.01960	10.150	10.87	0.00	0	0.00
£ / R	On 14/12/2012	Foreign Exchange Future	13.95	Call	280.24900		0.28025	207.04390	0.20704	280.249	10.74	0.00	0	11,100.00
£ / R	On 14/12/2012	Foreign Exchange Future	13.95	Put	95.64900		0.09565	142.14390	0.14214	95.649	10.74	0.00	0	0.00
£ / R	On 14/12/2012	Foreign Exchange Future	12.50	Call	1,634.96420		1.63496	1,515.54460	1.51554	1,634.964	15.93	0.00	0	0.00

Contract Details			Strike	Call / Put	MTM	Yield	MarkPrice	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
£ / R	On 14/12/2012	Foreign Exchange Future	12.50	Put	0.66420		0.00066	0.94460	0.00094	0.664	15.93	0.00	0	0.00
£ / R	On 14/12/2012	Foreign Exchange Future	13.37	Call	772.53880		0.77254	657.97340	0.65797	772.539	11.33	0.00	0	0.00
£ / R	On 14/12/2012	Foreign Exchange Future	13.37	Put	7.93880		0.00794	13.07340	0.01307	7.939	11.33	0.00	0	0.00
£ / R	On 14/12/2012	Foreign Exchange Future	14.20	Call	144.85590		0.14486	104.67360	0.10467	144.856	10.84	0.00	0	100.00
£ / R	On 14/12/2012	Foreign Exchange Future	14.20	Put	210.25590		0.21026	289.77360	0.28977	210.256	10.84	0.00	0	0.00
£ / R	On 14/12/2012	Foreign Exchange Future	13.55	Call	601.86600		0.60187	496.27570	0.49628	601.866	10.84	0.00	0	0.00
£ / R	On 14/12/2012	Foreign Exchange Future	13.55	Put	17.26600		0.01727	31.37570	0.03138	17.266	10.84	0.00	0	100.00
£ / R	On 14/12/2012	Foreign Exchange Future	13.70	Call	469.95080		0.46995	374.01890	0.37402	469.951	10.80	0.00	0	100.00
£ / R	On 14/12/2012	Foreign Exchange Future	13.70	Put	35.35080		0.03535	59.11890	0.05912	35.351	10.80	0.00	0	0.00
£ / R	On 18/03/2013	Foreign Exchange Future			14.32670		14.32670	14.20160	14.20160		12.32	0.00	0	4,535.00
£ / R	On 18/03/2013	Foreign Exchange Future	13.35	Call	1,046.19370		1.04619	942.42340	0.94242	1,046.194	11.49	0.00	0	0.00
£ / R	On 18/03/2013	Foreign Exchange Future	13.35	Put	69.49370		0.06949	90.82340	0.09082	69.494	11.49	0.00	0	0.00
£ / R	On 18/03/2013	Foreign Exchange Future	13.36	Call	1,037.63180		1.03763	934.33730	0.93434	1,037.632	11.48	0.00	0	0.00
£ / R	On 18/03/2013	Foreign Exchange Future	13.36	Put	70.93180		0.07093	92.73730	0.09274	70.932	11.48	0.00	0	0.00
£ / R	On 18/03/2013	Foreign Exchange Future	13.70	Call	767.96640		0.76797	685.54210	0.68554	767.966	11.48	0.00	0	0.00
£ / R	On 18/03/2013	Foreign Exchange Future	13.70	Put	141.26640		0.14127	183.94210	0.18394	141.266	11.48	0.00	0	200.00
£ / R	On 18/03/2013	Foreign Exchange Future	13.90	Call	636.20220		0.63620	563.14430	0.56314	636.202	11.76	0.00	0	200.00
£ / R	On 18/03/2013	Foreign Exchange Future	13.90	Put	209.50220		0.20950	261.54430	0.26154	209.502	11.76	0.00	0	0.00
£ / R	On 18/03/2013	Foreign Exchange Future	13.34	Call	1,054.77760		1.05478	950.53950	0.95054	1,054.778	11.50	0.00	0	0.00
£ / R	On 18/03/2013	Foreign Exchange Future	13.34	Put	68.07760		0.06808	88.93950	0.08894	68.078	11.50	0.00	0	0.00
£ / R	On 18/03/2013	Foreign Exchange Future	14.40	Call	383.82940		0.38383	335.64350	0.33564	383.829	12.56	0.00	0	0.00
£ / R	On 18/03/2013	Foreign Exchange Future	14.40	Put	457.12940		0.45713	534.04350	0.53404	457.129	12.56	0.00	0	0.00
£ / R	On 18/03/2013	Foreign Exchange Future	13.53	Call	896.01850		0.89602	802.59880	0.80260	896.019	11.38	0.00	0	0.00
£ / R	On 18/03/2013	Foreign Exchange Future	13.53	Put	99.31850		0.09932	130.99880	0.13100	99.319	11.38	0.00	0	0.00
£ / R	On 14/06/2013	Foreign Exchange Future			14.48910		14.48910	14.36250	14.36250		13.38	0.00	0	261.00
£ / R	On 14/06/2013	Foreign Exchange Future	13.80	Call	935.56820		0.93557	860.12900	0.86013	935.568	12.10	0.00	0	0.00
£ / R	On 14/06/2013	Foreign Exchange Future	13.80	Put	246.46820		0.24647	297.62900	0.29763	246.468	12.10	0.00	0	0.00
£ / R	On 14/06/2013	Foreign Exchange Future	13.81	Call	929.41650		0.92942	854.34630	0.85435	929.416	12.12	0.00	0	0.00

Contract Details			Strike	Call / Put	MTM	Yield	MarkPrice	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
£ / R	On 14/06/2013	Foreign Exchange Future	13.81	Put	250.31650		0.25032	301.84630	0.30185	250.317	12.12	0.00	0	0.00
£ / R	On 14/06/2013	Foreign Exchange Future	14.34	Call	650.77160		0.65077	0.00000	0.00000	650.772	13.08	0.00	0	0.00
£ / R	On 14/06/2013	Foreign Exchange Future	14.34	Put	501.67160		0.50167	0.00000	0.00000	501.672	13.08	0.00	0	0.00
£ / R	On 14/06/2013	Foreign Exchange Future	14.40	Call	624.77840		0.62478	569.87460	0.56987	624.778	13.19	0.00	0	0.00
£ / R	On 14/06/2013	Foreign Exchange Future	14.40	Put	535.67840		0.53568	607.37460	0.60737	535.678	13.19	0.00	0	0.00
£ / R	On 14/06/2013	Foreign Exchange Future	14.65	Call	529.04600		0.52905	482.57830	0.48258	529.046	13.69	0.00	0	0.00
£ / R	On 14/06/2013	Foreign Exchange Future	14.65	Put	689.94600		0.68995	770.07830	0.77008	689.946	13.69	0.00	0	200.00
£ / R	On 14/06/2013	Foreign Exchange Future	14.80	Call	480.01680		0.48002	437.38450	0.43738	480.017	14.00	0.00	0	200.00
£ / R	On 14/06/2013	Foreign Exchange Future	14.80	Put	790.91680		0.79092	874.88450	0.87488	790.917	14.00	0.00	0	0.00
£ / R	On 14/06/2013	Foreign Exchange Future	13.00	Call	1,557.36450		1.55736	1,447.83520	1.44784	1,557.365	11.80	0.00	0	0.00
£ / R	On 14/06/2013	Foreign Exchange Future	13.00	Put	68.26450		0.06826	85.33520	0.08534	68.264	11.80	0.00	0	699.00
£ / R	On 14/06/2013	Foreign Exchange Future	13.79	Call	942.21140		0.94221	865.94900	0.86595	942.211	12.09	0.00	0	0.00
£ / R	On 14/06/2013	Foreign Exchange Future	13.79	Put	243.11140		0.24311	293.44900	0.29345	243.111	12.09	0.00	0	0.00
£ / R	On 14/06/2013	Foreign Exchange Future	15.30	Call	350.80680		0.35081	318.25400	0.31825	350.807	15.05	0.00	0	200.00
£ / R	On 14/06/2013	Foreign Exchange Future	15.30	Put	1,161.70680		1.16171	1,255.75400	1.25575	1,161.707	15.05	0.00	0	0.00
£ / R	On 14/06/2013	Foreign Exchange Future	12.00	Call	2,512.27320		2.51227	2,388.44950	2.38845	2,512.273	14.16	0.00	0	0.00
£ / R	On 14/06/2013	Foreign Exchange Future	12.00	Put	23.17320		0.02317	25.94950	0.02595	23.173	14.16	0.00	0	699.00
¥ / R	On 14/12/2012	Foreign Exchange Future			0.11100		0.11100	0.11110	0.11110		14.79	0.00	0	22,073.00
¥ / R	On 14/12/2012	Foreign Exchange Future	0.08	Call	2,760.00890		0.02760	2,770.00990	0.02770	2,760.009	25.76	0.00	0	0.00
¥ / R	On 14/12/2012	Foreign Exchange Future	0.08	Put	0.00890		0.00000	0.00990	0.00000	0.009	25.76	0.00	0	0.00
¥ / R	On 14/12/2012	Foreign Exchange Future	0.09	Call	1,760.19400		0.01760	1,770.26770	0.01770	1,760.194	19.83	0.00	0	0.00
¥ / R	On 14/12/2012	Foreign Exchange Future	0.09	Put	0.19400		0.00000	0.26770	0.00000	0.194	19.83	0.00	0	0.00
¥ / R	On 14/12/2012	Foreign Exchange Future	0.10	Call	773.19950		0.00773	783.70530	0.00784	773.199	16.07	0.00	0	0.00
¥ / R	On 14/12/2012	Foreign Exchange Future	0.10	Put	13.19950		0.00013	13.70530	0.00014	13.200	16.07	0.00	0	0.00
¥ / R	On 14/12/2012	Foreign Exchange Future	0.11	Call	241.10850		0.00241	254.49770	0.00254	241.108	14.79	0.00	0	0.00
¥ / R	On 14/12/2012	Foreign Exchange Future	0.11	Put	141.10850		0.00141	144.49770	0.00144	141.109	14.79	0.00	0	0.00
¥ / R	On 18/03/2013	Foreign Exchange Future			0.11260		0.11260	0.11270	0.11270		15.95	0.00	0	1,893.00
¥ / R	On 18/03/2013	Foreign Exchange Future	0.11	Call	555.49200		0.00555	561.92990	0.00562	555.492	15.95	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
¥ / R	On 18/03/2013	Foreign Exchange Future	0.11	Put	295.49200		0.00295	291.92990	0.00292	295.492	15.95		0.00	0	0.00
¥ / R	On 18/03/2013	Foreign Exchange Future	0.09	Call	2,265.01280		0.02265	2,274.77010	0.02275	2,265.013	17.48		0.00	0	0.00
¥ / R	On 18/03/2013	Foreign Exchange Future	0.09	Put	5.01280		0.00005	4.77010	0.00005	5.013	17.48		0.00	0	0.00
¥ / R	On 18/03/2013	Foreign Exchange Future	0.10	Call	1,307.70620		0.01308	1,315.73600	0.01316	1,307.706	16.00		0.00	0	0.00
¥ / R	On 18/03/2013	Foreign Exchange Future	0.10	Put	47.70620		0.00048	45.73600	0.00046	47.706	16.00		0.00	0	0.00
€ / R	On 14/12/2012	Foreign Exchange Future			11.35070		11.35070	11.20740	11.20740		10.59		17,820,599.00	1,570	73,362.00
€ / R	On 14/12/2012	Foreign Exchange Future	10.39	Call	962.46290		0.96246	820.28460	0.82028	962.463	13.66		0.00	0	0.00
€ / R	On 14/12/2012	Foreign Exchange Future	10.39	Put	1.76290		0.00176	2.88460	0.00288	1.763	13.66		0.00	0	0.00
€ / R	On 14/12/2012	Foreign Exchange Future	10.40	Call	952.52120		0.95252	810.38430	0.81038	952.521	13.59		0.00	0	0.00
€ / R	On 14/12/2012	Foreign Exchange Future	10.40	Put	1.82120		0.00182	2.98430	0.00298	1.821	13.59		0.00	0	750.00
€ / R	On 14/12/2012	Foreign Exchange Future	10.80	Call	558.41440		0.55841	427.82460	0.42782	558.414	10.76		0.00	0	0.00
€ / R	On 14/12/2012	Foreign Exchange Future	10.80	Put	7.71440		0.00771	20.42460	0.02042	7.714	10.76		0.00	0	0.00
€ / R	On 14/12/2012	Foreign Exchange Future	10.82	Call	539.56290		0.53956	410.46380	0.41046	539.563	10.75		0.00	0	0.00
€ / R	On 14/12/2012	Foreign Exchange Future	10.82	Put	8.86290		0.00886	23.06380	0.02306	8.863	10.75		0.00	0	0.00
€ / R	On 14/12/2012	Foreign Exchange Future	10.34	Call	1,012.20140		1.01220	869.84020	0.86984	1,012.201	14.02		0.00	0	0.00
€ / R	On 14/12/2012	Foreign Exchange Future	10.34	Put	1.50140		0.00150	2.44020	0.00244	1.501	14.02		0.00	0	0.00
€ / R	On 14/12/2012	Foreign Exchange Future	11.00	Call	378.00280		0.37800	267.92770	0.26793	378.003	10.70		0.00	0	13,900.00
€ / R	On 14/12/2012	Foreign Exchange Future	11.00	Put	27.30280		0.02730	60.52770	0.06053	27.303	10.70		0.00	0	0.00
€ / R	On 14/12/2012	Foreign Exchange Future	11.10	Call	297.26080		0.29726	201.84770	0.20185	297.261	10.67		0.00	0	750.00
€ / R	On 14/12/2012	Foreign Exchange Future	11.10	Put	46.56080		0.04656	94.44770	0.09445	46.561	10.67		0.00	0	0.00
€ / R	On 14/12/2012	Foreign Exchange Future	10.44	Call	912.77770		0.91278	770.82480	0.77082	912.778	13.31		0.00	0	0.00
€ / R	On 14/12/2012	Foreign Exchange Future	10.44	Put	2.07770		0.00208	3.42480	0.00342	2.078	13.31		0.00	0	0.00
€ / R	On 14/12/2012	Foreign Exchange Future	10.30	Call	1,052.02380		1.05202	909.54110	0.90954	1,052.024	14.30		0.00	0	0.00
€ / R	On 14/12/2012	Foreign Exchange Future	10.30	Put	1.32380		0.00132	2.14110	0.00214	1.324	14.30		0.00	0	375.00
€ / R	On 14/12/2012	Foreign Exchange Future	11.50	Call	81.90260		0.08190	52.66040	0.05266	81.903	11.05		0.00	0	100.00
€ / R	On 14/12/2012	Foreign Exchange Future	11.50	Put	231.20260		0.23120	345.26040	0.34526	231.203	11.05		0.00	0	0.00
€ / R	On 14/12/2012	Foreign Exchange Future	10.95	Call	421.11440		0.42111	304.73680	0.30474	421.114	10.71		0.00	0	0.00
€ / R	On 14/12/2012	Foreign Exchange Future	10.95	Put	20.41440		0.02041	47.33680	0.04734	20.414	10.71		0.00	0	100.00

Contract Details			Strike	Call / Put	MTM	Yield	MarkPrice	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
€ / R	On 14/12/2012	Foreign Exchange Future	9.50	Call	1,850.75040		1.85075	1,707.48650	1.70749	1,850.750	18.35	0.00	0	0.00
€ / R	On 14/12/2012	Foreign Exchange Future	9.50	Put	0.05040		0.00005	0.08650	0.00009	0.050	18.35	0.00	0	5,690.00
€ / R	On 14/12/2012	Foreign Exchange Future	9.85	Call	1,500.91800		1.50092	1,357.78830	1.35779	1,500.918	16.68	0.00	0	0.00
€ / R	On 14/12/2012	Foreign Exchange Future	9.85	Put	0.21800		0.00022	0.38830	0.00039	0.218	16.68	0.00	0	13,800.00
€ / R	On 18/03/2013	Foreign Exchange Future			11.52100		11.52100	11.37240	11.37240		12.32	0.00	0	11,418.00
€ / R	On 18/03/2013	Foreign Exchange Future	12.64	Call	86.00930		0.08601	76.76900	0.07677	86.009	15.48	0.00	0	27,600.00
€ / R	On 18/03/2013	Foreign Exchange Future	12.64	Put	1,205.00930		1.20501	1,344.36900	1.34437	1,205.009	15.48	0.00	0	0.00
€ / R	On 18/03/2013	Foreign Exchange Future	10.99	Call	638.17300		0.63817	542.90750	0.54291	638.173	11.51	0.00	0	0.00
€ / R	On 18/03/2013	Foreign Exchange Future	10.99	Put	107.17300		0.10717	160.50750	0.16051	107.173	11.51	0.00	0	0.00
€ / R	On 18/03/2013	Foreign Exchange Future	11.00	Call	631.03510		0.63104	536.56830	0.53657	631.035	11.52	0.00	0	0.00
€ / R	On 18/03/2013	Foreign Exchange Future	11.00	Put	110.03510		0.11004	164.16830	0.16417	110.035	11.52	0.00	0	500.00
€ / R	On 18/03/2013	Foreign Exchange Future	11.01	Call	623.94950		0.62395	530.28050	0.53028	623.949	11.54	0.00	0	0.00
€ / R	On 18/03/2013	Foreign Exchange Future	11.01	Put	112.94950		0.11295	167.88050	0.16788	112.950	11.54	0.00	0	0.00
€ / R	On 18/03/2013	Foreign Exchange Future	10.97	Call	652.59620		0.65260	555.74000	0.55574	652.596	11.48	0.00	0	0.00
€ / R	On 18/03/2013	Foreign Exchange Future	10.97	Put	101.59620		0.10160	153.34000	0.15334	101.596	11.48	0.00	0	0.00
€ / R	On 14/06/2013	Foreign Exchange Future			11.66690		11.66690	11.51590	11.51590		13.24	0.00	0	140.00
€ / R	On 14/06/2013	Foreign Exchange Future	11.26	Call	667.93370		0.66793	589.83910	0.58984	667.934	12.47	0.00	0	0.00
€ / R	On 14/06/2013	Foreign Exchange Future	11.26	Put	261.03370		0.26103	333.93910	0.33394	261.034	12.47	0.00	0	0.00
€ / R	On 14/06/2013	Foreign Exchange Future	11.24	Call	679.28780		0.67929	599.96010	0.59996	679.288	12.43	0.00	0	0.00
€ / R	On 14/06/2013	Foreign Exchange Future	11.24	Put	252.38780		0.25239	324.06010	0.32406	252.388	12.43	0.00	0	0.00
€ / R	On 14/06/2013	Foreign Exchange Future	11.25	Call	673.59200		0.67359	594.87850	0.59488	673.592	12.45	0.00	0	0.00
€ / R	On 14/06/2013	Foreign Exchange Future	11.25	Put	256.69200		0.25669	328.97850	0.32898	256.692	12.45	0.00	0	0.00
€ / R	On 13/12/2013	Foreign Exchange Future			11.94430		11.94430	11.78770	11.78770		14.24	0.00	0	435.00
€ / R	On 13/12/2013	Foreign Exchange Future	11.20	Call	1,062.92260		1.06292	968.07120	0.96807	1,062.923	12.96	0.00	0	0.00
€ / R	On 13/12/2013	Foreign Exchange Future	11.20	Put	318.62260		0.31862	380.37120	0.38037	318.623	12.96	0.00	0	0.00
€ / R	On 13/12/2013	Foreign Exchange Future	11.44	Call	924.07260		0.92407	846.81860	0.84682	924.073	13.27	0.00	0	0.00
€ / R	On 13/12/2013	Foreign Exchange Future	11.44	Put	422.77260		0.42277	502.11860	0.50212	422.773	13.27	0.00	0	0.00
€ / R	On 13/12/2013	Foreign Exchange Future	11.49	Call	899.04870		0.89905	823.92570	0.82393	899.049	13.37	0.00	0	0.00

Contract Details			Strike	Call / Put	MTM	Yield	MarkPrice	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
€ / R	On 13/12/2013	Foreign Exchange Future	11.49	Put	447.74870		0.44775	529.22570	0.52923	447.749	13.37	0.00	0	0.00
€ / R	On 13/12/2013	Foreign Exchange Future	11.54	Call	874.73530		0.87474	801.70290	0.80170	874.735	13.46	0.00	0	0.00
€ / R	On 13/12/2013	Foreign Exchange Future	11.54	Put	473.43530		0.47344	557.00290	0.55700	473.435	13.46	0.00	0	0.00
2025	On 07/02/2013	Bond Future			110.56350		110.56350	111.54466	111.54466			0.00	0	0.00
2025	On 07/02/2013	Bond Future	110.99	Call	0.00000		0.00000	554.66000	0.55466	0.000		0.00	0	0.00
2025	On 07/02/2013	Bond Future	110.99	Put	426.50000		0.42650	0.00000	0.00000	426.500		0.00	0	0.00
2025	On 07/02/2013	Bond Future	111.00	Call	0.00000		0.00000	544.66000	0.54466	0.000		0.00	0	0.00
2025	On 07/02/2013	Bond Future	111.00	Put	436.50000		0.43650	0.00000	0.00000	436.500		0.00	0	0.00
2025	On 07/02/2013	Bond Future	111.01	Call	0.00000		0.00000	534.66000	0.53466	0.000		0.00	0	0.00
2025	On 07/02/2013	Bond Future	111.01	Put	446.50000		0.44650	0.00000	0.00000	446.500		0.00	0	0.00
2038	On 07/02/2013	Bond Future			108.90565		108.90565	108.90942	108.90942			0.00	0	0.00
2038	On 07/02/2013	Bond Future	105.99	Call	2,915.65000		2.91565	2,919.42000	2.91942	2,915.650		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	2,905.65000		2.90565	2,909.42000	2.90942	2,905.650		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	2,895.65000		2.89565	2,899.42000	2.89942	2,895.650		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			113.88622		113.88622	113.88880	113.88880			0.00	0	0.00
2050	On 07/02/2013	Bond Future	112.99	Call	896.22000		0.89622	898.80000	0.89880	896.220		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	886.22000		0.88622	888.80000	0.88880	886.220		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	876.22000		0.87622	878.80000	0.87880	876.220		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

Contract Details			Strike	Call / Put	MTM	Yield	MarkPrice	Previous MTM	Previous Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
AL7T	On 07/02/2013	Index Future			480.03600		480.03600	480.76600	480.76600				0.00	0	12.00
AL7T	On 02/05/2013	Index Future			486.09100		486.09100	486.83300	486.83300				0.00	0	0.00
ALBI	On 07/02/2013	Index Future			426.72700		426.72700	427.57300	427.57300				0.00	0	1,077.00
ALBI	On 02/05/2013	Index Future			432.11000		432.11000	432.96800	432.96800				0.00	0	0.00
AU\$ / R	On 14/12/2012	Foreign Exchange Future			9.25560		9.25560	9.17890	9.17890		9.70		925,560.00	100	9,294.00
AU\$ / R	On 14/12/2012	Foreign Exchange Future	8.30	Call	956.18710	0.95619	879.75310	0.87975	956.187		14.76		0.00	0	0.00
AU\$ / R	On 14/12/2012	Foreign Exchange Future	8.30	Put	0.58710	0.00059	0.85310	0.00085	0.587		14.76		0.00	0	0.00
AU\$ / R	On 14/12/2012	Foreign Exchange Future	8.46	Call	796.75430	0.79675	720.50200	0.72050	796.754		13.47		0.00	0	0.00
AU\$ / R	On 14/12/2012	Foreign Exchange Future	8.46	Put	1.15430	0.00115	1.60200	0.00160	1.154		13.47		0.00	0	0.00
AU\$ / R	On 14/12/2012	Foreign Exchange Future	8.04	Call	1,216.56620	1.21657	1,139.93390	1.13993	1,216.566		16.48		0.00	0	0.00
AU\$ / R	On 14/12/2012	Foreign Exchange Future	8.04	Put	0.16620	0.00017	0.23390	0.00023	0.166		16.48		0.00	0	0.00
AU\$ / R	On 14/12/2012	Foreign Exchange Future	8.09	Call	1,166.61060	1.16661	1,089.99830	1.09000	1,166.611		16.15		0.00	0	0.00
AU\$ / R	On 14/12/2012	Foreign Exchange Future	8.09	Put	0.21060	0.00021	0.29830	0.00030	0.211		16.15		0.00	0	0.00
AU\$ / R	On 14/12/2012	Foreign Exchange Future	8.14	Call	1,116.66750	1.11667	1,040.08120	1.04008	1,116.668		15.82		0.00	0	0.00
AU\$ / R	On 14/12/2012	Foreign Exchange Future	8.14	Put	0.26750	0.00027	0.38120	0.00038	0.268		15.82		0.00	0	0.00
AU\$ / R	On 18/03/2013	Foreign Exchange Future			9.30810		9.30810	9.23040	9.23040		11.11		0.00	0	4,458.00
AU\$ / R	On 18/03/2013	Foreign Exchange Future	8.37	Call	954.57660	0.95458	878.91980	0.87892	954.577		11.66		0.00	0	0.00
AU\$ / R	On 18/03/2013	Foreign Exchange Future	8.37	Put	15.07660	0.01508	17.11980	0.01712	15.077		11.66		0.00	0	0.00
AU\$ / R	On 18/03/2013	Foreign Exchange Future	8.42	Call	907.37650	0.90738	832.41940	0.83242	907.376		11.56		0.00	0	0.00
AU\$ / R	On 18/03/2013	Foreign Exchange Future	8.42	Put	17.87650	0.01788	20.61940	0.02062	17.877		11.56		0.00	0	0.00
AU\$ / R	On 18/03/2013	Foreign Exchange Future	8.51	Call	822.31320	0.82231	749.01280	0.74901	822.313		11.40		0.00	0	0.00
AU\$ / R	On 18/03/2013	Foreign Exchange Future	8.51	Put	24.21320	0.02421	28.61280	0.02861	24.213		11.40		0.00	0	0.00
AU\$ / R	On 18/03/2013	Foreign Exchange Future	8.32	Call	1,002.69050	1.00269	926.68000	0.92668	1,002.691		11.84		0.00	0	0.00
AU\$ / R	On 18/03/2013	Foreign Exchange Future	8.32	Put	13.19050	0.01319	14.88000	0.01488	13.190		11.84		0.00	0	0.00
AU\$ / R	On 14/06/2013	Foreign Exchange Future			9.35280		9.35280	9.27430	9.27430				46,764.00	5	136.00
AU\$ / R	On 14/06/2013	Foreign Exchange Future	8.76	Call	592.80000	0.59280	514.30000	0.51430	592.800				0.00	0	0.00
AU\$ / R	On 14/06/2013	Foreign Exchange Future	8.76	Put	0.00000	0.00000	0.00000	0.00000	0.000				0.00	0	0.00

Contract Details			Strike	Call / Put	MTM	Yield	MarkPrice	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
AU\$ / R	On 14/06/2013	Foreign Exchange Future	8.74	Call	612.80000		0.61280	534.30000	0.53430	612.800		0.00	0	0.00
AU\$ / R	On 14/06/2013	Foreign Exchange Future	8.74	Put	0.00000		0.00000	0.00000	0.00000	0.000		0.00	0	0.00
AU\$ / R	On 14/06/2013	Foreign Exchange Future	8.75	Call	602.80000		0.60280	524.30000	0.52430	602.800		0.00	0	0.00
AU\$ / R	On 14/06/2013	Foreign Exchange Future	8.75	Put	0.00000		0.00000	0.00000	0.00000	0.000		0.00	0	0.00
AU\$ / R	On 16/09/2013	Foreign Exchange Future			9.40120		9.40120	9.32200	9.32200		12.61	0.00	0	2,150.00
AU\$ / R	On 16/09/2013	Foreign Exchange Future	8.89	Call	706.08820		0.70609	651.75030	0.65175	706.088	11.97	0.00	0	0.00
AU\$ / R	On 16/09/2013	Foreign Exchange Future	8.89	Put	194.88820		0.19489	219.75030	0.21975	194.888	11.97	0.00	0	0.00
AU\$ / R	On 16/09/2013	Foreign Exchange Future	8.90	Call	699.20660		0.69921	645.73090	0.64573	699.207	11.96	0.00	0	0.00
AU\$ / R	On 16/09/2013	Foreign Exchange Future	8.90	Put	198.00660		0.19801	223.73090	0.22373	198.007	11.96	0.00	0	0.00
AU\$ / R	On 16/09/2013	Foreign Exchange Future	8.91	Call	692.36040		0.69236	639.75380	0.63975	692.360	11.96	0.00	0	0.00
AU\$ / R	On 16/09/2013	Foreign Exchange Future	8.91	Put	201.16040		0.20116	227.75380	0.22775	201.160	11.96	0.00	0	0.00
AU\$ / R	On 14/12/2015	Foreign Exchange Future			9.69830		9.69830	9.64380	9.64380		15.24	0.00	0	0.00
AU\$ / R	On 14/12/2015	Foreign Exchange Future	7.25	Call	2,586.00140		2.58600	2,531.34420	2.53134	2,586.001	14.63	0.00	0	0.00
AU\$ / R	On 14/12/2015	Foreign Exchange Future	7.25	Put	137.70140		0.13770	137.54420	0.13754	137.701	14.63	0.00	0	0.00
AU\$ / R	On 14/12/2015	Foreign Exchange Future	7.30	Call	2,543.37580		2.54338	2,488.86200	2.48886	2,543.376	14.61	0.00	0	0.00
AU\$ / R	On 14/12/2015	Foreign Exchange Future	7.30	Put	145.07580		0.14508	145.06200	0.14506	145.076	14.61	0.00	0	0.00
AU\$ / R	On 14/12/2015	Foreign Exchange Future	7.35	Call	2,501.04030		2.50104	2,446.68060	2.44668	2,501.040	14.59	0.00	0	0.00
AU\$ / R	On 14/12/2015	Foreign Exchange Future	7.35	Put	152.74030		0.15274	152.88060	0.15288	152.740	14.59	0.00	0	0.00
CAD/ R	On 14/12/2012	Foreign Exchange Future			8.88970		8.88970	8.80750	8.80750		12.25	0.00	0	84.00
CAD/ R	On 14/12/2012	Foreign Exchange Future	7.75	Call	1,136.30610		1.13631	1,054.49370	1.05449	1,136.306	16.41	0.00	0	0.00
CAD/ R	On 14/12/2012	Foreign Exchange Future	7.75	Put	0.20610		0.00021	0.59370	0.00059	0.206	16.41	0.00	0	0.00
CAD/ R	On 14/12/2012	Foreign Exchange Future	7.80	Call	1,086.37680		1.08638	1,004.68060	1.00468	1,086.377	16.14	0.00	0	0.00
CAD/ R	On 14/12/2012	Foreign Exchange Future	7.80	Put	0.27680		0.00028	0.78060	0.00078	0.277	16.14	0.00	0	0.00
CAD/ R	On 14/12/2012	Foreign Exchange Future	7.85	Call	1,036.47160		1.03647	954.92540	0.95493	1,036.472	15.87	0.00	0	0.00
CAD/ R	On 14/12/2012	Foreign Exchange Future	7.85	Put	0.37160		0.00037	1.02540	0.00103	0.372	15.87	0.00	0	0.00
CAD/ R	On 14/12/2012	Foreign Exchange Future	8.35	Call	545.79640		0.54580	472.62750	0.47263	545.796	12.97	0.00	0	0.00
CAD/ R	On 14/12/2012	Foreign Exchange Future	8.35	Put	6.09640		0.00610	15.12750	0.01513	6.096	12.97	0.00	0	0.00
CAD/ R	On 18/03/2013	Foreign Exchange Future			8.99270		8.99270	8.90750	8.90750		13.40	0.00	0	25.00

Contract Details			Strike	Call / Put	MTM	Yield	MarkPrice	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
CAD/ R	On 18/03/2013	Foreign Exchange Future	8.65	Call	473.66440		0.47366	418.94160	0.41894	473.664	13.08	0.00	0	0.00
CAD/ R	On 18/03/2013	Foreign Exchange Future	8.65	Put	130.96440		0.13096	161.44160	0.16144	130.964	13.08	0.00	0	0.00
CAD/ R	On 18/03/2013	Foreign Exchange Future	8.66	Call	467.04120		0.46704	412.81020	0.41281	467.041	13.09	0.00	0	0.00
CAD/ R	On 18/03/2013	Foreign Exchange Future	8.66	Put	134.34120		0.13434	165.31020	0.16531	134.341	13.09	0.00	0	0.00
CAD/ R	On 18/03/2013	Foreign Exchange Future	8.64	Call	480.34260		0.48034	425.12940	0.42513	480.343	13.07	0.00	0	0.00
CAD/ R	On 18/03/2013	Foreign Exchange Future	8.64	Put	127.64260		0.12764	157.62940	0.15763	127.643	13.07	0.00	0	0.00
CF CANDO CABM	On 14/12/2012	Can-Do Future				0.31600	0.31600	0.25670	0.25670			0.00	0	7,000.00
CF CANDO CABN	On 14/12/2012	Can-Do Future				0.32710	0.32710	0.30070	0.30070			0.00	0	0.00
CF CANDO CABO	On 14/12/2012	Can-Do Future				0.00020	0.00020	0.00070	0.00070			0.00	0	0.00
CF CANDO CABP	On 14/12/2012	Can-Do Future				0.00040	0.00040	0.00080	0.00080			0.00	0	0.00
CF CANDO CABR	On 14/12/2012	Can-Do Future				0.38820	0.38820	0.40660	0.40660			0.00	0	0.00
CF CANDO CABS	On 14/12/2012	Can-Do Future				0.00010	0.00010	0.00060	0.00060			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				0.32730	0.32730	0.30140	0.30140			0.00	0	14,500.00
CF CANDO CABV	On 14/12/2012	Can-Do Future				0.38860	0.38860	0.40730	0.40730			0.00	0	3,700.00
CF CANDO CABW	On 14/12/2012	Can-Do Future				0.00010	0.00010	0.00060	0.00060			0.00	0	4,600.00
CF CANDO CABX	On 14/12/2012	Can-Do Future				0.22680	0.22680	0.20960	0.20960			0.00	0	31,750.00
CF CANDO CABY	On 14/12/2012	Can-Do Future				0.34950	0.34950	0.24710	0.24710			0.00	0	13,800.00
CF CANDO CABZ	On 14/12/2012	Can-Do Future				0.08160	0.08160	0.06410	0.06410			0.00	0	52,500.00

Contract Details			Strike	Call / Put	MTM	Yield	MarkPrice	Previous MTM	Previous Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
CF CANDO CACA	On 20/12/2012	Can-Do Future			7,954.81000		7,954.81000	6,409.75000	6,409.75000				0.00	0	10.00
CF CANDO CACB	On 20/12/2012	Can-Do Future			10,278.06000		10,278.06000	8,660.12000	8,660.12000				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			6,217.91000		6,217.91000	5,904.12000	5,904.12000				0.00	0	10.00
CF CANDO CACE	On 18/03/2013	Can-Do Future			0.13420		0.13420	0.11810	0.11810				0.00	0	4,500.00
CHF / R	On 14/12/2012	Foreign Exchange Future			9.42810		9.42810	9.30480	9.30480		10.99		0.00	0	25.00
CHF / R	On 14/12/2012	Foreign Exchange Future	9.04	Call	400.81930		0.40082	295.45850	0.29546	400.819	11.08		0.00	0	0.00
CHF / R	On 14/12/2012	Foreign Exchange Future	9.04	Put	12.71930		0.01272	30.65850	0.03066	12.719	11.08		0.00	0	0.00
CHF / R	On 14/12/2012	Foreign Exchange Future	8.51	Call	923.10060		0.92310	800.70780	0.80071	923.101	14.04		0.00	0	0.00
CHF / R	On 14/12/2012	Foreign Exchange Future	8.51	Put	0.60060		0.00060	1.50780	0.00151	0.601	14.04		0.00	0	0.00
CHF / R	On 14/12/2012	Foreign Exchange Future	8.56	Call	873.27260		0.87327	751.05410	0.75105	873.273	13.71		0.00	0	0.00
CHF / R	On 14/12/2012	Foreign Exchange Future	8.56	Put	0.77260		0.00077	1.85410	0.00185	0.773	13.71		0.00	0	0.00
CHF / R	On 14/12/2012	Foreign Exchange Future	9.00	Call	437.48010		0.43748	328.13130	0.32813	437.480	11.09		0.00	0	0.00
CHF / R	On 14/12/2012	Foreign Exchange Future	9.00	Put	9.38010		0.00938	23.33130	0.02333	9.380	11.09		0.00	0	0.00
CHF / R	On 14/12/2012	Foreign Exchange Future	8.46	Call	972.96830		0.97297	850.43240	0.85043	972.968	14.37		0.00	0	0.00
CHF / R	On 14/12/2012	Foreign Exchange Future	8.46	Put	0.46830		0.00047	1.23240	0.00123	0.468	14.37		0.00	0	0.00
CHF / R	On 18/03/2013	Foreign Exchange Future			9.57480		9.57480	9.44680	9.44680		13.68		0.00	0	100.00
CHF / R	On 18/03/2013	Foreign Exchange Future	9.15	Call	538.54020		0.53854	452.21840	0.45222	538.540	12.67		0.00	0	0.00
CHF / R	On 18/03/2013	Foreign Exchange Future	9.15	Put	113.74020		0.11374	155.41840	0.15542	113.740	12.67		0.00	0	0.00
CHF / R	On 18/03/2013	Foreign Exchange Future	9.16	Call	531.84400		0.53184	446.31750	0.44632	531.844	12.69		0.00	0	0.00
CHF / R	On 18/03/2013	Foreign Exchange Future	9.16	Put	117.04400		0.11704	159.51750	0.15952	117.044	12.69		0.00	0	0.00
CHF / R	On 18/03/2013	Foreign Exchange Future	9.14	Call	545.29360		0.54529	458.18100	0.45818	545.294	12.64		0.00	0	0.00
CHF / R	On 18/03/2013	Foreign Exchange Future	9.14	Put	110.49360		0.11049	151.38100	0.15138	110.494	12.64		0.00	0	0.00
DABM USD	On 22/11/2012	Any day expiry			8.87980		8.87980	8.79680	8.79680		12.44		0.00	0	0.00
DABM USD	On 22/11/2012	Any day expiry	9.00	Call	28.00680		0.02801	20.26150	0.02026	28.007	13.80		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
DABM USD	On 22/11/2012	Any day expiry	9.00	Put	148.20680		0.14821	223.46150	0.22346	148.207	13.80	0.00	0	0.00
DABM USD	On 22/11/2012	Any day expiry	8.68	Call	211.46840		0.21147	149.51520	0.14952	211.468	13.69	0.00	0	0.00
DABM USD	On 22/11/2012	Any day expiry	8.68	Put	11.66840		0.01167	32.71520	0.03272	11.668	13.69	0.00	0	0.00
DABM USD	On 22/11/2012	Any day expiry	8.75	Call	152.16370		0.15216	101.90550	0.10191	152.164	13.18	0.00	0	0.00
DABM USD	On 22/11/2012	Any day expiry	8.75	Put	22.36370		0.02236	55.10550	0.05511	22.364	13.18	0.00	0	0.00
DAUS	On 27/11/2012	Any day expiry			8.82570		8.82570	8.82570	8.82570			0.00	0	0.00
DAUS	On 27/11/2012	Any day expiry	9.00	Call	0.00000		0.00000	0.00000	0.00000	0.000	0.80	0.00	30,000	30,000.00
DAUS	On 27/11/2012	Any day expiry	9.00	Put	174.30000		0.17430	0.00000	0.00000	174.300	0.80	0.00	0	0.00
DAUS	On 27/11/2012	Any day expiry	8.82	Call	5.71640		0.00572	0.00000	0.00000	5.716	0.16	0.00	0	0.00
DAUS	On 27/11/2012	Any day expiry	8.82	Put	0.01640		0.00002	0.00000	0.00000	0.016	0.16	0.00	0	0.00
DAUS	On 27/11/2012	Any day expiry	8.83	Call	0.03130		0.00003	0.00000	0.00000	0.031	0.14	0.00	0	0.00
DAUS	On 27/11/2012	Any day expiry	8.83	Put	4.33130		0.00433	0.00000	0.00000	4.331	0.14	0.00	0	0.00
DAUS	On 27/11/2012	Any day expiry	8.84	Call	0.00000		0.00000	0.00000	0.00000	0.000	0.12	0.00	0	0.00
DAUS	On 27/11/2012	Any day expiry	8.84	Put	14.30000		0.01430	0.00000	0.00000	14.300	0.12	0.00	0	0.00
DAUS	On 30/11/2012	Any day expiry			8.88850		8.88850	8.80710	8.80710			0.00	0	0.00
DAUS	On 30/11/2012	Any day expiry	7.72	Call	1,168.55750		1.16856	1,087.20190	1.08720	1,168.558	20.78	0.00	0	0.00
DAUS	On 30/11/2012	Any day expiry	7.72	Put	0.05750		0.00006	0.10190	0.00010	0.058	20.78	0.00	0	0.00
DAUS	On 30/11/2012	Any day expiry	7.85	Call	1,038.61450		1.03861	957.31640	0.95732	1,038.614	19.54	0.00	0	0.00
DAUS	On 30/11/2012	Any day expiry	7.85	Put	0.11450		0.00011	0.21640	0.00022	0.114	19.54	0.00	0	0.00
DAUS	On 30/11/2012	Any day expiry	8.00	Call	888.76240		0.88876	807.60020	0.80760	888.762	18.11	0.00	0	0.00
DAUS	On 30/11/2012	Any day expiry	8.00	Put	0.26240		0.00026	0.50020	0.00050	0.262	18.11	0.00	0	8,440.00
DAUS	On 30/11/2012	Any day expiry	8.49	Call	403.09920		0.40310	330.84890	0.33085	403.099	13.07	0.00	0	0.00
DAUS	On 30/11/2012	Any day expiry	8.49	Put	4.59920		0.00460	13.74890	0.01375	4.599	13.07	0.00	0	0.00
DAUS	On 30/11/2012	Any day expiry	8.50	Call	393.60590		0.39361	322.00060	0.32200	393.606	13.07	0.00	0	0.00
DAUS	On 30/11/2012	Any day expiry	8.50	Put	5.10590		0.00511	14.90060	0.01490	5.106	13.07	0.00	0	0.00
DAUS	On 30/11/2012	Any day expiry	8.51	Call	384.15930		0.38416	313.23020	0.31323	384.159	13.07	0.00	0	0.00
DAUS	On 30/11/2012	Any day expiry	8.51	Put	5.65930		0.00566	16.13020	0.01613	5.659	13.07	0.00	0	0.00
DAUS	On 30/11/2012	Any day expiry	8.56	Call	337.74430		0.33774	270.66430	0.27066	337.744	13.08	0.00	0	0.00

Contract Details			Strike	Call / Put	MTM	Yield	MarkPrice	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
DAUS	On 30/11/2012	Any day expiry	8.56	Put	9.24430		0.00924	23.56430	0.02356	9.244	13.08	0.00	0	0.00
DAUS	On 30/11/2012	Any day expiry	8.72	Call	203.15070		0.20315	153.13170	0.15313	203.151	13.10	0.00	0	0.00
DAUS	On 30/11/2012	Any day expiry	8.72	Put	34.65070		0.03465	66.03170	0.06603	34.651	13.10	0.00	0	0.00
DAUS	On 30/11/2012	Any day expiry	9.02	Call	51.82590		0.05183	40.42880	0.04043	51.826	14.00	0.00	0	8,440.00
DAUS	On 30/11/2012	Any day expiry	9.02	Put	183.32590		0.18333	253.32880	0.25333	183.326	14.00	0.00	0	0.00
DAUS	On 27/12/2012	Any day expiry			8.92790		8.92790	8.84380	8.84380		13.08	0.00	0	0.00
DAUS	On 27/12/2012	Any day expiry	8.49	Call	462.04370		0.46204	393.67000	0.39367	462.044	12.82	0.00	0	0.00
DAUS	On 27/12/2012	Any day expiry	8.49	Put	24.14370		0.02414	39.87000	0.03987	24.144	12.82	0.00	0	0.00
DAUS	On 27/12/2012	Any day expiry	8.50	Call	453.42540		0.45343	385.71440	0.38571	453.425	12.83	0.00	0	0.00
DAUS	On 27/12/2012	Any day expiry	8.50	Put	25.52540		0.02553	41.91440	0.04191	25.525	12.83	0.00	0	0.00
DAUS	On 27/12/2012	Any day expiry	8.51	Call	444.86770		0.44487	377.83620	0.37784	444.868	12.84	0.00	0	0.00
DAUS	On 27/12/2012	Any day expiry	8.51	Put	26.96770		0.02697	44.03620	0.04404	26.968	12.84	0.00	0	0.00
DAUS	On 27/12/2012	Any day expiry	8.59	Call	378.80620		0.37881	317.72180	0.31772	378.806	12.89	0.00	0	0.00
DAUS	On 27/12/2012	Any day expiry	8.59	Put	40.90620		0.04091	63.92180	0.06392	40.906	12.89	0.00	0	0.00
DAUS	On 27/12/2012	Any day expiry	8.72	Call	282.08030		0.28208	232.19020	0.23219	282.080	12.97	0.00	0	0.00
DAUS	On 27/12/2012	Any day expiry	8.72	Put	74.18030		0.07418	108.39020	0.10839	74.180	12.97	0.00	0	0.00
DAUS	On 27/12/2012	Any day expiry	9.02	Call	126.85810		0.12686	105.24990	0.10525	126.858	13.75	0.00	0	7,530.00
DAUS	On 27/12/2012	Any day expiry	9.02	Put	218.95810		0.21896	281.44990	0.28145	218.958	13.75	0.00	0	0.00
DAUS	On 27/12/2012	Any day expiry	7.72	Call	1,208.58560		1.20859	1,124.96270	1.12496	1,208.586	16.31	0.00	0	0.00
DAUS	On 27/12/2012	Any day expiry	7.72	Put	0.68560		0.00069	1.16270	0.00116	0.686	16.31	0.00	0	0.00
DAUS	On 27/12/2012	Any day expiry	7.85	Call	1,079.05480		1.07905	995.78610	0.99579	1,079.055	15.52	0.00	0	0.00
DAUS	On 27/12/2012	Any day expiry	7.85	Put	1.15480		0.00115	1.98610	0.00199	1.155	15.52	0.00	0	0.00
DAUS	On 27/12/2012	Any day expiry	8.00	Call	930.03290		0.93003	847.65080	0.84765	930.033	14.60	0.00	0	0.00
DAUS	On 27/12/2012	Any day expiry	8.00	Put	2.13290		0.00213	3.85080	0.00385	2.133	14.60	0.00	0	7,530.00
DAUS	On 29/01/2013	Any day expiry			8.97350		8.97350	8.88820	8.88820		15.91	0.00	0	0.00
DAUS	On 29/01/2013	Any day expiry	8.72	Call	364.74380		0.36474	315.42850	0.31543	364.744	13.33	0.00	0	0.00
DAUS	On 29/01/2013	Any day expiry	8.72	Put	111.24380		0.11124	147.22850	0.14723	111.244	13.33	0.00	0	0.00
DAUS	On 29/01/2013	Any day expiry	9.02	Call	207.37810		0.20738	181.28610	0.18129	207.378	14.04	0.00	0	6,625.00

Contract Details			Strike	Call / Put	MTM	Yield	MarkPrice	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
DAUS	On 29/01/2013	Any day expiry	9.02	Put	253.87810		0.25388	313.08610	0.31309	253.878	14.04	0.00	0	0.00
DAUS	On 29/01/2013	Any day expiry	8.61	Call	440.27930		0.44028	382.91260	0.38291	440.279	13.15	0.00	0	0.00
DAUS	On 29/01/2013	Any day expiry	8.61	Put	76.77930		0.07678	104.71260	0.10471	76.779	13.15	0.00	0	0.00
DAUS	On 29/01/2013	Any day expiry	8.62	Call	433.06360		0.43306	376.40900	0.37641	433.064	13.17	0.00	0	0.00
DAUS	On 29/01/2013	Any day expiry	8.62	Put	79.56360		0.07956	108.20900	0.10821	79.564	13.17	0.00	0	0.00
DAUS	On 29/01/2013	Any day expiry	7.85	Call	1,128.98250		1.12898	1,045.40610	1.04541	1,128.983	14.99	0.00	0	0.00
DAUS	On 29/01/2013	Any day expiry	7.85	Put	5.48250		0.00548	7.20610	0.00721	5.483	14.99	0.00	0	0.00
DAUS	On 29/01/2013	Any day expiry	8.00	Call	982.56950		0.98257	900.06740	0.90007	982.569	14.40	0.00	0	0.00
DAUS	On 29/01/2013	Any day expiry	8.00	Put	9.06950		0.00907	11.86740	0.01187	9.070	14.40	0.00	0	6,625.00
DAUS	On 29/01/2013	Any day expiry	8.60	Call	447.56290		0.44756	389.49070	0.38949	447.563	13.14	0.00	0	0.00
DAUS	On 29/01/2013	Any day expiry	8.60	Put	74.06290		0.07406	101.29070	0.10129	74.063	13.14	0.00	0	0.00
DAUS	On 26/02/2013	Any day expiry			9.00830		9.00830	8.92190	8.92190		14.42	0.00	0	0.00
DAUS	On 26/02/2013	Any day expiry	8.62	Call	493.73890		0.49374	438.96230	0.43896	493.739	13.52	0.00	0	0.00
DAUS	On 26/02/2013	Any day expiry	8.62	Put	105.43890		0.10544	137.06230	0.13706	105.439	13.52	0.00	0	0.00
DAUS	On 26/02/2013	Any day expiry	8.72	Call	428.85470		0.42885	379.78370	0.37978	428.855	13.76	0.00	0	0.00
DAUS	On 26/02/2013	Any day expiry	8.72	Put	140.55470		0.14055	177.88370	0.17788	140.555	13.76	0.00	0	0.00
DAUS	On 26/02/2013	Any day expiry	8.60	Call	507.46940		0.50747	451.55880	0.45156	507.469	13.47	0.00	0	0.00
DAUS	On 26/02/2013	Any day expiry	8.60	Put	99.16940		0.09917	129.65880	0.12966	99.169	13.47	0.00	0	0.00
DAUS	On 26/02/2013	Any day expiry	9.02	Call	272.68730		0.27269	243.58450	0.24358	272.687	14.51	0.00	0	6,245.00
DAUS	On 26/02/2013	Any day expiry	9.02	Put	284.38730		0.28439	341.68450	0.34168	284.387	14.51	0.00	0	0.00
DAUS	On 26/02/2013	Any day expiry	8.61	Call	500.57390		0.50057	445.22900	0.44523	500.574	13.50	0.00	0	0.00
DAUS	On 26/02/2013	Any day expiry	8.61	Put	102.27390		0.10227	133.32900	0.13333	102.274	13.50	0.00	0	0.00
DAUS	On 26/02/2013	Any day expiry	7.85	Call	1,169.86000		1.16986	1,086.09070	1.08609	1,169.860	14.95	0.00	0	0.00
DAUS	On 26/02/2013	Any day expiry	7.85	Put	11.56000		0.01156	14.19070	0.01419	11.560	14.95	0.00	0	0.00
DAUS	On 26/02/2013	Any day expiry	8.00	Call	1,025.63120		1.02563	943.35190	0.94335	1,025.631	14.41	0.00	0	0.00
DAUS	On 26/02/2013	Any day expiry	8.00	Put	17.33120		0.01733	21.45190	0.02145	17.331	14.41	0.00	0	6,245.00
DAUS	On 26/03/2013	Any day expiry			9.04180		9.04180	8.95460	8.95460		14.80	0.00	0	0.00
DAUS	On 26/03/2013	Any day expiry	9.06	Call	317.45520		0.31746	285.27650	0.28528	317.455	15.04	0.00	0	0.00

Contract Details			Strike	Call / Put	MTM	Yield	MarkPrice	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
DAUS	On 26/03/2013	Any day expiry	9.06	Put	335.65520	0.33566	390.67650	0.39068	335.655	15.04	0.00	0	0.00	
DAUS	On 26/03/2013	Any day expiry	9.02	Call	333.26820	0.33327	299.36240	0.29936	333.268	14.88	0.00	0	7,500.00	
DAUS	On 26/03/2013	Any day expiry	9.02	Put	311.46820	0.31147	364.76240	0.36476	311.468	14.88	0.00	0	0.00	
DAUS	On 26/03/2013	Any day expiry	9.04	Call	325.26180	0.32526	292.22770	0.29223	325.262	14.96	0.00	0	0.00	
DAUS	On 26/03/2013	Any day expiry	9.04	Put	323.46180	0.32346	377.62770	0.37763	323.462	14.96	0.00	0	0.00	
DAUS	On 26/03/2013	Any day expiry	9.05	Call	321.33270	0.32133	288.73050	0.28873	321.333	15.00	0.00	0	0.00	
DAUS	On 26/03/2013	Any day expiry	9.05	Put	329.53270	0.32953	384.13050	0.38413	329.533	15.00	0.00	0	0.00	
DAUS	On 26/03/2013	Any day expiry	8.00	Call	1,069.21520	1.06922	986.95820	0.98696	1,069.215	14.56	0.00	0	0.00	
DAUS	On 26/03/2013	Any day expiry	8.00	Put	27.41520	0.02742	32.35820	0.03236	27.415	14.56	0.00	0	7,500.00	
DAUS	On 26/04/2013	Any day expiry			9.07880	9.07880	8.99090	8.99090		15.22	0.00	0	0.00	
DAUS	On 26/04/2013	Any day expiry	9.04	Call	386.36670	0.38637	349.22430	0.34922	386.367	15.19	0.00	0	0.00	
DAUS	On 26/04/2013	Any day expiry	9.04	Put	347.56670	0.34757	398.32430	0.39832	347.567	15.19	0.00	0	0.00	
DAUS	On 26/04/2013	Any day expiry	9.05	Call	382.11270	0.38211	345.59600	0.34560	382.113	15.22	0.00	0	0.00	
DAUS	On 26/04/2013	Any day expiry	9.05	Put	353.31270	0.35331	404.69600	0.40470	353.313	15.22	0.00	0	0.00	
DAUS	On 26/04/2013	Any day expiry	9.06	Call	378.13010	0.37813	342.00720	0.34201	378.130	15.25	0.00	0	0.00	
DAUS	On 26/04/2013	Any day expiry	9.06	Put	359.33010	0.35933	411.10720	0.41111	359.330	15.25	0.00	0	0.00	
DAUS	On 26/04/2013	Any day expiry	8.00	Call	1,117.79060	1.11779	1,035.25700	1.03526	1,117.791	14.69	0.00	0	0.00	
DAUS	On 26/04/2013	Any day expiry	8.00	Put	38.99060	0.03899	44.35700	0.04436	38.991	14.69	0.00	0	7,500.00	
DAUS	On 26/04/2013	Any day expiry	9.02	Call	395.01200	0.39501	356.61050	0.35661	395.012	15.13	0.00	0	7,500.00	
DAUS	On 26/04/2013	Any day expiry	9.02	Put	336.21200	0.33621	385.71050	0.38571	336.212	15.13	0.00	0	0.00	
EL28	On 07/02/2013	Bond Future			110.99757	110.99757	110.99980	110.99980			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	2,012.43000	2.01243	2,010.20000	2.01020	2,012.430		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	1,992.43000	1.99243	1,990.20000	1.99020	1,992.430		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	2,002.43000	2.00243	2,000.20000	2.00020	2,002.430		0.00	0	0.00	

Contract Details			Strike	Call / Put	MTM	Yield	MarkPrice	Previous MTM	Previous Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
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			9.17545		87.71603	9.12736	88.10558				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	5,379.90000		5.37990	4,990.35000	4.99035	5,379.900			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	5,291.21000		5.29121	4,901.66000	4.90166	5,291.210			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	5,202.65000		5.20265	4,813.10000	4.81310	5,202.650			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			427.20400		427.20400	428.08700	428.08700				0.00	0	334.00
GOVI	On 07/02/2013	GOVI	432.99	Call	0.00000		0.00000	0.00000	0.00000	0.000			0.00	0	0.00
GOVI	On 07/02/2013	GOVI	432.99	Put	57,860.00000		5.78600	49,030.00000	4.90300	57,860.000			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	57,960.00000		5.79600	49,130.00000	4.91300	57,960.000			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	58,060.00000		5.80600	49,230.00000	4.92300	58,060.000			0.00	0	0.00
GOVI	On 02/05/2013	GOVI			432.59300		432.59300	433.48900	433.48900				0.00	0	0.00
GOVI	On 02/05/2013	GOVI	432.99	Call	0.00000		0.00000	4,990.00000	0.49900	0.000			0.00	0	0.00
GOVI	On 02/05/2013	GOVI	432.99	Put	3,970.00000		0.39700	0.00000	0.00000	3,970.000			0.00	0	0.00
GOVI	On 02/05/2013	GOVI	433.00	Call	0.00000		0.00000	4,890.00000	0.48900	0.000			0.00	0	0.00
GOVI	On 02/05/2013	GOVI	433.00	Put	4,070.00000		0.40700	0.00000	0.00000	4,070.000			0.00	0	0.00
GOVI	On 02/05/2013	GOVI	433.01	Call	0.00000		0.00000	4,790.00000	0.47900	0.000			0.00	0	0.00
GOVI	On 02/05/2013	GOVI	433.01	Put	4,170.00000		0.41700	0.00000	0.00000	4,170.000			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
GVIX	On 01/01/2029		LIVE INDEX	110.00000	110.00000	110.00000	110.00000			0.00	0	0.00
IGOV	On 07/02/2013		Index Future	193.97000	193.97000	194.25100	194.25100			0.00	0	609.00
IGOV	On 02/05/2013		Index Future	196.41700	196.41700	196.70200	196.70200			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
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	5.01000	94.99000	5.02000	94.98000			0.00	0	840.00
JIBAR FUTURE	On 16/01/2013		Jibar Tradeable Future	4.98000	95.02000	5.00000	95.00000			0.00	0	0.00
JIBAR FUTURE	On 20/02/2013		Jibar Tradeable Future	4.91000	95.09000	4.92000	95.08000			0.00	0	0.00
JIBAR FUTURE	On 20/03/2013		Jibar Tradeable Future	4.90000	95.10000	4.91000	95.09000			0.00	0	1,000.00
JIBAR FUTURE	On 17/04/2013		Jibar Tradeable Future	4.88000	95.12000	4.90000	95.10000			0.00	0	0.00
JIBAR FUTURE	On 19/06/2013		Jibar Tradeable Future	4.88000	95.12000	4.89000	95.11000			0.00	0	500.00
JIBAR FUTURE	On 18/09/2013		Jibar Tradeable Future	4.93000	95.07000	4.95000	95.05000			0.00	0	2,200.00
JIBAR FUTURE	On 18/12/2013		Jibar Tradeable Future	5.02000	94.98000	5.06000	94.94000			0.00	0	1,500.00
JIBAR FUTURE	On 19/03/2014		Jibar Tradeable Future	5.16000	94.84000	5.19000	94.81000			0.00	500	1,000.00
JIBAR FUTURE	On 18/06/2014		Jibar Tradeable Future	5.31000	94.69000	5.34000	94.66000			0.00	0	800.00
JIBAR FUTURE	On 17/09/2014		Jibar Tradeable Future	5.47000	94.53000	5.50000	94.50000			0.00	0	0.00

Contract Details			Strike	Call / Put	MTM	Yield	MarkPrice	Previous MTM	Previous Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
NZ\$ / R	On 14/12/2012	Foreign Exchange Future			7.22770		7.22770	7.21350	7.21350		9.24		0.00	0	0.00
NZ\$ / R	On 14/12/2012	Foreign Exchange Future	6.29	Call	940.47130		0.94047	926.28500	0.92629	940.471	15.52		0.00	0	0.00
NZ\$ / R	On 14/12/2012	Foreign Exchange Future	6.29	Put	0.07130		0.00007	0.08500	0.00009	0.071	15.52		0.00	0	0.00
NZ\$ / R	On 14/12/2012	Foreign Exchange Future	6.34	Call	890.49640		0.89050	876.31720	0.87632	890.496	15.08		0.00	0	0.00
NZ\$ / R	On 14/12/2012	Foreign Exchange Future	6.34	Put	0.09640		0.00010	0.11720	0.00012	0.096	15.08		0.00	0	0.00
NZ\$ / R	On 14/12/2012	Foreign Exchange Future	6.39	Call	840.53100		0.84053	826.36250	0.82636	840.531	14.63		0.00	0	0.00
NZ\$ / R	On 14/12/2012	Foreign Exchange Future	6.39	Put	0.13100		0.00013	0.16250	0.00016	0.131	14.63		0.00	0	0.00
NZ\$ / R	On 14/12/2012	Foreign Exchange Future	6.45	Call	777.89420		0.77789	763.74640	0.76375	777.894	14.07		0.00	0	0.00
NZ\$ / R	On 14/12/2012	Foreign Exchange Future	6.45	Put	0.19420		0.00019	0.24640	0.00025	0.194	14.07		0.00	0	0.00
NZ\$ / R	On 14/12/2012	Foreign Exchange Future	6.63	Call	598.27020		0.59827	584.31190	0.58431	598.270	12.29		0.00	0	0.00
NZ\$ / R	On 14/12/2012	Foreign Exchange Future	6.63	Put	0.57020		0.00057	0.81190	0.00081	0.570	12.29		0.00	0	0.00
NZ\$ / R	On 18/03/2013	Foreign Exchange Future			7.29070		7.29070	7.27450	7.27450		10.96		0.00	0	0.00
NZ\$ / R	On 18/03/2013	Foreign Exchange Future	6.90	Call	439.34510		0.43935	426.30000	0.42630	439.345	10.95		0.00	0	0.00
NZ\$ / R	On 18/03/2013	Foreign Exchange Future	6.90	Put	48.64510		0.04865	51.80000	0.05180	48.645	10.95		0.00	0	0.00
NZ\$ / R	On 18/03/2013	Foreign Exchange Future	6.91	Call	431.11930		0.43112	418.45280	0.41845	431.119	10.93		0.00	0	0.00
NZ\$ / R	On 18/03/2013	Foreign Exchange Future	6.91	Put	50.41930		0.05042	53.95280	0.05395	50.419	10.93		0.00	0	0.00
NZ\$ / R	On 18/03/2013	Foreign Exchange Future	6.89	Call	447.62300		0.44762	434.47770	0.43448	447.623	10.98		0.00	0	0.00
NZ\$ / R	On 18/03/2013	Foreign Exchange Future	6.89	Put	46.92300		0.04692	49.97770	0.04998	46.923	10.98		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			7.23154		107.18391	7.23399	107.16622				3,215,517.30	30	1,685.00
R023	On 07/02/2013	Bond Future	7.04	Call	0.00000		0.00000	0.00000	0.00000	0.000			0.00	0	0.00
R023	On 07/02/2013	Bond Future	7.04	Put	1,394.82000		1.39482	1,412.51000	1.41251	1,394.820			0.00	0	0.00
R023	On 07/02/2013	Bond Future	7.05	Call	0.00000		0.00000	0.00000	0.00000	0.000			0.00	0	0.00
R023	On 07/02/2013	Bond Future	7.05	Put	1,321.40000		1.32140	1,339.09000	1.33909	1,321.400			0.00	0	0.00
R023	On 07/02/2013	Bond Future	7.06	Call	0.00000		0.00000	0.00000	0.00000	0.000			0.00	0	0.00
R023	On 07/02/2013	Bond Future	7.06	Put	1,248.05000		1.24805	1,265.74000	1.26574	1,248.050			0.00	0	0.00
R023	On 02/05/2013	Bond Future			7.29554		104.56209	7.29804	104.54444				0.00	0	2.00

Contract Details			Strike	Call / Put	MTM	Yield	MarkPrice	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
R023	On 02/05/2013	Bond Future	7.06	Call	0.00000		0.00000	0.00000	0.00000	0.000		0.00	0	0.00
R023	On 02/05/2013	Bond Future	7.06	Put	1,681.33000		1.68133	1,698.98000	1.69898	1,681.330		0.00	0	0.00
R023	On 02/05/2013	Bond Future	7.04	Call	0.00000		0.00000	0.00000	0.00000	0.000		0.00	0	0.00
R023	On 02/05/2013	Bond Future	7.04	Put	1,825.71000		1.82571	1,843.36000	1.84336	1,825.710		0.00	0	0.00
R023	On 02/05/2013	Bond Future	7.05	Call	0.00000		0.00000	0.00000	0.00000	0.000		0.00	0	0.00
R023	On 02/05/2013	Bond Future	7.05	Put	1,753.49000		1.75349	1,771.14000	1.77114	1,753.490		0.00	0	0.00
R023	On 01/08/2013	Bond Future			7.36206		105.97127	7.36462	105.95361			0.00	0	0.00
R023	On 01/08/2013	Bond Future	7.29	Call	0.00000		0.00000	0.00000	0.00000	0.000		0.00	0	0.00
R023	On 01/08/2013	Bond Future	7.29	Put	498.55000		0.49855	516.21000	0.51621	498.550		0.00	0	0.00
R023	On 01/08/2013	Bond Future	7.30	Call	0.00000		0.00000	0.00000	0.00000	0.000		0.00	0	0.00
R023	On 01/08/2013	Bond Future	7.30	Put	429.18000		0.42918	446.84000	0.44684	429.180		0.00	0	0.00
R023	On 01/08/2013	Bond Future	7.31	Call	0.00000		0.00000	0.00000	0.00000	0.000		0.00	0	0.00
R023	On 01/08/2013	Bond Future	7.31	Put	359.87000		0.35987	377.53000	0.37753	359.870		0.00	0	0.00
R157	On 07/02/2013	Bond Future			5.49381		124.63644	5.50624	124.60334		2.16	0.00	0	12,671.00
R157	On 07/02/2013	Bond Future	6.28	Call	2,107.80000		2.10780	2,077.87000	2.07787	2,107.800	2.28	0.00	0	0.00
R157	On 07/02/2013	Bond Future	6.28	Put	37.49000		0.03749	40.66000	0.04066	37.490	2.28	0.00	0	0.00
R157	On 07/02/2013	Bond Future	6.50	Call	2,655.70000		2.65570	2,624.05000	2.62405	2,655.700	2.31	0.00	0	0.00
R157	On 07/02/2013	Bond Future	6.50	Put	14.37000		0.01437	15.82000	0.01582	14.370	2.31	0.00	0	0.00
R157	On 07/02/2013	Bond Future	6.70	Call	3,162.34000		3.16234	3,129.84000	3.12984	3,162.340	2.31	0.00	0	0.00
R157	On 07/02/2013	Bond Future	6.70	Put	5.00000		0.00500	5.60000	0.00560	5.000	2.31	0.00	0	0.00
R157	On 07/02/2013	Bond Future	6.75	Call	3,289.65000		3.28965	3,257.02000	3.25702	3,289.650	2.31	0.00	0	0.00
R157	On 07/02/2013	Bond Future	6.75	Put	3.77000		0.00377	4.24000	0.00424	3.770	2.31	0.00	0	0.00
R157	On 07/02/2013	Bond Future	6.80	Call	3,417.06000		3.41706	3,384.33000	3.38433	3,417.060	2.31	0.00	0	0.00
R157	On 07/02/2013	Bond Future	6.80	Put	2.82000		0.00282	3.19000	0.00319	2.820	2.31	0.00	0	0.00
R157	On 02/05/2013	Bond Future			5.51787		119.33625	5.53157	119.30307		2.10	0.00	0	141.00
R157	On 02/05/2013	Bond Future	5.35	Call	493.19000		0.49319	481.72000	0.48172	493.190	2.09	0.00	0	0.00
R157	On 02/05/2013	Bond Future	5.35	Put	900.76000		0.90076	922.47000	0.92247	900.760	2.09	0.00	0	0.00
R157	On 02/05/2013	Bond Future	5.36	Call	503.36000		0.50336	491.71000	0.49171	503.360	2.09	0.00	0	0.00

Contract Details			Strike	Call / Put	MTM	Yield	MarkPrice	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
R157	On 02/05/2013	Bond Future	5.36	Put	886.60000		0.88660	908.13000	0.90813	886.600	2.09	0.00	0	0.00
R157	On 02/05/2013	Bond Future	5.34	Call	483.15000		0.48315	471.85000	0.47185	483.150	2.09	0.00	0	0.00
R157	On 02/05/2013	Bond Future	5.34	Put	915.06000		0.91506	936.94000	0.93694	915.060	2.09	0.00	0	0.00
R157	On 07/11/2013	Bond Future			5.56638	115.83630		5.58411	115.80291		2.01	0.00	0	0.00
R157	On 07/11/2013	Bond Future	5.61	Call	958.47000		0.95847	942.55000	0.94255	958.470	2.00	0.00	0	0.00
R157	On 07/11/2013	Bond Future	5.61	Put	876.35000		0.87635	893.82000	0.89382	876.350	2.00	0.00	0	0.00
R157	On 07/11/2013	Bond Future	5.59	Call	939.39000		0.93939	923.68000	0.92368	939.390	2.00	0.00	0	0.00
R157	On 07/11/2013	Bond Future	5.59	Put	894.91000		0.89491	912.59000	0.91259	894.910	2.00	0.00	0	0.00
R157	On 07/11/2013	Bond Future	5.60	Call	948.90000		0.94890	933.08000	0.93308	948.900	2.00	0.00	0	0.00
R157	On 07/11/2013	Bond Future	5.60	Put	885.60000		0.88560	903.17000	0.90317	885.600	2.00	0.00	0	0.00
R157	On 15/09/2015	Price Contribution			100.00000	100.00000		100.00000	100.00000			0.00	0	0.00
R157/R201	On 15/09/2015	Price Contribution			100.00000	100.00000		100.00000	100.00000			0.00	0	0.00
R157/R206	On 15/09/2015	Price Contribution			100.00000	100.00000		100.00000	100.00000			0.00	0	0.00
R186	On 07/02/2013	Bond Future			7.76713	124.45096		7.73366	124.77686		13.11	0.00	0	38,006.00
R186	On 07/02/2013	Bond Future	7.00	Call	685.67000		0.68567	755.21000	0.75521	685.670	12.82	260,554.60	380	10,300.00
R186	On 07/02/2013	Bond Future	7.00	Put	8,470.12000		8.47012	8,213.76000	8.21376	8,470.120	12.82	0.00	0	0.00
R186	On 07/02/2013	Bond Future	7.25	Call	1,223.36000		1.22336	1,328.03000	1.32803	1,223.360	12.92	0.00	0	670.00
R186	On 07/02/2013	Bond Future	7.25	Put	6,397.08000		6.39708	6,175.85000	6.17585	6,397.080	12.92	0.00	0	0.00
R186	On 07/02/2013	Bond Future	7.50	Call	2,005.70000		2.00570	2,150.25000	2.15025	2,005.700	13.01	0.00	0	575.00
R186	On 07/02/2013	Bond Future	7.50	Put	4,640.92000		4.64092	4,459.57000	4.45957	4,640.920	13.01	0.00	0	0.00
R186	On 07/02/2013	Bond Future	8.32	Call	6,419.35000		6.41935	6,682.13000	6.68213	6,419.350	13.44	0.00	0	0.00
R186	On 07/02/2013	Bond Future	8.32	Put	1,207.59000		1.20759	1,144.47000	1.14447	1,207.590	13.44	0.00	0	2,000.00
R186	On 07/02/2013	Bond Future	8.50	Call	7,686.44000		7.68644	7,966.21000	7.96621	7,686.440	13.54	0.00	0	0.00
R186	On 07/02/2013	Bond Future	8.50	Put	845.42000		0.84542	799.29000	0.79929	845.420	13.54	0.00	0	0.00
R186	On 07/02/2013	Bond Future	7.75	Call	3,060.01000		3.06001	3,245.46000	3.24546	3,060.010	13.11	0.00	0	1,000.00
R186	On 07/02/2013	Bond Future	7.75	Put	3,226.66000		3.22666	3,086.21000	3.08621	3,226.660	13.11	0.00	0	0.00

Contract Details			Strike	Call / Put	MTM	Yield	MarkPrice	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
R186	On 07/02/2013	Bond Future	8.00	Call	4,388.00000		4.38800	4,611.32000	4.61132	4,388.000	13.25	0.00	0	0.00
R186	On 07/02/2013	Bond Future	8.00	Put	2,153.82000		2.15382	2,051.24000	2.05124	2,153.820	13.25	0.00	0	150.00
R186	On 07/02/2013	Bond Future	8.55	Call	8,050.97000		8.05097	8,334.80000	8.33480	8,050.970	13.57	0.00	0	0.00
R186	On 07/02/2013	Bond Future	8.55	Put	763.08000		0.76308	721.01000	0.72101	763.080	13.57	0.00	0	0.00
R186	On 07/02/2013	Bond Future	8.45	Call	7,327.16000		7.32716	7,602.59000	7.60259	7,327.160	13.51	0.00	0	0.00
R186	On 07/02/2013	Bond Future	8.45	Put	935.48000		0.93548	885.01000	0.88501	935.480	13.51	0.00	0	0.00
R186	On 07/02/2013	Bond Future	8.47	Call	7,470.21000		7.47021	7,747.42000	7.74742	7,470.210	13.52	0.00	0	0.00
R186	On 07/02/2013	Bond Future	8.47	Put	898.50000		0.89850	849.81000	0.84981	898.500	13.52	0.00	0	0.00
R186	On 02/05/2013	Bond Future			7.84120		125.94986	7.80662	126.28010		13.06	0.00	0	12.00
R186	On 02/05/2013	Bond Future	7.41	Call	2,705.24000		2.70524	2,842.19000	2.84219	2,705.240	12.95	0.00	0	0.00
R186	On 02/05/2013	Bond Future	7.41	Put	6,914.48000		6.91448	6,721.19000	6.72119	6,914.480	12.95	0.00	0	0.00
R186	On 02/05/2013	Bond Future	7.39	Call	2,636.24000		2.63624	2,770.91000	2.77091	2,636.240	12.95	0.00	0	0.00
R186	On 02/05/2013	Bond Future	7.39	Put	7,045.61000		7.04561	6,850.04000	6.85004	7,045.610	12.95	0.00	0	0.00
R186	On 02/05/2013	Bond Future	7.40	Call	2,670.60000		2.67060	2,806.41000	2.80641	2,670.600	12.95	0.00	0	0.00
R186	On 02/05/2013	Bond Future	7.40	Put	6,979.85000		6.97985	6,785.42000	6.78542	6,979.850	12.95	0.00	0	0.00
R186	On 07/11/2013	Bond Future			8.01163		124.07997	7.97441	124.42010		14.43	0.00	0	0.00
R186	On 07/11/2013	Bond Future	8.15	Call	7,720.17000		7.72017	7,920.60000	7.92060	7,720.170	14.52	0.00	0	0.00
R186	On 07/11/2013	Bond Future	8.15	Put	6,467.45000		6.46745	6,327.75000	6.32775	6,467.450	14.52	0.00	0	0.00
R186	On 07/11/2013	Bond Future	8.16	Call	7,768.03000		7.76803	7,969.14000	7.96914	7,768.030	14.53	0.00	0	0.00
R186	On 07/11/2013	Bond Future	8.16	Put	6,425.49000		6.42549	6,286.47000	6.28647	6,425.490	14.53	0.00	0	0.00
R186	On 07/11/2013	Bond Future	8.75	Call	10,795.83000		10.79583	11,033.79000	11.03379	10,795.830	14.87	0.00	0	0.00
R186	On 07/11/2013	Bond Future	8.75	Put	4,318.43000		4.31843	4,216.26000	4.21626	4,318.430	14.87	0.00	0	130.00
R186	On 07/11/2013	Bond Future	8.14	Call	7,672.43000		7.67243	7,872.19000	7.87219	7,672.430	14.51	0.00	0	0.00
R186	On 07/11/2013	Bond Future	8.14	Put	6,509.63000		6.50963	6,369.26000	6.36926	6,509.630	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

Contract Details			Strike	Call / Put	MTM	Yield	MarkPrice	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
R186/R208	On 21/12/2026	Price Contribution			100.00000		100.00000	100.00000	100.00000			0.00	0	0.00
R189	On 07/02/2013	Bond Future			216.39973		216.39973	216.43525	216.43525			0.00	0	154.00
R189	On 07/02/2013	Bond Future	212.99	Call	3,409.73000		3.40973	3,445.25000	3.44525	3,409.730		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	3,399.73000		3.39973	3,435.25000	3.43525	3,399.730		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	3,389.73000		3.38973	3,425.25000	3.42525	3,389.730		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			277.30281		277.30281	278.31624	278.31624			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	1,687.19000		1.68719	673.76000	0.67376	1,687.190		0.00	0	0.00
R197	On 07/02/2013	Bond Future	279.00	Call	0.00000		0.00000	0.00000	0.00000	0.000		0.00	0	0.00
R197	On 07/02/2013	Bond Future	279.00	Put	1,697.19000		1.69719	683.76000	0.68376	1,697.190		0.00	0	0.00
R197	On 07/02/2013	Bond Future	279.01	Call	0.00000		0.00000	0.00000	0.00000	0.000		0.00	0	0.00
R197	On 07/02/2013	Bond Future	279.01	Put	1,707.19000		1.70719	693.76000	0.69376	1,707.190		0.00	0	0.00
R197	On 02/05/2013	Bond Future			280.79981		280.79981	281.82785	281.82785			0.00	0	40.00
R197	On 02/05/2013	Bond Future	282.39	Call	0.00000		0.00000	0.00000	0.00000	0.000		0.00	0	0.00
R197	On 02/05/2013	Bond Future	282.39	Put	1,590.19000		1.59019	562.15000	0.56215	1,590.190		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	1,600.19000		1.60019	572.15000	0.57215	1,600.190		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	1,610.19000		1.61019	582.15000	0.58215	1,610.190		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			5.04175		107.75003	5.05262	107.73019		1.47	0.00	0	1,540.00
R201	On 07/02/2013	Bond Future	4.98	Call	251.60000		0.25160	244.68000	0.24468	251.600	1.47	0.00	0	0.00

Contract Details			Strike	Call / Put	MTM	Yield	MarkPrice	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
R201	On 07/02/2013	Bond Future	4.98	Put	364.39000		0.36439	377.31000	0.37731	364.390	1.47	0.00	0	0.00
R201	On 07/02/2013	Bond Future	5.60	Call	1,051.38000		1.05138	1,034.46000	1.03446	1,051.380	1.54	0.00	0	0.00
R201	On 07/02/2013	Bond Future	5.60	Put	38.81000		0.03881	41.73000	0.04173	38.810	1.54	0.00	0	0.00
R201	On 07/02/2013	Bond Future	6.20	Call	2,088.23000		2.08823	2,068.58000	2.06858	2,088.230	1.59	0.00	0	0.00
R201	On 07/02/2013	Bond Future	6.20	Put	1.41000		0.00141	1.60000	0.00160	1.410	1.59	0.00	0	0.00
R201	On 07/02/2013	Bond Future	6.25	Call	2,176.68000		2.17668	2,156.98000	2.15698	2,176.680	1.59	0.00	0	0.00
R201	On 07/02/2013	Bond Future	6.25	Put	0.99000		0.00099	1.13000	0.00113	0.990	1.59	0.00	0	0.00
R201	On 07/02/2013	Bond Future	6.30	Call	2,265.15000		2.26515	2,245.41000	2.24541	2,265.150	1.59	0.00	0	0.00
R201	On 07/02/2013	Bond Future	6.30	Put	0.69000		0.00069	0.79000	0.00079	0.690	1.59	0.00	0	0.00
R201	On 02/05/2013	Bond Future			5.00893	109.04784		5.02129	109.02805		1.26	0.00	0	4.00
R201	On 02/05/2013	Bond Future	4.05	Call	14.84000		0.01484	14.26000	0.01426	14.840	1.19	0.00	0	0.00
R201	On 02/05/2013	Bond Future	4.05	Put	1,566.25000		1.56625	1,585.46000	1.58546	1,566.250	1.19	0.00	0	0.00
R201	On 02/05/2013	Bond Future	4.06	Call	15.58000		0.01558	14.98000	0.01498	15.580	1.20	0.00	0	0.00
R201	On 02/05/2013	Bond Future	4.06	Put	1,550.65000		1.55065	1,569.84000	1.56984	1,550.650	1.20	0.00	0	0.00
R201	On 02/05/2013	Bond Future	4.04	Call	14.12000		0.01412	13.57000	0.01357	14.120	1.19	0.00	0	0.00
R201	On 02/05/2013	Bond Future	4.04	Put	1,581.86000		1.58186	1,601.10000	1.60110	1,581.860	1.19	0.00	0	0.00
R201	On 07/11/2013	Bond Future			4.83532	107.60294		4.85325	107.58323		1.11	0.00	0	0.00
R201	On 07/11/2013	Bond Future	4.80	Call	449.42000		0.44942	440.50000	0.44050	449.420	1.10	0.00	0	0.00
R201	On 07/11/2013	Bond Future	4.80	Put	488.26000		0.48826	499.05000	0.49905	488.260	1.10	0.00	0	0.00
R201	On 07/11/2013	Bond Future	4.81	Call	454.77000		0.45477	445.78000	0.44578	454.770	1.10	0.00	0	0.00
R201	On 07/11/2013	Bond Future	4.81	Put	482.61000		0.48261	493.33000	0.49333	482.610	1.10	0.00	0	0.00
R201	On 07/11/2013	Bond Future	4.79	Call	444.11000		0.44411	435.26000	0.43526	444.110	1.10	0.00	0	0.00
R201	On 07/11/2013	Bond Future	4.79	Put	493.95000		0.49395	504.81000	0.50481	493.950	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			209.02529	209.02529		209.03341	209.03341			0.00	0	51,694.00
R202	On 07/02/2013	Bond Future	204.99	Call	4,035.29000		4.03529	4,043.41000	4.04341	4,035.290		0.00	0	0.00

Contract Details			Strike	Call / Put	MTM Yield	MarkPrice	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
R202	On 07/02/2013	Bond Future	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	4,025.29000	4.02529	4,033.41000	4.03341	4,025.290		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	4,015.29000	4.01529	4,023.41000	4.02341	4,015.290		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			211.66130	211.66130	211.67069	211.67069			0.00	0	1.00
R202	On 02/05/2013	Bond Future	211.04	Call	621.30000	0.62130	630.69000	0.63069	621.300		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	611.30000	0.61130	620.69000	0.62069	611.300		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	601.30000	0.60130	610.69000	0.61069	601.300		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			5.93799	112.57329	5.93968	112.56622		4.36	0.00	0	15,064.00
R203	On 07/02/2013	Bond Future	5.54	Call	324.68000	0.32468	327.22000	0.32722	324.680	4.28	0.00	0	10,000.00
R203	On 07/02/2013	Bond Future	5.54	Put	2,004.71000	2.00471	2,014.32000	2.01432	2,004.710	4.28	0.00	0	0.00
R203	On 07/02/2013	Bond Future	6.11	Call	1,349.57000	1.34957	1,350.50000	1.35050	1,349.570	4.39	0.00	0	12,600.00
R203	On 07/02/2013	Bond Future	6.11	Put	633.09000	0.63309	641.09000	0.64109	633.090	4.39	0.00	0	3,254.00
R203	On 07/02/2013	Bond Future	6.45	Call	2,367.75000	2.36775	2,365.86000	2.36586	2,367.750	4.48	0.00	0	0.00
R203	On 07/02/2013	Bond Future	6.45	Put	251.89000	0.25189	257.07000	0.25707	251.890	4.48	0.00	0	0.00
R203	On 07/02/2013	Bond Future	6.55	Call	2,708.82000	2.70882	2,706.09000	2.70609	2,708.820	4.50	0.00	0	0.00
R203	On 07/02/2013	Bond Future	6.55	Put	185.59000	0.18559	189.93000	0.18993	185.590	4.50	0.00	0	0.00
R203	On 07/02/2013	Bond Future	6.65	Call	3,063.54000	3.06354	3,060.04000	3.06004	3,063.540	4.53	0.00	0	0.00
R203	On 07/02/2013	Bond Future	6.65	Put	134.83000	0.13483	138.40000	0.13840	134.830	4.53	0.00	0	30,250.00
R203	On 07/02/2013	Bond Future	6.94	Call	4,143.05000	4.14305	4,137.78000	4.13778	4,143.050	4.61	0.00	0	0.00
R203	On 07/02/2013	Bond Future	6.94	Put	49.07000	0.04907	50.87000	0.05087	49.070	4.61	0.00	0	0.00
R203	On 07/02/2013	Bond Future	7.15	Call	4,948.73000	4.94873	4,942.60000	4.94260	4,948.730	4.63	0.00	0	0.00
R203	On 07/02/2013	Bond Future	7.15	Put	20.69000	0.02069	21.63000	0.02163	20.690	4.63	0.00	0	0.00

Contract Details			Strike	Call / Put	MTM	Yield	MarkPrice	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
R203	On 07/02/2013	Bond Future	6.50	Call	2,536.28000		2.53628	2,533.96000	2.53396	2,536.280	4.49	0.00	0	0.00
R203	On 07/02/2013	Bond Future	6.50	Put	216.50000		0.21650	221.25000	0.22125	216.500	4.49	0.00	0	0.00
R203	On 02/05/2013	Bond Future			5.97903		109.77281	5.98076	109.76592		4.29	0.00	0	22.00
R203	On 02/05/2013	Bond Future	5.90	Call	1,125.12000		1.12512	1,125.66000	1.12566	1,125.120	4.28	0.00	0	0.00
R203	On 02/05/2013	Bond Future	5.90	Put	1,440.43000		1.44043	1,447.86000	1.44786	1,440.430	4.28	0.00	0	0.00
R203	On 02/05/2013	Bond Future	5.91	Call	1,143.70000		1.14370	1,144.21000	1.14421	1,143.700	4.28	0.00	0	0.00
R203	On 02/05/2013	Bond Future	5.91	Put	1,419.05000		1.41905	1,426.45000	1.42645	1,419.050	4.28	0.00	0	0.00
R203	On 02/05/2013	Bond Future	5.89	Call	1,106.73000		1.10673	1,107.30000	1.10730	1,106.730	4.28	0.00	0	0.00
R203	On 02/05/2013	Bond Future	5.89	Put	1,462.02000		1.46202	1,469.48000	1.46948	1,462.020	4.28	0.00	0	0.00
R203	On 07/11/2013	Bond Future			6.07597		108.65533	6.07778	108.64894		4.58	0.00	0	0.00
R203	On 07/11/2013	Bond Future	6.00	Call	1,837.02000		1.83702	1,836.65000	1.83665	1,837.020	4.58	0.00	0	0.00
R203	On 07/11/2013	Bond Future	6.00	Put	2,105.69000		2.10569	2,111.71000	2.11171	2,105.690	4.58	0.00	0	0.00
R203	On 07/11/2013	Bond Future	6.01	Call	1,854.54000		1.85454	1,854.16000	1.85416	1,854.540	4.58	0.00	0	0.00
R203	On 07/11/2013	Bond Future	6.01	Put	2,087.80000		2.08780	2,093.81000	2.09381	2,087.800	4.58	0.00	0	0.00
R203	On 07/11/2013	Bond Future	5.99	Call	1,820.01000		1.82001	1,819.66000	1.81966	1,820.010	4.58	0.00	0	0.00
R203	On 07/11/2013	Bond Future	5.99	Put	2,124.11000		2.12411	2,130.15000	2.13015	2,124.110	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			6.23194		109.71502	6.22848	109.73264		5.87	0.00	0	11,672.00
R204	On 07/02/2013	Bond Future	7.29	Call	5,300.54000		5.30054	5,319.28000	5.31928	5,300.540	6.23	0.00	0	0.00
R204	On 07/02/2013	Bond Future	7.29	Put	70.58000		0.07058	71.70000	0.07170	70.580	6.23	0.00	0	0.00
R204	On 07/02/2013	Bond Future	7.45	Call	6,032.09000		6.03209	6,050.50000	6.05050	6,032.090	6.23	0.00	0	0.00
R204	On 07/02/2013	Bond Future	7.45	Put	38.45000		0.03845	39.24000	0.03924	38.450	6.23	0.00	0	0.00
R204	On 07/02/2013	Bond Future	7.95	Call	8,340.01000		8.34001	8,357.79000	8.35779	8,340.010	6.23	0.00	0	0.00
R204	On 07/02/2013	Bond Future	7.95	Put	4.24000		0.00424	4.40000	0.00440	4.240	6.23	0.00	0	0.00
R204	On 07/02/2013	Bond Future	8.00	Call	8,569.64000		8.56964	8,587.40000	8.58740	8,569.640	6.23	0.00	0	0.00
R204	On 07/02/2013	Bond Future	8.00	Put	3.31000		0.00331	3.45000	0.00345	3.310	6.23	0.00	0	0.00

Contract Details			Strike	Call / Put	MTM	Yield	MarkPrice	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
R204	On 07/02/2013	Bond Future	8.05	Call	8,798.83000		8.79883	8,816.56000	8.81656	8,798.830	6.23	0.00	0	0.00
R204	On 07/02/2013	Bond Future	8.05	Put	2.58000		0.00258	2.69000	0.00269	2.580	6.23	0.00	0	0.00
R204	On 02/05/2013	Bond Future			6.28149		111.03649	6.27779	111.05464		6.00	0.00	0	24.00
R204	On 02/05/2013	Bond Future	6.30	Call	1,858.22000		1.85822	1,872.95000	1.87295	1,858.220	6.02	0.00	0	0.00
R204	On 02/05/2013	Bond Future	6.30	Put	1,767.48000		1.76748	1,764.06000	1.76406	1,767.480	6.02	0.00	0	0.00
R204	On 02/05/2013	Bond Future	6.31	Call	1,883.70000		1.88370	1,898.51000	1.89851	1,883.700	6.02	0.00	0	0.00
R204	On 02/05/2013	Bond Future	6.31	Put	1,743.98000		1.74398	1,740.64000	1.74064	1,743.980	6.02	0.00	0	0.00
R204	On 02/05/2013	Bond Future	6.29	Call	1,832.92000		1.83292	1,847.58000	1.84758	1,832.920	6.01	0.00	0	0.00
R204	On 02/05/2013	Bond Future	6.29	Put	1,791.19000		1.79119	1,787.70000	1.78770	1,791.190	6.01	0.00	0	0.00
R204	On 07/11/2013	Bond Future			6.39651		110.02967	6.39220	110.04897		6.38	0.00	0	0.00
R204	On 07/11/2013	Bond Future	6.30	Call	2,574.23000		2.57423	2,587.54000	2.58754	2,574.230	6.40	0.00	0	0.00
R204	On 07/11/2013	Bond Future	6.30	Put	3,007.51000		3.00751	3,001.52000	3.00152	3,007.510	6.40	0.00	0	0.00
R204	On 07/11/2013	Bond Future	6.31	Call	2,596.41000		2.59641	2,609.77000	2.60977	2,596.410	6.40	0.00	0	0.00
R204	On 07/11/2013	Bond Future	6.31	Put	2,984.69000		2.98469	2,978.75000	2.97875	2,984.690	6.40	0.00	0	0.00
R204	On 07/11/2013	Bond Future	7.00	Call	4,373.18000		4.37318	4,389.58000	4.38958	4,373.180	6.63	0.00	0	0.00
R204	On 07/11/2013	Bond Future	7.00	Put	1,711.75000		1.71175	1,708.85000	1.70885	1,711.750	6.63	0.00	0	180.00
R204	On 07/11/2013	Bond Future	6.29	Call	2,552.15000		2.55215	2,565.41000	2.56541	2,552.150	6.39	0.00	0	0.00
R204	On 07/11/2013	Bond Future	6.29	Put	3,030.45000		3.03045	3,024.41000	3.02441	3,030.450	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			5.01522		102.78740	5.03301	102.77127		0.67	0.00	0	1,120.00
R206	On 07/02/2013	Bond Future	4.76	Call	103.36000		0.10336	99.30000	0.09930	103.360	1.00	0.00	0	0.00
R206	On 07/02/2013	Bond Future	4.76	Put	335.32000		0.33532	347.39000	0.34739	335.320	1.00	0.00	0	0.00
R206	On 07/02/2013	Bond Future	5.00	Call	191.07000		0.19107	184.43000	0.18443	191.070	1.00	0.00	0	0.00
R206	On 07/02/2013	Bond Future	5.00	Put	204.88000		0.20488	214.37000	0.21437	204.880	1.00	0.00	0	0.00

Contract Details			Strike	Call / Put	MTM	Yield	MarkPrice	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
R206	On 07/02/2013	Bond Future	5.95	Call	851.56000		0.85156	836.45000	0.83645	851.560	1.00	0.00	0	0.00
R206	On 07/02/2013	Bond Future	5.95	Put	8.91000		0.00891	9.93000	0.00993	8.910	1.00	0.00	0	0.00
R206	On 07/02/2013	Bond Future	6.00	Call	894.52000		0.89452	879.23000	0.87923	894.520	1.00	0.00	0	0.00
R206	On 07/02/2013	Bond Future	6.00	Put	7.11000		0.00711	7.95000	0.00795	7.110	1.00	0.00	0	0.00
R206	On 07/02/2013	Bond Future	6.05	Call	937.78000		0.93778	922.35000	0.92235	937.780	1.00	0.00	0	0.00
R206	On 07/02/2013	Bond Future	6.05	Put	5.63000		0.00563	6.33000	0.00633	5.630	1.00	0.00	0	0.00
R206	On 02/05/2013	Bond Future			4.94236	104.02540		4.96587	104.00935		0.54	0.00	0	23.00
R206	On 02/05/2013	Bond Future	3.40	Call	21.14000		0.02114	20.34000	0.02034	21.140	1.00	0.00	0	0.00
R206	On 02/05/2013	Bond Future	3.40	Put	1,083.98000		1.08398	1,099.23000	1.09923	1,083.980	1.00	0.00	0	0.00
R206	On 02/05/2013	Bond Future	3.41	Call	21.61000		0.02161	20.79000	0.02079	21.610	1.00	0.00	0	0.00
R206	On 02/05/2013	Bond Future	3.41	Put	1,077.50000		1.07750	1,092.73000	1.09273	1,077.500	1.00	0.00	0	0.00
R206	On 02/05/2013	Bond Future	3.39	Call	20.68000		0.02068	19.89000	0.01989	20.680	1.00	0.00	0	0.00
R206	On 02/05/2013	Bond Future	3.39	Put	1,090.47000		1.09047	1,105.73000	1.10573	1,090.470	1.00	0.00	0	0.00
R206	On 07/11/2013	Bond Future			3.63599	103.09274		3.72442	103.07685		0.16	0.00	0	0.00
R206	On 07/11/2013	Bond Future	4.30	Call	469.42000		0.46942	461.32000	0.46132	469.420	1.00	0.00	0	0.00
R206	On 07/11/2013	Bond Future	4.30	Put	350.28000		0.35028	358.07000	0.35807	350.280	1.00	0.00	0	0.00
R206	On 07/11/2013	Bond Future	4.31	Call	470.40000		0.47040	462.29000	0.46229	470.400	1.00	0.00	0	0.00
R206	On 07/11/2013	Bond Future	4.31	Put	349.47000		0.34947	357.25000	0.35725	349.470	1.00	0.00	0	0.00
R206	On 07/11/2013	Bond Future	4.29	Call	468.44000		0.46844	460.35000	0.46035	468.440	1.00	0.00	0	0.00
R206	On 07/11/2013	Bond Future	4.29	Put	351.10000		0.35110	358.90000	0.35890	351.100	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			6.54814	104.41013		6.52398	104.54615		7.25	0.00	0	6,841.00
R207	On 07/02/2013	Bond Future	7.66	Call	6,113.33000		6.11333	6,244.90000	6.24490	6,113.330	7.63	0.00	0	0.00
R207	On 07/02/2013	Bond Future	7.66	Put	83.59000		0.08359	79.14000	0.07914	83.590	7.63	0.00	0	0.00
R207	On 07/02/2013	Bond Future	7.80	Call	6,808.82000		6.80882	6,942.07000	6.94207	6,808.820	7.63	0.00	0	0.00
R207	On 07/02/2013	Bond Future	7.80	Put	50.80000		0.05080	48.03000	0.04803	50.800	7.63	0.00	0	0.00
R207	On 07/02/2013	Bond Future	8.20	Call	8,812.45000		8.81245	8,947.90000	8.94790	8,812.450	7.63	0.00	0	0.00
R207	On 07/02/2013	Bond Future	8.20	Put	10.25000		0.01025	9.68000	0.00968	10.250	7.63	0.00	0	0.00

Contract Details			Strike	Call / Put	MTM	Yield	MarkPrice	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
R207	On 07/02/2013	Bond Future	8.25	Call	9,062.20000		9.06220	9,197.76000	9.19776	9,062.200	7.63	0.00	0	0.00
R207	On 07/02/2013	Bond Future	8.25	Put	8.24000		0.00824	7.78000	0.00778	8.240	7.63	0.00	0	0.00
R207	On 07/02/2013	Bond Future	8.30	Call	9,311.49000		9.31149	9,447.14000	9.44714	9,311.490	7.63	0.00	0	0.00
R207	On 07/02/2013	Bond Future	8.30	Put	6.59000		0.00659	6.22000	0.00622	6.590	7.63	0.00	0	0.00
R207	On 02/05/2013	Bond Future			6.60585		105.66770	6.58057	105.80564		7.36	0.00	0	0.00
R207	On 02/05/2013	Bond Future	6.45	Call	1,716.98000		1.71698	1,785.41000	1.78541	1,716.980	7.35	0.00	0	0.00
R207	On 02/05/2013	Bond Future	6.45	Put	2,570.94000		2.57094	2,501.43000	2.50143	2,570.940	7.35	0.00	0	0.00
R207	On 02/05/2013	Bond Future	6.46	Call	1,741.13000		1.74113	1,810.13000	1.81013	1,741.130	7.35	0.00	0	0.00
R207	On 02/05/2013	Bond Future	6.46	Put	2,540.04000		2.54004	2,471.10000	2.47110	2,540.040	7.35	0.00	0	0.00
R207	On 02/05/2013	Bond Future	6.44	Call	1,693.04000		1.69304	1,760.89000	1.76089	1,693.040	7.35	0.00	0	0.00
R207	On 02/05/2013	Bond Future	6.44	Put	2,602.09000		2.60209	2,532.00000	2.53200	2,602.090	7.35	0.00	0	0.00
R207	On 07/11/2013	Bond Future			6.73686		104.90776	6.70876	105.05015		7.80	0.00	0	0.00
R207	On 07/11/2013	Bond Future	6.70	Call	3,139.23000		3.13923	3,216.32000	3.21632	3,139.230	7.79	0.00	0	0.00
R207	On 07/11/2013	Bond Future	6.70	Put	3,326.05000		3.32605	3,260.75000	3.26075	3,326.050	7.79	0.00	0	0.00
R207	On 07/11/2013	Bond Future	6.71	Call	3,164.24000		3.16424	3,241.68000	3.24168	3,164.240	7.79	0.00	0	0.00
R207	On 07/11/2013	Bond Future	6.71	Put	3,300.34000		3.30034	3,235.39000	3.23539	3,300.340	7.79	0.00	0	0.00
R207	On 07/11/2013	Bond Future	6.69	Call	3,114.33000		3.11433	3,191.06000	3.19106	3,114.330	7.79	0.00	0	0.00
R207	On 07/11/2013	Bond Future	6.69	Put	3,351.91000		3.35191	3,286.25000	3.28625	3,351.910	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			6.73988		102.55525	6.71073	102.73574		8.51	0.00	0	20,445.00
R208	On 07/02/2013	Bond Future	8.00	Call	7,502.97000		7.50297	7,678.74000	7.67874	7,502.970	8.98	0.00	0	0.00
R208	On 07/02/2013	Bond Future	8.00	Put	71.69000		0.07169	66.97000	0.06697	71.690	8.98	0.00	0	0.00
R208	On 07/02/2013	Bond Future	8.05	Call	7,772.13000		7.77213	7,948.61000	7.94861	7,772.130	8.98	0.00	0	0.00
R208	On 07/02/2013	Bond Future	8.05	Put	60.40000		0.06040	56.39000	0.05639	60.400	8.98	0.00	0	0.00

Contract Details			Strike	Call / Put	MTM	Yield	MarkPrice	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
R208	On 07/02/2013	Bond Future	8.83	Call	11,955.02000		11.95502	12,135.32000	12.13532	11,955.020	8.98	0.00	0	0.00
R208	On 07/02/2013	Bond Future	8.83	Put	2.60000		0.00260	2.41000	0.00241	2.600	8.98	0.00	0	0.00
R208	On 07/02/2013	Bond Future	6.00	Call	275.57000		0.27557	306.36000	0.30636	275.570	8.29	0.00	0	12,250.00
R208	On 07/02/2013	Bond Future	6.00	Put	4,983.83000		4.98383	4,834.13000	4.83413	4,983.830	8.29	0.00	0	0.00
R208	On 07/02/2013	Bond Future	7.78	Call	6,330.66000		6.33066	6,501.97000	6.50197	6,330.660	8.98	0.00	0	0.00
R208	On 07/02/2013	Bond Future	7.78	Put	146.05000		0.14605	136.87000	0.13687	146.050	8.98	0.00	0	0.00
R208	On 07/02/2013	Bond Future	7.85	Call	6,700.85000		6.70085	6,873.85000	6.87385	6,700.850	8.98	0.00	0	0.00
R208	On 07/02/2013	Bond Future	7.85	Put	117.32000		0.11732	109.83000	0.10983	117.320	8.98	0.00	0	0.00
R208	On 07/02/2013	Bond Future	7.95	Call	7,234.55000		7.23455	7,409.51000	7.40951	7,234.550	8.98	0.00	0	0.00
R208	On 07/02/2013	Bond Future	7.95	Put	84.78000		0.08478	79.25000	0.07925	84.780	8.98	0.00	0	0.00
R208	On 02/05/2013	Bond Future			6.79569		100.39756	6.76537	100.58049		8.89	0.00	0	47.00
R208	On 02/05/2013	Bond Future	6.66	Call	2,037.57000		2.03757	2,129.63000	2.12963	2,037.570	8.87	0.00	0	0.00
R208	On 02/05/2013	Bond Future	6.66	Put	2,859.44000		2.85944	2,768.57000	2.76857	2,859.440	8.87	0.00	0	0.00
R208	On 02/05/2013	Bond Future	6.64	Call	1,984.05000		1.98405	2,074.63000	2.07463	1,984.050	8.86	0.00	0	0.00
R208	On 02/05/2013	Bond Future	6.64	Put	2,927.76000		2.92776	2,835.41000	2.83541	2,927.760	8.86	0.00	0	0.00
R208	On 02/05/2013	Bond Future	6.65	Call	2,010.70000		2.01070	2,102.02000	2.10202	2,010.700	8.87	0.00	0	0.00
R208	On 02/05/2013	Bond Future	6.65	Put	2,893.46000		2.89346	2,801.85000	2.80185	2,893.460	8.87	0.00	0	0.00
R208	On 07/11/2013	Bond Future			6.92583		99.78413	6.89261	99.97272		9.71	0.00	0	0.00
R208	On 07/11/2013	Bond Future	6.81	Call	3,503.58000		3.50358	3,602.38000	3.60238	3,503.580	9.67	0.00	0	0.00
R208	On 07/11/2013	Bond Future	6.81	Put	4,163.05000		4.16305	4,073.26000	4.07326	4,163.050	9.67	0.00	0	0.00
R208	On 07/11/2013	Bond Future	7.50	Call	5,658.00000		5.65800	5,785.90000	5.78590	5,658.000	9.94	0.00	0	0.00
R208	On 07/11/2013	Bond Future	7.50	Put	2,467.14000		2.46714	2,406.45000	2.40645	2,467.140	9.94	0.00	0	230.00
R208	On 07/11/2013	Bond Future	6.79	Call	3,450.38000		3.45038	3,548.28000	3.54828	3,450.380	9.67	0.00	0	0.00
R208	On 07/11/2013	Bond Future	6.79	Put	4,224.26000		4.22426	4,133.57000	4.13357	4,224.260	9.67	0.00	0	0.00
R208	On 07/11/2013	Bond Future	6.80	Call	3,476.92000		3.47692	3,575.27000	3.57527	3,476.920	9.67	0.00	0	0.00
R208	On 07/11/2013	Bond Future	6.80	Put	4,193.57000		4.19357	4,103.33000	4.10333	4,193.570	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

Contract Details			Strike	Call / Put	MTM	Yield	MarkPrice	Previous MTM	Previous Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
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			8.55623		79.23343	8.49718	79.71825		15.89		0.00	0	11,552.00
R209	On 07/02/2013	Bond Future	8.63	Call	2,735.69000		2.73569	3,026.13000	3.02613	2,735.690	15.96		0.00	0	0.00
R209	On 07/02/2013	Bond Future	8.63	Put	2,136.65000		2.13665	1,942.27000	1.94227	2,136.650	15.96		0.00	0	11,000.00
R209	On 07/02/2013	Bond Future	8.83	Call	3,664.18000		3.66418	4,001.78000	4.00178	3,664.180	16.06		0.00	0	0.00
R209	On 07/02/2013	Bond Future	8.83	Put	1,477.42000		1.47742	1,330.20000	1.33020	1,477.420	16.06		0.00	0	14,000.00
R209	On 07/02/2013	Bond Future	8.95	Call	4,279.86000		4.27986	4,642.57000	4.64257	4,279.860	16.12		0.00	0	0.00
R209	On 07/02/2013	Bond Future	8.95	Put	1,165.31000		1.16531	1,043.20000	1.04320	1,165.310	16.12		0.00	0	0.00
R209	On 07/02/2013	Bond Future	9.06	Call	4,876.94000		4.87694	5,260.23000	5.26023	4,876.940	16.17		0.00	0	0.00
R209	On 07/02/2013	Bond Future	9.06	Put	927.82000		0.92782	826.29000	0.82629	927.820	16.17		0.00	0	0.00
R209	On 07/02/2013	Bond Future	9.10	Call	5,100.81000		5.10081	5,490.98000	5.49098	5,100.810	16.19		0.00	0	0.00
R209	On 07/02/2013	Bond Future	9.10	Put	851.92000		0.85192	757.27000	0.75727	851.920	16.19		0.00	0	0.00
R209	On 07/02/2013	Bond Future	9.00	Call	4,547.68000		4.54768	4,920.04000	4.92004	4,547.680	16.14		0.00	0	0.00
R209	On 07/02/2013	Bond Future	9.00	Put	1,051.91000		1.05191	939.45000	0.93945	1,051.910	16.14		0.00	0	0.00
R209	On 07/02/2013	Bond Future	9.05	Call	4,821.48000		4.82148	5,203.00000	5.20300	4,821.480	16.16		0.00	0	0.00
R209	On 07/02/2013	Bond Future	9.05	Put	947.61000		0.94761	844.31000	0.84431	947.610	16.16		0.00	0	0.00
R209	On 02/05/2013	Bond Future			8.62762		77.04623	8.56702	77.53703		19.86		0.00	0	33.00
R209	On 02/05/2013	Bond Future	8.01	Call	2,128.03000		2.12803	2,308.22000	2.30822	2,128.030	19.64		0.00	0	0.00
R209	On 02/05/2013	Bond Future	8.01	Put	7,369.00000		7.36900	7,058.39000	7.05839	7,369.000	19.64		0.00	0	0.00
R209	On 02/05/2013	Bond Future	7.99	Call	2,075.48000		2.07548	2,252.62000	2.25262	2,075.480	19.64		0.00	0	0.00
R209	On 02/05/2013	Bond Future	7.99	Put	7,495.36000		7.49536	7,181.70000	7.18170	7,495.360	19.64		0.00	0	0.00
R209	On 02/05/2013	Bond Future	8.00	Call	2,101.65000		2.10165	2,280.31000	2.28031	2,101.650	19.64		0.00	0	0.00
R209	On 02/05/2013	Bond Future	8.00	Put	7,432.00000		7.43200	7,119.86000	7.11986	7,432.000	19.64		0.00	0	0.00
R209	On 07/11/2013	Bond Future			8.79084		76.03698	8.72656	76.54184		22.16		0.00	0	0.00
R209	On 07/11/2013	Bond Future	8.81	Call	6,727.38000		6.72738	7,015.99000	7.01599	6,727.380	22.21		0.00	0	0.00

Contract Details			Strike	Call / Put	MTM	Yield	MarkPrice	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
R209	On 07/11/2013	Bond Future	8.81	Put	6,577.91000		6.57791	6,361.66000	6.36166	6,577.910	22.21	0.00	0	0.00
R209	On 07/11/2013	Bond Future	9.50	Call	9,537.91000		9.53791	9,885.53000	9.88553	9,537.910	22.78	0.00	0	0.00
R209	On 07/11/2013	Bond Future	9.50	Put	4,301.08000		4.30108	4,143.84000	4.14384	4,301.080	22.78	0.00	0	180.00
R209	On 07/11/2013	Bond Future	8.79	Call	6,651.15000		6.65115	6,937.88000	6.93788	6,651.150	22.19	0.00	0	0.00
R209	On 07/11/2013	Bond Future	8.79	Put	6,657.72000		6.65772	6,439.59000	6.43959	6,657.720	22.19	0.00	0	0.00
R209	On 07/11/2013	Bond Future	8.80	Call	6,689.22000		6.68922	6,976.89000	6.97689	6,689.220	22.20	0.00	0	0.00
R209	On 07/11/2013	Bond Future	8.80	Put	6,617.71000		6.61771	6,400.52000	6.40052	6,617.710	22.20	0.00	0	0.00
R209	On 31/03/2036	Price Contribution			6.25000		6.25000	6.25000	6.25000			0.00	0	0.00
R209/R157	On 31/03/2036	Price Contribution			100.00000		100.00000	100.00000	100.00000			0.00	0	0.00
R209/R186	On 31/03/2036	Price Contribution			100.00000		100.00000	100.00000	100.00000			0.00	0	0.00
R209/R204	On 31/03/2036	Price Contribution			100.00000		100.00000	100.00000	100.00000			0.00	0	0.00
R209/R208	On 31/03/2036	Price Contribution			100.00000		100.00000	100.00000	100.00000			0.00	0	0.00
R210	On 07/02/2013	Bond Future			160.52452		160.52452	160.53380	160.53380			0.00	0	1,264.00
R210	On 07/02/2013	Bond Future	156.99	Call	3,534.52000		3.53452	3,543.80000	3.54380	3,534.520		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	3,524.52000		3.52452	3,533.80000	3.53380	3,524.520		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	3,514.52000		3.51452	3,523.80000	3.52380	3,514.520		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			160.69662		160.69662	160.70705	160.70705			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	443.38000		0.44338	432.95000	0.43295	443.380		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	453.38000		0.45338	442.95000	0.44295	453.380		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

Contract Details			Strike	Call / Put	MTM	Yield	MarkPrice	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
R210	On 02/05/2013	Bond Future	161.16	Put	463.38000		0.46338	452.95000	0.45295	463.380		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			124.36563		124.36563	124.23698	124.23698			0.00	0	703.00
R211	On 07/02/2013	Bond Future	122.99	Call	1,375.63000		1.37563	1,246.98000	1.24698	1,375.630		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	1,365.63000		1.36563	1,236.98000	1.23698	1,365.630		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	1,355.63000		1.35563	1,226.98000	1.22698	1,355.630		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			125.93405		125.93405	125.80456	125.80456			0.00	0	7.00
R211	On 02/05/2013	Bond Future	125.69	Call	244.05000		0.24405	114.56000	0.11456	244.050		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	234.05000		0.23405	104.56000	0.10456	234.050		0.00	0	0.00
R211	On 02/05/2013	Bond Future	125.70	Put	0.00000		0.00000	0.00000	0.00000	0.000		0.00	0	0.00
R211	On 02/05/2013	Bond Future	125.71	Call	224.05000		0.22405	94.56000	0.09456	224.050		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			129.54143		129.54143	129.55474	129.55474			0.00	0	3,165.00
R212	On 07/02/2013	Bond Future	128.99	Call	551.43000		0.55143	564.74000	0.56474	551.430		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	541.43000		0.54143	554.74000	0.55474	541.430		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	531.43000		0.53143	544.74000	0.54474	531.430		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			131.17507		131.17507	131.18939	131.18939			0.00	0	11.00
R212	On 02/05/2013	Bond Future	131.09	Call	85.07000		0.08507	99.39000	0.09939	85.070		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

Contract Details			Strike	Call / Put	MTM	Yield	MarkPrice	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
R212	On 02/05/2013	Bond Future	131.10	Call	75.07000		0.07507	89.39000	0.08939	75.070		0.00	0	0.00
R212	On 02/05/2013	Bond Future	131.10	Put	0.00000		0.00000	0.00000	0.00000	0.000		0.00	0	0.00
R212	On 02/05/2013	Bond Future	131.11	Call	65.07000		0.06507	79.39000	0.07939	65.070		0.00	0	0.00
R212	On 02/05/2013	Bond Future	131.11	Put	0.00000		0.00000	0.00000	0.00000	0.000		0.00	0	0.00
R212	On 31/01/2022	Price Contribution			100.00000		100.00000	100.00000	100.00000			0.00	0	0.00
R213	On 07/02/2013	Bond Future			8.32483		90.92339	8.28125	91.29126		15.90	1,363,850.85	15	7,159.00
R213	On 07/02/2013	Bond Future	8.90	Call	5,688.71000		5.68871	5,984.21000	5.98421	5,688.710	16.20	0.00	0	0.00
R213	On 07/02/2013	Bond Future	8.90	Put	1,037.40000		1.03740	965.03000	0.96503	1,037.400	16.20	0.00	0	0.00
R213	On 07/02/2013	Bond Future	8.95	Call	5,980.49000		5.98049	6,281.65000	6.28165	5,980.490	16.23	0.00	0	0.00
R213	On 07/02/2013	Bond Future	8.95	Put	942.12000		0.94212	875.41000	0.87541	942.120	16.23	0.00	0	0.00
R213	On 07/02/2013	Bond Future	9.00	Call	6,276.94000		6.27694	6,583.44000	6.58344	6,276.940	16.25	0.00	0	0.00
R213	On 07/02/2013	Bond Future	9.00	Put	854.18000		0.85418	792.81000	0.79281	854.180	16.25	0.00	0	0.00
R213	On 07/02/2013	Bond Future	9.05	Call	6,577.45000		6.57745	6,889.00000	6.88900	6,577.450	16.27	0.00	0	0.00
R213	On 07/02/2013	Bond Future	9.05	Put	772.94000		0.77294	716.62000	0.71662	772.940	16.27	0.00	0	0.00
R213	On 02/05/2013	Bond Future			8.39681		88.48433	8.35203	88.85688		17.25	0.00	0	5.00
R213	On 02/05/2013	Bond Future	7.86	Call	2,297.55000		2.29755	2,442.75000	2.44275	2,297.550	17.10	0.00	0	0.00
R213	On 02/05/2013	Bond Future	7.86	Put	6,920.23000		6.92023	6,692.88000	6.69288	6,920.230	17.10	0.00	0	0.00
R213	On 02/05/2013	Bond Future	7.84	Call	2,240.79000		2.24079	2,383.60000	2.38360	2,240.790	17.09	0.00	0	0.00
R213	On 02/05/2013	Bond Future	7.84	Put	7,042.49000		7.04249	6,812.75000	6.81275	7,042.490	17.09	0.00	0	0.00
R213	On 02/05/2013	Bond Future	7.85	Call	2,269.06000		2.26906	2,413.06000	2.41306	2,269.060	17.10	0.00	0	0.00
R213	On 02/05/2013	Bond Future	7.85	Put	6,981.19000		6.98119	6,752.64000	6.75264	6,981.190	17.10	0.00	0	0.00
R213	On 07/11/2013	Bond Future			8.56567		87.39940	8.51800	87.78281		18.67	0.00	0	0.00
R213	On 07/11/2013	Bond Future	8.61	Call	6,627.52000		6.62752	6,847.51000	6.84751	6,627.520	18.74	0.00	0	0.00
R213	On 07/11/2013	Bond Future	8.61	Put	6,273.18000		6.27318	6,109.76000	6.10976	6,273.180	18.74	0.00	0	0.00
R213	On 07/11/2013	Bond Future	8.59	Call	6,548.43000		6.54843	6,766.91000	6.76691	6,548.430	18.73	0.00	0	0.00
R213	On 07/11/2013	Bond Future	8.59	Put	6,353.69000		6.35369	6,188.76000	6.18876	6,353.690	18.73	0.00	0	0.00
R213	On 07/11/2013	Bond Future	8.60	Call	6,587.92000		6.58792	6,807.16000	6.80716	6,587.920	18.73	0.00	0	0.00
R213	On 07/11/2013	Bond Future	8.60	Put	6,313.32000		6.31332	6,149.15000	6.14915	6,313.320	18.73	0.00	0	0.00

Contract Details			Strike	Call / Put	MTM	Yield	MarkPrice	Previous MTM	Previous Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
R213	On 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			8.58060		81.00772	8.52151	81.51927				0.00	0	1,714.00
R214	On 07/02/2013	Bond Future	8.59	Call	80.87000		0.08087	592.42000	0.59242	80.870			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	166.75000		0.16675	678.30000	0.67830	166.750			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	252.46000		0.25246	764.01000	0.76401	252.460			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			1.42850		1.42850	1.41480	1.41480		12.72		0.00	0	0.00
YUAN/R	On 14/12/2012	Foreign Exchange Future	1.18	Call	2,505.05180		0.25051	2,368.06920	0.23681	2,505.052	19.50		0.00	0	0.00
YUAN/R	On 14/12/2012	Foreign Exchange Future	1.18	Put	0.05180		0.00001	0.06920	0.00001	0.052	19.50		0.00	0	0.00
YUAN/R	On 14/12/2012	Foreign Exchange Future	1.23	Call	2,005.26590		0.20053	1,868.41060	0.18684	2,005.266	17.65		0.00	0	0.00
YUAN/R	On 14/12/2012	Foreign Exchange Future	1.23	Put	0.26590		0.00003	0.41060	0.00004	0.266	17.65		0.00	0	0.00
YUAN/R	On 14/12/2012	Foreign Exchange Future	1.28	Call	1,506.30200		0.15063	1,370.41930	0.13704	1,506.302	15.67		0.00	0	0.00
YUAN/R	On 14/12/2012	Foreign Exchange Future	1.28	Put	1.30200		0.00013	2.41930	0.00024	1.302	15.67		0.00	0	0.00
YUAN/R	On 14/12/2012	Foreign Exchange Future	1.34	Call	894.41690		0.08944	768.08120	0.07681	894.417	13.10		0.00	0	0.00
YUAN/R	On 14/12/2012	Foreign Exchange Future	1.34	Put	9.41690		0.00094	20.08120	0.00201	9.417	13.10		0.00	0	0.00
YUAN/R	On 14/12/2012	Foreign Exchange Future	1.35	Call	798.04010		0.07980	675.74250	0.06757	798.040	12.68		0.00	0	0.00
YUAN/R	On 14/12/2012	Foreign Exchange Future	1.35	Put	13.04010		0.00130	27.74250	0.00277	13.040	12.68		0.00	0	0.00
YUAN/R	On 18/03/2013	Foreign Exchange Future			1.43560		1.43560	1.42140	1.42140		14.13		0.00	0	0.00
YUAN/R	On 18/03/2013	Foreign Exchange Future	1.30	Call	1,416.87390		0.14169	1,291.72460	0.12917	1,416.874	14.03		0.00	0	0.00
YUAN/R	On 18/03/2013	Foreign Exchange Future	1.30	Put	60.87390		0.00609	77.72460	0.00777	60.874	14.03		0.00	0	0.00
YUAN/R	On 18/03/2013	Foreign Exchange Future	1.31	Call	1,329.47070		0.13295	1,207.29080	0.12073	1,329.471	14.00		0.00	0	0.00
YUAN/R	On 18/03/2013	Foreign Exchange Future	1.31	Put	73.47070		0.00735	93.29080	0.00933	73.471	14.00		0.00	0	0.00

Contract Details			Strike	Call / Put	MTM	Yield	MarkPrice	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
YUAN/R	On 18/03/2013	Foreign Exchange Future	1.29	Call	1,506.07660		0.15061	1,378.27370	0.13783	1,506.077	14.05	0.00	0	0.00
YUAN/R	On 18/03/2013	Foreign Exchange Future	1.29	Put	50.07660		0.00501	64.27370	0.00643	50.077	14.05	0.00	0	0.00
Total for Derivatives :											202,340,120.04	52,128	1 480 642.00	

i-Bonds

AA02	On 28/03/2016	Spot Bond			100.19948		12.75872	100.19948	12.66505			0.00	0	0.00
AA03	On 11/05/2015	Spot Bond			111.91291		18.99203	111.91291	18.85265			0.00	0	0.00
AA04	On 22/03/2017	Spot Bond			100.28788		9.82901	100.28788	9.75677			0.00	0	0.00
AA05	On 22/03/2019	Spot Bond			107.66087		10.27298	107.66087	10.19991			0.00	0	51,000,000.00
AB010	On 21/11/2022	Spot Bond			100.00000		0.09766	100.00000	0.09766			0.00	0	0.00
AB011	On 21/11/2023	Spot Bond			100.00000		0.04883	100.00000	0.04883			0.00	0	0.00
AB012	On 21/11/2022	Spot Bond			8.00000		46.31934	8.00000	46.31932			0.00	0	0.00
AB013	On 21/11/2023	Spot Bond			8.00000		42.88828	8.00000	42.88826			0.00	0	0.00
AB06	On 27/03/2015	Spot Bond			103.39172		21.81361	103.39172	21.66347			496,280,256,000.00	4,800,000	14,334,000.00
AB07	On 07/03/2014	Spot Bond			104.36845		40.76205	104.36845	40.47933			0.00	0	7,900,000.00
AB08	On 03/05/2017	Spot Bond			101.36321		9.43989	101.36321	9.37062			0.00	0	0.00
AB09	On 03/05/2017	Spot Bond			113.91613		11.02856	113.91613	10.94646			0.00	0	5,000,000.00
ABCL1	On 22/09/2013	Spot Bond			100.27783		62.44741	100.27783	61.98857			0.00	0	0.00
ABCP1	On 31/03/2013	Spot Bond			211.62296		58.41712	211.62296	57.84715			19,046,066,400.00	90,000	90,000.00

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
ABCP12		On 20/09/2014	Spot Bond	129.44081	25.08704	129.44081	24.87437			144,973,707,200.00	1,120,000	3,590,000.00
ABCP13		On 07/12/2023	Spot Bond	262.36064	4.46289	262.36064	4.40200			0.00	0	1,500,000.00
ABFN04		On 25/02/2015	Spot Bond	100.84946	23.55663	100.84946	23.38456			0.00	0	0.00
ABFN05		On 17/03/2014	Spot Bond	100.44837	42.87688	100.44837	42.56136			0.00	0	0.00
ABFN06		On 17/03/2016	Spot Bond	100.42180	13.30469	100.42180	13.20682			0.00	0	0.00
ABFN07		On 17/03/2018	Spot Bond	100.43468	8.57552	100.43468	8.51242			0.00	0	0.00
ABFN08		On 17/03/2020	Spot Bond	100.45423	8.09817	100.45423	8.03858			0.00	0	0.00
ABFN09		On 17/03/2026	Spot Bond	100.46712	8.16647	100.46712	8.10637			0.00	0	0.00
ABL10A		On 15/03/2015	Spot Bond	111.10270	23.66721	111.10270	23.49453			0.00	0	3,700,000.00
ABL10B		On 15/03/2015	Spot Bond	103.51808	23.03762	103.51808	22.86348			0.00	0	0.00
ABL11A		On 29/09/2014	Spot Bond	105.34380	29.02667	105.34380	28.82382			0.00	0	4,000.00
ABL11B		On 29/09/2014	Spot Bond	101.94970	29.89327	101.94970	29.67037			0.00	0	0.00
ABL12B		On 08/03/2015	Spot Bond	101.07971	23.40721	101.07971	23.23399			4,043,188,400,000.00	40,000,000	10,000,000.00
ABL13		On 11/10/2016	Spot Bond	99.99989	11.90109	99.99989	11.81481			0.00	0	0.00
ABL14		On 09/10/2015	Spot Bond	100.00000	12.03787	100.00000	11.76884			0.00	0	0.00
ABL15		On 09/10/2017	Spot Bond	100.00000	3.00947	100.00000	2.94221			0.00	0	0.00
ABL7		On 18/02/2013	Spot Bond	103.66357	84.17108	103.66357	83.60503			0.00	0	0.00
ABL8A		On 19/09/2013	Spot Bond	107.24687	57.04220	107.24687	56.63772			64,348,122,000.00	600,000	1,636,000.00

Contract Details	Strike	Call / Put	MTM Yield	MarkPrice	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
ABL8B	On 19/09/2013	Spot Bond	102.43496	63.34198	102.43496	62.86765			0.00	0	0.00
ABL9	On 19/02/2013	Spot Bond	100.00000	81.64080	100.00000	101.39218			0.00	0	0.00
ABLC04	On 15/02/2013	Spot Bond	100.00000	80.57395	100.00000	80.04386			0.00	0	0.00
ABLC07	On 15/02/2013	Spot Bond	100.85053	82.64553	100.85053	82.09812			0.00	0	0.00
ABLI01	On 31/03/2013	Spot Bond	211.08307	58.48180	211.08307	57.91202		917,058,840,937.80		4,344,540	2,572,270.00
ABLI02	On 08/05/2014	Spot Bond	133.30786	32.57596	133.30786	32.29354		15,996,943,200.00		120,000	620,000.00
ABLI03	On 15/03/2015	Spot Bond	119.08892	18.22519	119.08892	18.08024		236,986,950,800.00		1,990,000	1,495,000.00
ABLI04	On 11/10/2016	Spot Bond	109.87287	7.82102	109.87287	7.76260			0.00	0	0.00
ABLS2A	On 13/07/2016	Spot Bond	118.65286	21.01034	118.65286	20.85138			0.00	0	0.00
ABLS2B	On 13/07/2016	Spot Bond	99.88052	15.87910	99.88052	15.76410			0.00	0	0.00
ABLS3	On 31/03/2018	Spot Bond	100.32050	11.74183	100.32050	11.65646			0.00	0	0.00
ABLS4	On 29/03/2019	Spot Bond	100.26386	11.20745	100.26386	11.12511			0.00	0	0.00
ABLS5	On 29/06/2019	Spot Bond	100.35503	11.02682	100.35503	10.92242			0.00	0	0.00
ABLSI1	On 29/06/2019	Spot Bond	104.30633	6.44284	104.30633	6.39712			0.00	0	0.00
ABN03U	On 12/03/2015	Spot Bond	100.00000	24.64366	100.00000	24.25238			0.00	0	0.00
ABN05	On 18/04/2021	Spot Bond	158.84518	2.99551	158.84518	2.96607			0.00	0	0.00
ABN07	On 13/06/2015	Spot Bond	152.12037	12.72258	152.12037	12.60210			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
ABN09	On 27/06/2023	Spot Bond	164.13952	4.39178	164.13952	164.13952	4.34779			0.00	0	0.00
ABN13	On 04/03/2013	Spot Bond	141.35498	101.48665	141.35498	141.35498	100.63095			0.00	0	0.00
ABN14	On 10/10/2033	Spot Bond	161.61787	2.87818	161.61787	161.61787	2.84953			0.00	0	0.00
ABN17	On 31/03/2013	Spot Bond	211.55410	58.42536	211.55410	211.55410	57.85542			0.00	0	0.00
ABN23	On 31/03/2013	Spot Bond	211.63281	58.41594	211.63281	211.63281	57.84597			0.00	0	0.00
ABN32	On 31/03/2013	Spot Bond	100.00000	75.73566	100.00000	100.00000	75.28125			0.00	0	0.00
ABN33	On 29/01/2018	Spot Bond	69.59203	6.43385	69.59203	69.59203	6.40605			0.00	0	0.00
ABN34	On 29/01/2018	Spot Bond	69.59203	6.43385	69.59203	69.59203	6.40605			0.00	0	0.00
ABN35	On 04/03/2013	Spot Bond	100.66669	98.05590	100.66669	100.66669	97.27684			0.00	0	0.00
ABN37	On 07/07/2016	Spot Bond	84.61000	10.80083	84.61000	84.61000	10.74654			0.00	0	0.00
ABN38	On 17/08/2015	Spot Bond	93.01000	16.47431	93.01000	93.01000	16.38551			0.00	0	0.00
ABN39	On 21/09/2016	Spot Bond	100.38164	11.66530	100.38164	100.38164	11.57951		803,053,120,000.00	8,000,000	2,000,000.00	
ABN40	On 29/09/2015	Spot Bond	95.94000	14.60320	95.94000	95.94000	14.52268			0.00	0	0.00
ABN41	On 01/10/2014	Spot Bond	100.00000	27.43799	100.00000	100.00000	27.28212			0.00	0	0.00
ABN42	On 16/11/2015	Spot Bond	94.42000	13.68203	94.42000	94.42000	13.60746			0.00	0	0.00
ABN44	On 14/12/2015	Spot Bond	95.33000	12.80858	95.33000	95.33000	12.73731			0.00	0	0.00
ABN45	On 23/02/2016	Spot Bond	89.17000	27.21779	89.17000	89.17000	27.07319			0.00	0	0.00
ABN46	On 23/03/2016	Spot Bond	92.44000	25.23125	92.44000	92.44000	25.09321			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
ABN47	On 05/04/2017	Spot Bond	100.10161	9.77182	100.10161	9.68049				0.00	0	0.00
ABN48	On 13/04/2017	Spot Bond	99.93416	9.60851	99.93416	9.51886				0.00	0	0.00
ABN49	On 12/04/2016	Spot Bond	90.18000	24.68596	90.18000	24.55334				0.00	0	0.00
ABN50	On 21/12/2014	Spot Bond	122.92857	20.59211	122.92857	20.47652				0.00	0	0.00
ABN51	On 09/09/2015	Spot Bond	111.67000	17.99522	111.67000	17.92972				0.00	0	0.00
ABN52	On 18/05/2016	Spot Bond	97.51000	20.93720	97.51000	20.81812				0.00	0	0.00
ABN53	On 01/06/2016	Spot Bond	95.63000	20.54674	95.63000	20.43153				0.00	0	0.00
ABN54	On 14/06/2016	Spot Bond	97.02000	19.83674	97.02000	19.72433				0.00	0	0.00
ABN55	On 27/06/2017	Spot Bond	100.23447	8.09522	100.23447	8.01866				0.00	0	0.00
ABN56	On 15/09/2015	Spot Bond	119.76186	19.62873	119.76186	19.47666				0.00	0	0.00
ABN57	On 05/07/2013	Spot Bond	94.20000	69.66097	94.20000	69.28199				0.00	0	0.00
ABN58	On 16/07/2017	Spot Bond	99.90991	9.88541	99.90991	9.75567				0.00	0	0.00
ABN59	On 20/07/2016	Spot Bond	94.15000	17.99641	94.15000	17.89662				0.00	0	0.00
ABN60	On 23/08/2016	Spot Bond	94.84000	16.77555	94.84000	16.68205				0.00	0	0.00
ABN61	On 31/01/2025	Spot Bond	99.13676	2.87811	99.13676	2.83820				0.00	0	0.00
ABN62	On 31/03/2028	Spot Bond	143.60519	2.10074	143.60519	2.08208				0.00	0	0.00
ABN63	On 07/12/2033	Spot Bond	186.40405	3.14352	186.40405	3.07674				0.00	0	0.00

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
ABN64	On 12/10/2015	Spot Bond	100.00000	13.36642	100.00000	13.28986				0.00	0	0.00
ABN65	On 05/07/2013	Spot Bond	100.00000	64.85737	100.00000	64.48892				0.00	0	0.00
ABS10	On 17/03/2018	Spot Bond	111.64771	11.13538	111.64771	11.05381			334,943,130,000.00	3,000,000	6,013,000.00	
ABS5	On 01/05/2015	Spot Bond	108.15845	19.10980	108.15845	18.97336			302,843,660,000.00	2,800,000	5,659,000.00	
ABS6	On 01/06/2020	Spot Bond	102.54996	11.95229	102.54996	11.87147			225,609,912,000.00	2,200,000	4,432,000.00	
ABS7	On 11/09/2026	Spot Bond	94.96915	10.74754	94.96915	10.67854			0.00	0	0.00	
ABS9	On 17/03/2016	Spot Bond	108.39757	15.17473	108.39757	15.06619			0.00	0	0.00	
ABSI1	On 11/06/2014	Spot Bond	122.68013	31.63827	122.68013	31.38355			55,206,058,500.00	450,000	225,000.00	
ABSI1	On 11/06/2014	Spot Bond	4.00000	120.51606	4.00000	120.44782			0.00	0	0.00	
ABSI2	On 07/12/2023	Spot Bond	266.98405	4.42513	266.98405	4.36404			0.00	0	0.00	
ABSI3	On 31/01/2017	Spot Bond	120.37770	5.09165	120.37770	5.05147			0.00	0	0.00	
ABSI4	On 31/01/2022	Spot Bond	121.95151	3.31960	121.95151	3.29313			0.00	0	0.00	
ACL001	On 31/07/2013	Spot Bond	99.40204	57.00718	99.40204	56.59609			0.00	0	0.00	
ACL017	On 20/03/2013	Spot Bond	100.37243	93.59322	100.37243	92.88534			0.00	0	0.00	
ACL019	On 20/06/2013	Spot Bond	100.40649	63.14207	100.40649	62.67759			0.00	0	0.00	
ACL01U	On 30/06/2015	Spot Bond	100.00000	20.63623	100.00000	20.48662			0.00	0	0.00	
ACL020	On 31/08/2013	Spot Bond	100.91878	66.87043	100.91878	66.37629			0.00	0	0.00	
ACL024	On 20/04/2013	Spot Bond	99.79614	87.11644	99.79614	86.51392			798,369,120,000.00	8,000,000	4,000,000.00	

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
ACL025	On 31/08/2013	Spot Bond	100.91878	66.87043	100.91878	66.37629				0.00	0	0.00
ACL026	On 08/05/2013	Spot Bond	101.24381	83.21875	101.24381	82.66083				0.00	0	0.00
ACL027	On 20/05/2013	Spot Bond	107.32702	75.58932	107.32702	75.06172				0.00	0	0.00
ACL028	On 15/09/2015	Spot Bond	108.29483	22.18354	108.29483	22.02500				0.00	0	0.00
ACL029	On 20/08/2015	Spot Bond	101.29798	20.70191	101.29798	20.55009				0.00	0	0.00
ACL033	On 20/08/2015	Spot Bond	101.33324	20.97515	101.33324	20.82127				0.00	0	0.00
ACL036	On 20/08/2015	Spot Bond	101.83296	24.84352	101.83296	24.66046				0.00	0	0.00
ACL039	On 20/09/2013	Spot Bond	100.38145	62.90071	100.38145	62.43811				0.00	0	0.00
ACL041	On 20/09/2013	Spot Bond	100.37804	62.86778	100.37804	62.40545				0.00	0	0.00
ACL042	On 20/08/2015	Spot Bond	101.26271	20.42857	101.26271	20.27879				0.00	0	0.00
ACL047	On 22/10/2018	Spot Bond	53.29666	7.96226	53.29666	7.93435				0.00	0	0.00
ACL053	On 29/01/2013	Spot Bond	100.00000	85.13352	100.00000	84.55175				0.00	0	0.00
ACL054	On 29/01/2013	Spot Bond	100.00000	85.13352	100.00000	84.55175				0.00	0	0.00
ACL068	On 22/02/2014	Spot Bond	100.96976	46.18949	100.96976	45.85171				0.00	0	0.00
ACL070	On 31/12/2013	Spot Bond	100.25039	42.67686	100.25039	42.36675				0.00	0	0.00
ACL071	On 20/06/2015	Spot Bond	100.00000	16.68286	100.00000	16.58808				0.00	0	0.00
ACL073	On 20/09/2015	Spot Bond	100.00000	14.00859	100.00000	13.92901				0.00	0	0.00
ACL074	On 20/09/2015	Spot Bond	100.00000	14.00859	100.00000	13.92901				0.00	0	0.00

Contract Details	Strike	Call / Put	MTM Yield	MarkPrice	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
ACL075	On 20/09/2013	Spot Bond	100.42346	63.30664	100.42346	62.84089			0.00	0	0.00
ACL076	On 20/09/2015	Spot Bond	100.44432	17.93270	100.44432	17.80075			0.00	0	0.00
ACL077	On 20/09/2015	Spot Bond	100.49129	18.79675	100.49129	18.65838			0.00	0	0.00
ACL078	On 20/09/2015	Spot Bond	100.42335	17.54736	100.42335	17.41827			0.00	0	0.00
ACL080	On 20/09/2015	Spot Bond	100.43752	17.80774	100.43752	17.67671			0.00	0	0.00
ACL081	On 20/09/2015	Spot Bond	100.44375	17.92229	100.44375	17.79042			0.00	0	0.00
ACL082	On 30/07/2017	Spot Bond	101.50954	11.72648	101.50954	11.64827			0.00	0	0.00
ACL083	On 30/07/2017	Spot Bond	101.50954	11.72648	101.50954	11.64827			0.00	0	0.00
ACL084	On 30/07/2017	Spot Bond	101.51908	11.78737	101.51908	11.70875			0.00	0	0.00
ACL085	On 20/12/2015	Spot Bond	100.41204	14.02750	100.41204	13.92431			0.00	0	0.00
ACL086	On 30/07/2017	Spot Bond	101.51908	11.78737	101.51908	11.70875			0.00	0	0.00
ACL087	On 30/07/2017	Spot Bond	101.49999	11.66558	101.49999	11.58778			0.00	0	0.00
ACL088	On 20/12/2015	Spot Bond	78.26156	33.55675	78.26156	33.39812			0.00	0	0.00
ACL089	On 20/12/2014	Spot Bond	100.40403	22.38410	100.40403	22.21945			0.00	0	0.00
ACL090	On 20/12/2012	Spot Bond	100.37805	93.63603	100.37805	92.92957			0.00	0	0.00
ACL091	On 20/12/2013	Spot Bond	100.39793	43.13877	100.39793	42.82146			0.00	0	0.00
ACL092	On 26/12/2015	Spot Bond	100.28977	13.73987	100.28977	13.63890			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM Yield	MarkPrice	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
ACL093	On 20/12/2013	Spot Bond	100.39793	43.13877	100.39793	42.82146			0.00	0	0.00
ACL094	On 20/12/2012	Spot Bond	100.37805	93.63603	100.37805	92.92957			0.00	0	0.00
ACL095	On 20/12/2018	Spot Bond	100.42907	8.90941	100.42907	8.84386			0.00	0	0.00
ACL096	On 20/06/2020	Spot Bond	100.44304	8.90296	100.44304	8.83745			0.00	0	0.00
ACL097	On 20/12/2025	Spot Bond	100.44869	8.91546	100.44869	8.84986			0.00	0	0.00
ACL098	On 20/12/2025	Spot Bond	100.43737	8.68552	100.43737	8.62161			0.00	0	0.00
ACL099	On 20/12/2013	Spot Bond	100.36953	42.75977	100.36953	42.44533			0.00	0	0.00
ACL100	On 20/12/2017	Spot Bond	100.41205	9.14393	100.41205	9.07667			0.00	0	0.00
ACL101	On 18/01/2013	Spot Bond	99.88150	87.28717	99.88150	86.67597			0.00	0	0.00
ACL102	On 12/07/2013	Spot Bond	99.98291	59.66683	99.98291	59.23432			0.00	0	0.00
ACL103	On 18/01/2013	Spot Bond	99.88150	87.28717	99.88150	86.67597			0.00	0	0.00
ACL104	On 20/12/2019	Spot Bond	108.24656	10.92084	108.24656	10.83495			0.00	0	930,000.00
ACL114	On 20/03/2014	Spot Bond	100.37811	42.87345	100.37811	42.55815			0.00	0	0.00
ACL115	On 31/01/2014	Spot Bond	104.10799	44.62726	104.10799	44.32338			0.00	0	0.00
ACL116	On 31/01/2014	Spot Bond	101.33364	38.58307	101.33364	38.30000			0.00	0	0.00
ACL118	On 26/01/2021	Spot Bond	101.54682	7.68741	101.54682	7.63091			0.00	0	0.00
ACL120	On 26/01/2021	Spot Bond	102.38458	7.63567	102.38458	7.57912			0.00	0	0.00
ACL122	On 20/06/2016	Spot Bond	100.00000	8.34143	100.00000	8.29404			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
ACL123	On 27/01/2014	Spot Bond	101.42788	39.00176	101.42788	38.71539				0.00	0	0.00
ACL124	On 09/06/2018	Spot Bond	100.00000	4.73699	100.00000	4.70561				0.00	0	0.00
ACL125	On 20/09/2017	Spot Bond	100.00000	4.51268	100.00000	4.48246				0.00	0	0.00
ACL126	On 20/09/2016	Spot Bond	71.11496	12.74080	71.11496	12.68468				0.00	0	0.00
ACL127	On 20/09/2021	Spot Bond	132.65083	2.53757	132.65083	2.51626				0.00	0	0.00
ACL128	On 20/09/2021	Spot Bond	132.65812	2.63558	132.65812	2.61344				0.00	0	0.00
ACL129	On 20/09/2021	Spot Bond	100.42332	8.43960	100.42332	8.37751				0.00	0	0.00
ACL130	On 18/08/2014	Spot Bond	100.93790	25.88781	100.93790	30.56016				0.00	0	0.00
ACL131	On 18/08/2014	Spot Bond	100.93790	25.88781	100.93790	30.56016				0.00	0	0.00
ACL132	On 27/01/2014	Spot Bond	101.42788	39.00176	101.42788	38.71539				0.00	0	0.00
ACL133	On 26/08/2014	Spot Bond	100.82870	30.31935	100.82870	31.72150				0.00	0	0.00
ACL134	On 20/09/2014	Spot Bond	100.40912	30.58854	100.40912	30.36352				0.00	0	0.00
ACL135	On 20/09/2014	Spot Bond	100.40572	30.53487	100.40572	30.31025				0.00	0	0.00
ACL136	On 20/09/2021	Spot Bond	101.67963	8.19772	101.67963	8.13673				0.00	0	0.00
ACL137	On 02/09/2016	Spot Bond	100.74141	12.36373	100.74141	12.27251				0.00	0	0.00
ACL138	On 20/09/2021	Spot Bond	101.67956	8.18631	101.67956	8.12541				0.00	0	0.00
ACL139	On 30/07/2017	Spot Bond	102.34980	11.42807	102.34980	11.35132				0.00	0	0.00

Contract Details	Strike	Call / Put	MTM Yield	MarkPrice	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
ACL140		On 20/12/2012	Spot Bond	100.42347	93.81699	100.42347	93.10887		0.00	0	0.00
ACL141		On 30/07/2017	Spot Bond	102.41855	11.48082	102.41855	11.40367		0.00	0	0.00
ACL142		On 20/12/2014	Spot Bond	100.57096	22.42436	100.57096	22.25917		0.00	0	0.00
ACL143		On 20/12/2016	Spot Bond	100.76241	11.12755	100.76241	11.04544		0.00	0	0.00
ACL144		On 20/12/2016	Spot Bond	100.26297	10.46862	100.26297	10.39171		0.00	0	0.00
ACL145		On 20/12/2021	Spot Bond	100.42504	8.45880	100.42504	8.39657		0.00	0	0.00
ACL146		On 30/11/2013	Spot Bond	101.60514	51.20559	101.60514	50.82492		0.00	0	0.00
ACL149		On 20/03/2014	Spot Bond	100.61305	42.25772	100.61305	42.00307		0.00	0	0.00
ACL150		On 20/03/2014	Spot Bond	100.35023	42.13317	100.35023	41.87987		0.00	0	0.00
ACL151		On 20/03/2017	Spot Bond	100.41612	10.27297	100.41612	10.21117		0.00	0	0.00
ACL152		On 08/02/2014	Spot Bond	101.07263	37.47677	101.07263	37.20247		0.00	0	0.00
ACL153		On 20/03/2015	Spot Bond	100.37072	21.25991	100.37072	21.13208		0.00	0	0.00
ACL154		On 20/03/2015	Spot Bond	100.36105	21.09724	100.36105	20.97040		0.00	0	0.00
ACL155		On 20/03/2015	Spot Bond	100.37982	21.41302	100.37982	21.28425		0.00	0	0.00
ACL156		On 20/03/2017	Spot Bond	100.41498	10.25115	100.41498	10.18948		0.00	0	0.00
ACL157		On 20/03/2017	Spot Bond	100.39511	9.86915	100.39511	9.80979		0.00	0	0.00
ACL158		On 20/03/2015	Spot Bond	100.37243	21.28863	100.37243	21.16062		0.00	0	0.00
ACL159		On 20/03/2015	Spot Bond	100.37868	21.39388	100.37868	21.26523		0.00	0	0.00

Contract Details	Strike	Call / Put	MTM Yield	MarkPrice	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
ACL161	On 20/03/2022	Spot Bond	100.58046	11.22418	100.58046	11.17052			0.00	0	0.00
ACL162	On 20/09/2015	Spot Bond	100.38479	15.68013	100.38479	15.58583			0.00	0	0.00
ACL163	On 20/03/2015	Spot Bond	100.37527	21.33646	100.37527	21.20817			0.00	0	0.00
ACL164	On 20/06/2014	Spot Bond	100.52552	32.42121	100.52552	32.18247			0.00	0	0.00
ACL165	On 20/06/2017	Spot Bond	100.96473	21.23959	100.96473	21.08258			0.00	0	0.00
ACL166	On 20/03/2014	Spot Bond	100.34943	42.62673	100.34943	42.31332			0.00	0	0.00
ACL167	On 20/06/2019	Spot Bond	109.48099	10.12131	109.48099	10.06982			0.00	0	0.00
ACL168	On 20/06/2017	Spot Bond	100.41322	9.71848	100.41322	9.64699			0.00	0	0.00
ACL169	On 20/06/2017	Spot Bond	103.04527	3.70830	103.04527	3.68950			0.00	0	0.00
ACL170	On 20/03/2015	Spot Bond	100.37811	21.93147	100.37811	21.77019			0.00	0	0.00
ACL171	On 30/11/2012	Spot Bond	100.00000	101.92577	100.00000	101.11897			0.00	0	0.00
ACL172	On 20/06/2015	Spot Bond	100.37910	16.73468	100.37910	16.61162			0.00	0	0.00
ACL173	On 20/06/2017	Spot Bond	100.39881	9.64062	100.39881	9.56971			0.00	0	0.00
ACL174	On 20/06/2019	Spot Bond	100.41280	8.65225	100.41280	8.58860			0.00	0	0.00
ACL175	On 20/06/2019	Spot Bond	100.38479	8.07870	100.38479	8.01928			0.00	0	0.00
ACL176	On 30/11/2012	Spot Bond	100.00000	101.97673	100.00000	101.16952			0.00	0	0.00
ACL177	On 20/09/2013	Spot Bond	100.37751	61.82623	100.37751	61.24073			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM Yield	MarkPrice	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
ACL178	On 20/09/2014	Spot Bond	100.41000	30.47615	100.41000	30.18746			0.00	0	0.00
ACL179	On 30/11/2012	Spot Bond	100.00000	101.56417	100.00000	100.76023			0.00	0	0.00
ACL180	On 20/06/2015	Spot Bond	100.39600	16.95187	100.39600	16.79131			0.00	0	0.00
ACL181	On 20/06/2017	Spot Bond	100.42679	9.54614	100.42679	9.45570			0.00	0	0.00
ACL182	On 20/06/2017	Spot Bond	100.39881	9.03755	100.39881	8.95195			0.00	0	0.00
ACL183	On 20/06/2019	Spot Bond	100.41560	7.93962	100.41560	7.86440			0.00	0	0.00
ACL184	On 20/09/2017	Spot Bond	100.40776	9.20033	100.40776	9.11318			0.00	0	0.00
ACL185	On 20/09/2022	Spot Bond	101.11287	7.50532	101.11287	7.43380			0.00	0	0.00
ACL186	On 20/09/2016	Spot Bond	100.39293	4.37481	100.39293	4.33337			0.00	0	0.00
ACL187	On 20/09/2020	Spot Bond	100.41672	0.13677	100.41672	0.13547			0.00	0	0.00
ACL188	On 20/09/2020	Spot Bond	100.42399	0.13671	100.42399	0.13542			0.00	0	0.00
ACL189	On 20/09/2013	Spot Bond	100.31940	57.89403	100.31940	57.11480			0.00	0	0.00
ACL190	On 20/09/2013	Spot Bond	100.32262	57.89319	100.32262	57.11396			0.00	0	0.00
ACL191	On 20/09/2015	Spot Bond	100.00000	10.88514	100.00000	10.68637			0.00	0	0.00
ACL192	On 20/12/2015	Spot Bond	100.00000	7.25676	100.00000	7.12424			0.00	0	0.00
ACL193	On 20/09/2022	Spot Bond	100.00000	0.03695	100.00000	0.03624			0.00	0	0.00
ACL194	On 20/09/2022	Spot Bond	100.00000	0.03695	100.00000	0.03624			0.00	0	0.00
ACL195	On 20/06/2017	Spot Bond	100.00000	2.10211	100.00000	2.05922			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM Yield	MarkPrice	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
ACL196	On 20/12/2017	Spot Bond	100.00000	1.39097	100.00000	1.36160			0.00	0	0.00
ACL197	On 20/06/2017	Spot Bond	100.00000	2.06979	100.00000	2.02452			0.00	0	0.00
ACL198	On 20/06/2017	Spot Bond	100.00000	1.95485	100.00000	1.90155			0.00	0	0.00
ACL199	On 20/06/2017	Spot Bond	100.00000	1.86864	100.00000	1.80977			0.00	0	0.00
ACL200	On 21/11/2016	Spot Bond	100.00000	3.31767	100.00000	100.00000			0.00	0	0.00
ADB01S	On 14/12/2012	Spot Bond	103.90964	97.57546	103.90964	96.80363			0.00	0	0.00
ADB02S	On 14/12/2012	Spot Bond	103.89068	97.54863	103.89068	96.77715			0.00	0	0.00
ADB03S	On 09/04/2013	Spot Bond	102.86773	74.97247	102.86773	74.52158			0.00	0	0.00
AER01U	On 18/11/2016	Spot Bond	100.00000	3.52698	100.00000	2.80113			0.00	0	0.00
AHF1A1	On 21/11/2014	Spot Bond	100.89131	21.74820	100.89131	21.58928			0.00	0	0.00
AHF1B1	On 21/11/2014	Spot Bond	100.99451	22.33428	100.99451	22.17092			0.00	0	0.00
AHF1C1	On 21/11/2014	Spot Bond	101.06323	22.72459	101.06323	22.55826			0.00	0	0.00
AHF2A1	On 18/10/2015	Spot Bond	100.00000	22.34267	100.00000	21.84333			0.00	0	0.00
AHF2B1	On 18/10/2015	Spot Bond	100.00000	23.60814	100.00000	23.08053			0.00	0	0.00
AHF2C1	On 18/10/2015	Spot Bond	100.00000	25.29544	100.00000	24.73011			0.00	0	0.00
AIR01	On 15/03/2019	Spot Bond	104.59347	9.99117	104.59347	9.92174		167,349,552,000.00	1,600,000	4,822,000.00	
AIR02	On 30/04/2023	Spot Bond	122.89930	10.02147	122.89930	9.94265		0.00	0	0.00	

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
AIR02U	On 05/10/2014	Spot Bond	100.00000	31.78565	100.00000	31.55520				0.00	0	0.00
AIR03	On 09/03/2016	Spot Bond	113.22249	16.10238	113.22249	15.98310			67,933,494,000.00		600,000	9,356,000.00
AIR03U	On 26/10/2014	Spot Bond	100.00000	30.41994	100.00000	30.19940				0.00	0	0.00
AIR04U	On 26/10/2029	Spot Bond	100.00000	12.22665	100.00000	12.14521				0.00	0	0.00
AIRL01	On 30/04/2028	Spot Bond	151.06546	3.37130	151.06546	3.33936				0.00	0	0.00
AIRL02	On 18/02/2014	Spot Bond	125.57279	33.95966	125.57279	33.69092			32,648,925,400.00		260,000	430,000.00
ANG01	On 14/01/2013	Spot Bond	100.00000	86.69834	100.00000	86.08491				0.00	0	0.00
ANG02	On 11/10/2013	Spot Bond	100.00000	47.07534	100.00000	46.02325				0.00	0	0.00
BAW10	On 01/10/2016	Spot Bond	100.26923	11.11511	100.26923	11.03433				0.00	0	35,000,000.00
BAW11	On 01/10/2018	Spot Bond	108.77896	10.68424	108.77896	10.60803				0.00	0	0.00
BAW12	On 17/04/2015	Spot Bond	99.90066	20.92340	99.90066	20.72821				0.00	0	0.00
BAW13	On 17/04/2017	Spot Bond	99.89602	9.81950	99.89602	9.72790				0.00	0	0.00
BAW14U	On 01/01/2014	Spot Bond	100.00000	42.06288	100.00000	41.67014				0.00	0	0.00
BAW2	On 02/10/2015	Spot Bond	112.73330	18.54767	112.73330	18.41151				0.00	0	2,000.00
BAW3	On 02/10/2017	Spot Bond	100.19041	10.09255	100.19041	10.01924				0.00	0	0.00
BAW4	On 15/09/2013	Spot Bond	100.45105	63.79690	100.45105	63.32742				0.00	0	0.00
BAW5	On 15/09/2013	Spot Bond	102.32887	56.06014	102.32887	55.67752				0.00	0	0.00
BAW6	On 02/10/2014	Spot Bond	100.17231	29.65125	100.17231	29.43595				0.00	0	0.00

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
BAW7	On 02/10/2014	Spot Bond	103.90134	28.56893	103.90134	28.37258				0.00	0	0.00
BAW8	On 02/10/2017	Spot Bond	108.14051	11.65199	108.14051	11.56926				0.00	0	0.00
BAW9	On 03/02/2014	Spot Bond	101.25961	38.25616	101.25961	37.97568				0.00	0	0.00
BAYA01	On 31/03/2016	Spot Bond	104.66313	18.47106	104.66313	18.33160				0.00	0	0.00
BAYA02	On 30/06/2013	Spot Bond	100.27024	63.13370	100.27024	62.67488				0.00	0	0.00
BAYA04	On 30/09/2015	Spot Bond	102.35861	20.89037	102.35861	20.73573				0.00	0	0.00
BAYA05	On 30/09/2015	Spot Bond	102.28416	20.88006	102.28416	20.72560				0.00	0	0.00
BAYA06	On 30/09/2016	Spot Bond	100.27011	14.62015	100.27011	14.51391				0.00	0	0.00
BAYA07	On 31/12/2015	Spot Bond	102.23278	17.79389	102.23278	17.66232				0.00	0	0.00
BAYA08	On 31/12/2017	Spot Bond	103.79822	13.65571	103.79822	13.55336				0.00	0	0.00
BAYA09	On 31/12/2015	Spot Bond	100.27685	16.89047	100.27685	16.76771				0.00	0	0.00
BAYA10	On 31/12/2015	Spot Bond	100.27685	16.89047	100.27685	16.76771				0.00	0	0.00
BAYA11	On 31/03/2016	Spot Bond	100.27691	16.89046	100.27691	16.76770				0.00	0	0.00
BAYA12	On 31/03/2016	Spot Bond	101.50925	17.58888	101.50925	17.45965				0.00	0	0.00
BAYA13	On 31/03/2016	Spot Bond	102.45999	18.48514	102.45999	18.34819				0.00	0	0.00
BAYA14	On 30/09/2015	Spot Bond	102.35861	20.89037	102.35861	20.73573				0.00	0	0.00
BAYA15	On 30/06/2016	Spot Bond	102.86494	15.94068	102.86494	15.82216				0.00	0	0.00

Contract Details	Strike	Call / Put	MTM Yield	MarkPrice	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
BAYA16	On 30/09/2016	Spot Bond	102.39307	12.26082	102.39307	12.17004			0.00	0	0.00
BAYA17	On 30/09/2016	Spot Bond	100.26206	14.29564	100.26206	14.19176			0.00	0	0.00
BAYA18	On 31/12/2016	Spot Bond	100.25556	13.01001	100.25556	12.91548			0.00	0	0.00
BAYA19	On 31/12/2016	Spot Bond	100.25556	13.01001	100.25556	12.91548			0.00	0	0.00
BAYA20	On 30/09/2014	Spot Bond	100.24109	31.59917	100.24109	31.36958			0.00	0	0.00
BAYA21	On 31/03/2013	Spot Bond	100.18420	91.27034	100.18420	90.60627			0.00	0	0.00
BAYA22	On 30/09/2015	Spot Bond	100.00000	19.39788	100.00000	19.25725			0.00	0	0.00
BAYA23	On 30/06/2017	Spot Bond	100.92479	12.11090	100.92479	11.99691			0.00	0	0.00
BAYA24	On 30/06/2017	Spot Bond	100.32752	12.77988	100.32752	12.66022			0.00	0	0.00
BAYA25	On 30/06/2017	Spot Bond	99.23300	11.09345	99.23300	10.99056			0.00	0	0.00
BAYA26	On 30/09/2017	Spot Bond	99.11456	1.86089	99.11456	1.84365			0.00	0	0.00
BAYA27	On 30/09/2017	Spot Bond	100.00000	2.15728	100.00000	2.12863			0.00	0	0.00
BAYA28	On 30/09/2013	Spot Bond	100.18154	55.23977	100.18154	54.50521			0.00	0	0.00
BAYA29	On 31/12/2015	Spot Bond	100.00000	7.15066	100.00000	7.04663			0.00	0	0.00
BAYB02	On 31/03/2016	Spot Bond	104.64060	21.57053	104.64060	21.40769			0.00	0	0.00
BAYB03	On 31/12/2016	Spot Bond	103.89800	18.66686	103.89800	18.52683			0.00	0	0.00
BAYB04	On 31/03/2017	Spot Bond	102.66503	17.69934	102.66503	17.56798			0.00	0	0.00
BAYB05	On 30/06/2019	Spot Bond	100.33517	12.96741	100.33517	12.84599			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
BAYC1U	On 31/12/2016	Spot Bond	100.00000	5.77212	100.00000	5.73942				0.00	0	0.00
BAYD1U	On 30/06/2035	Spot Bond	100.00000	21.09977	100.00000	20.94680				0.00	0	0.00
BAYD2U	On 30/06/2035	Spot Bond	100.00000	19.20317	100.00000	19.06394				0.00	0	0.00
BAYD3U	On 30/06/2035	Spot Bond	100.00000	11.85381	100.00000	11.76786				0.00	0	0.00
BAYD4U	On 30/06/2035	Spot Bond	100.00000	11.85381	100.00000	11.76786				0.00	0	0.00
BAYD5U	On 30/06/2035	Spot Bond	100.00000	14.33181	100.00000	14.22791				0.00	0	0.00
BAYD6U	On 30/06/2035	Spot Bond	100.00000	12.41827	100.00000	12.32824				0.00	0	0.00
BCJ01	On 10/03/2013	Spot Bond	100.44416	89.61400	100.44416	88.30382				0.00	0	0.00
BCP1	On 30/09/2014	Spot Bond	100.27701	32.61027	100.27701	32.37066				0.00	0	0.00
BCP2	On 30/09/2015	Spot Bond	100.28373	20.30154	100.28373	20.15237				0.00	0	0.00
BCP62U	On 16/11/2012	Spot Bond	100.00000	66.66669	100.00000	66.66667				0.00	0	0.00
BCP63U	On 07/12/2012	Spot Bond	100.00000	95.30026	100.00000	94.55959				0.00	0	0.00
BCP64U	On 24/01/2013	Spot Bond	100.00000	84.68677	100.00000	84.10138				0.00	0	0.00
BD0202	On 31/12/2018	Spot Bond	165.86185	2.86673	165.86185	2.83864				0.00	0	0.00
BD0205	On 28/04/2028	Spot Bond	134.98268	8.72666	134.98268	8.66560				0.00	0	0.00
BD0206	On 02/03/2028	Spot Bond	135.23863	9.98160	135.23863	9.91167				0.00	0	0.00
BD0302	On 18/04/2028	Spot Bond	98.54987	8.84119	98.54987	8.78300				0.00	0	0.00

Contract Details	Strike	Call / Put	MTM Yield	MarkPrice	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
BD310A	On 08/05/2014	Spot Bond	101.43384	38.77191	101.43384	38.48721			0.00	0	0.00
BD310B	On 03/07/2013	Spot Bond	100.16538	61.43252	100.16538	60.98648			0.00	0	0.00
BD310C	On 18/02/2014	Spot Bond	101.00289	37.20440	101.00289	46.25791			0.00	0	0.00
BD311A	On 08/02/2014	Spot Bond	100.89815	36.84950	100.89815	36.58020			0.00	0	0.00
BD311B	On 04/07/2013	Spot Bond	102.94694	61.26656	102.94694	60.81072			0.00	0	0.00
BD311C	On 31/10/2013	Spot Bond	101.21182	56.36073	101.21182	55.94770			0.00	0	0.00
BD311D	On 31/03/2013	Spot Bond	100.25001	91.31309	100.25001	90.64833			0.00	0	0.00
BD311E	On 07/12/2023	Spot Bond	100.66600	8.41946	100.66600	8.35738			0.00	0	0.00
BD311F	On 20/09/2014	Spot Bond	100.38899	30.27096	100.38899	30.04832			0.00	0	0.00
BD32AU	On 08/05/2014	Spot Bond	100.00000	32.74789	100.00000	32.44212			0.00	0	0.00
BEER01	On 19/07/2013	Spot Bond	100.00000	65.51933	100.00000	65.08761			0.00	0	0.00
BG22A1	On 21/07/2016	Spot Bond	101.42461	10.24465	101.42461	10.16943			0.00	0	0.00
BG22A2	On 21/07/2016	Spot Bond	101.43555	10.29404	101.43555	10.21846			0.00	0	0.00
BG22A3	On 21/07/2016	Spot Bond	101.46836	10.44218	101.46836	10.36549			0.00	0	0.00
BG22B1	On 21/07/2016	Spot Bond	101.57774	10.93540	101.57774	10.85501			0.00	0	0.00
BG22C1	On 21/07/2016	Spot Bond	101.68711	11.42776	101.68711	11.34366			0.00	0	0.00
BG22D1	On 21/07/2016	Spot Bond	101.99310	12.80184	101.99310	12.70738			0.00	0	0.00
BG22YU	On 21/07/2016	Spot Bond	100.00000	3.77483	100.00000	3.74746			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM Yield	MarkPrice	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
BG32A1	On 30/10/2016	Spot Bond	101.25226	9.79754	101.25226	9.72571			0.00	0	0.00
BG32A2	On 30/10/2016	Spot Bond	101.32200	10.13711	101.32200	10.06275			0.00	0	0.00
BG32A3	On 30/10/2016	Spot Bond	101.35188	10.28253	101.35188	10.20709			0.00	0	0.00
BG32A4	On 30/10/2016	Spot Bond	101.36184	10.33098	101.36184	10.25518			0.00	0	0.00
BG32B	On 30/10/2016	Spot Bond	101.48134	10.91185	101.48134	10.83169			0.00	0	0.00
BG32C	On 30/10/2016	Spot Bond	101.64062	11.68456	101.64062	11.59860			0.00	0	0.00
BG32DU	On 30/10/2016	Spot Bond	100.00000	3.69332	100.00000	3.66655			0.00	0	0.00
BG32YU	On 30/10/2016	Spot Bond	100.00000	3.69332	100.00000	3.66655			0.00	0	0.00
BG42A1	On 15/03/2017	Spot Bond	100.41538	9.71865	100.41538	9.64716			0.00	0	0.00
BG42A2	On 15/03/2017	Spot Bond	100.45116	10.34196	100.45116	10.26585			0.00	0	0.00
BG42A3	On 15/03/2017	Spot Bond	100.46091	10.51189	100.46091	10.43452			0.00	0	0.00
BG42A4	On 15/03/2017	Spot Bond	105.04449	12.13565	105.04449	12.05104			0.00	0	0.00
BG42B	On 15/03/2017	Spot Bond	100.49015	11.02153	100.49015	10.94039			0.00	0	0.00
BG42C	On 15/06/2017	Spot Bond	100.54199	11.06557	100.54199	10.98407			0.00	0	0.00
BG42DU	On 15/03/2017	Spot Bond	100.00000	2.64090	100.00000	2.62154			0.00	0	0.00
BG42YU	On 15/03/2017	Spot Bond	100.00000	2.64090	100.00000	2.62154			0.00	0	0.00
BID01	On 06/08/2014	Spot Bond	109.02542	32.36797	109.02542	32.13917		239,855,924,000.00	2,200,000	3,987,000.00	

Contract Details	Strike	Call / Put	MTM Yield	MarkPrice	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
BIDC24	On 27/11/2012	Spot Bond	99.33557	97.86917	99.33557	97.09334			0.00	0	0.00
BIDC25	On 25/01/2013	Spot Bond	98.45450	84.69375	98.45450	84.11725			0.00	0	0.00
BIDC26	On 02/08/2013	Spot Bond	95.58562	62.46907	95.58562	62.12559			0.00	0	0.00
BIDC27	On 05/02/2013	Spot Bond	100.00000	82.39278	100.00000	81.83857			0.00	0	0.00
BIDC28	On 20/02/2013	Spot Bond	100.00000	79.69432	100.00000	79.17570			0.00	0	0.00
BLG1A4	On 21/11/2015	Spot Bond	100.78103	13.29058	100.78103	13.19354			0.00	0	0.00
BLG1A5	On 21/11/2032	Spot Bond	100.00000	7.86799	100.00000	7.81095			0.00	0	0.00
BLG1A6	On 21/11/2032	Spot Bond	100.94045	8.24115	100.94045	8.18090			0.00	0	0.00
BLG1B	On 21/11/2015	Spot Bond	100.78378	13.31341	100.78378	13.21621			0.00	0	0.00
BLG1C	On 21/11/2015	Spot Bond	100.82929	13.68998	100.82929	13.58999			0.00	0	0.00
BLG1D	On 21/11/2015	Spot Bond	100.91196	14.37410	100.91196	14.26905			0.00	0	0.00
BLG1E	On 21/11/2015	Spot Bond	101.25521	17.21721	101.25521	17.09099			0.00	0	0.00
BLG1F	On 21/11/2032	Spot Bond	101.82396	16.03031	101.82396	15.91221			0.00	0	0.00
BMWFO3	On 15/06/2013	Spot Bond	100.43475	63.65856	100.43475	63.19017			0.00	0	43,000,000.00
BSR05	On 01/07/2013	Spot Bond	100.66283	61.33828	100.66283	60.89094			0.00	0	0.00
BSR08	On 07/12/2012	Spot Bond	102.16271	98.18574	102.16271	97.40705			0.00	0	0.00
BSR09	On 20/12/2013	Spot Bond	100.41213	43.95545	100.41213	43.53907			0.00	0	0.00
BUS01U	On 30/09/2016	Spot Bond	100.00000	9.14584	100.00000	9.07953			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
CBL06	On 02/11/2014	Spot Bond	117.90266	26.07483	117.90266	25.87531				141,483,192,000.00	1,200,000	4,163,000.00
CBL08	On 02/11/2016	Spot Bond	125.14109	13.69702	125.14109	13.58715				0.00	0	115,000.00
CBL09	On 29/01/2017	Spot Bond	102.03851	12.49502	102.03851	12.40278				0.00	0	0.00
CBL10	On 06/05/2014	Spot Bond	101.32226	38.40216	101.32226	38.12046				0.00	0	0.00
CBL11	On 06/05/2016	Spot Bond	111.35530	13.97056	111.35530	13.86845				111,355,300,000.00	1,000,000	8,877,000.00
CBL12	On 06/09/2018	Spot Bond	105.54647	13.41082	105.54647	13.31695				0.00	0	0.00
CBL13	On 01/02/2019	Spot Bond	101.86680	10.15213	101.86680	10.07730				0.00	0	0.00
CBL14	On 01/02/2019	Spot Bond	106.76252	14.41373	106.76252	14.31356				0.00	0	0.00
CBL15	On 18/05/2015	Spot Bond	100.85304	19.17455	100.85304	16.43194				0.00	0	0.00
CBL16	On 18/05/2017	Spot Bond	107.65219	10.68616	107.65219	10.61098				387,547,884,000.00	3,600,000	4,637,000.00
CBL17	On 23/08/2019	Spot Bond	101.28817	0.47740	101.28817	0.47107				0.00	0	0.00
CBL18	On 23/08/2019	Spot Bond	101.82280	22.23353	101.82280	21.98043				0.00	0	0.00
CBL19	On 02/11/2015	Spot Bond	100.00000	10.04662	100.00000	9.82209				0.00	0	0.00
CCT01	On 23/06/2023	Spot Bond	122.47945	15.14611	122.47945	15.02795				0.00	0	0.00
CCT02	On 12/06/2024	Spot Bond	118.42047	14.73113	118.42047	14.61924				0.00	0	1,000,000.00
CCT03	On 15/03/2025	Spot Bond	117.20315	11.23826	117.20315	11.15267				0.00	0	26,000,000.00
CGR10	On 08/12/2016	Spot Bond	100.88420	14.62934	100.88420	14.52127				0.00	0	0.00

Contract Details	Strike	Call / Put	MTM Yield	MarkPrice	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
CGR11	On 28/03/2016	Spot Bond	104.14474	17.49814	104.14474	17.41193			0.00	0	0.00
CGR12	On 14/11/2014	Spot Bond	100.00000	28.78113	100.00000	100.00000		16,300,000,000,000.00	163,000,000	70,000,000.00	
CGR6	On 18/02/2013	Spot Bond	101.65048	82.08975	101.65048	102.32844			0.00	0	0.00
CGR7	On 22/07/2014	Spot Bond	102.86721	32.48385	102.86721	32.24233			0.00	0	0.00
CGR8	On 22/07/2015	Spot Bond	103.30382	22.96759	103.30382	22.79617			0.00	0	0.00
CGR9	On 15/11/2012	Spot Bond	101.25944	81.39999	101.25944	81.39997			0.00	0	0.00
CIG01	On 06/06/2015	Spot Bond	100.80383	18.93946	100.80383	18.75944			0.00	0	0.00
CLN100	On 20/12/2012	Spot Bond	100.33426	93.46186	100.33426	92.75699			0.00	0	0.00
CLN103	On 20/03/2013	Spot Bond	100.61895	94.57678	100.61895	93.85985			0.00	0	0.00
CLN104	On 15/06/2014	Spot Bond	100.74860	34.86967	100.74860	34.61239			0.00	0	0.00
CLN108	On 20/06/2013	Spot Bond	100.40933	63.16948	100.40933	62.70480			0.00	0	0.00
CLN110	On 31/03/2013	Spot Bond	100.00000	75.73566	100.00000	75.28125			0.00	0	0.00
CLN111	On 31/03/2013	Spot Bond	100.00000	75.73566	100.00000	75.28125			0.00	0	0.00
CLN112	On 31/03/2013	Spot Bond	100.00000	75.73566	100.00000	75.28125			0.00	0	0.00
CLN113	On 31/03/2013	Spot Bond	100.00000	75.73566	100.00000	75.28125			0.00	0	0.00
CLN114	On 20/06/2013	Spot Bond	100.40933	63.16948	100.40933	62.70480			0.00	0	0.00
CLN115	On 20/06/2013	Spot Bond	100.40933	63.16948	100.40933	62.70480			0.00	0	0.00
CLN116	On 31/08/2013	Spot Bond	100.91360	66.84220	100.91360	66.34829			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
CLN117	On 20/06/2013	Spot Bond	100.41216	63.19691	100.41216	62.73202				0.00	0	0.00
CLN118	On 20/06/2013	Spot Bond	100.38376	62.92263	100.38376	62.45987				0.00	0	0.00
CLN120	On 20/06/2013	Spot Bond	100.36102	62.70319	100.36102	62.24214				0.00	0	0.00
CLN123	On 23/05/2013	Spot Bond	100.95747	67.40154	100.95747	66.90871			605,744,820,000.00	6,000,000	3,000,000.00	
CLN126	On 20/08/2015	Spot Bond	101.78237	24.45222	101.78237	24.27213				0.00	0	0.00
CLN127	On 01/07/2013	Spot Bond	100.19516	61.49220	100.19516	61.04560				0.00	0	0.00
CLN130	On 20/08/2015	Spot Bond	101.76269	24.29998	101.76269	24.12104				0.00	0	0.00
CLN132	On 20/09/2013	Spot Bond	100.38372	62.92265	100.38372	62.45988				0.00	0	0.00
CLN133	On 20/09/2013	Spot Bond	100.36383	62.73064	100.36383	62.26936				0.00	0	0.00
CLN134	On 20/08/2015	Spot Bond	101.86667	25.10426	101.86667	24.91922				0.00	0	0.00
CLN135	On 22/08/2013	Spot Bond	100.97002	67.53309	100.97002	67.03924				0.00	0	0.00
CLN136	On 22/08/2013	Spot Bond	100.92517	67.34543	100.92517	66.85314				0.00	0	0.00
CLN138	On 31/08/2013	Spot Bond	101.01305	67.34849	101.01305	66.85041				0.00	0	0.00
CLN140	On 20/06/2013	Spot Bond	100.41784	63.25177	100.41784	62.78644				0.00	0	0.00
CLN141	On 20/06/2013	Spot Bond	100.39797	63.05978	100.39797	62.59595				0.00	0	0.00
CLN143	On 20/09/2013	Spot Bond	100.40359	63.11466	100.40359	62.65039				0.00	0	0.00
CLN145	On 20/09/2013	Spot Bond	104.39421	58.48574	104.39421	58.08000				0.00	0	0.00

Contract Details	Strike	Call / Put	MTM Yield	MarkPrice	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
CLN147	On 19/04/2013	Spot Bond	101.82300	75.15971	101.82300	74.71972			0.00	0	0.00
CLN149	On 20/09/2013	Spot Bond	102.79173	56.43890	102.79173	56.05227			0.00	0	0.00
CLN152	On 20/08/2013	Spot Bond	101.32621	69.13695	101.32621	68.62977			0.00	0	0.00
CLN153	On 25/11/2012	Spot Bond	100.86778	100.08425	100.86778	99.27464			0.00	0	0.00
CLN154	On 20/03/2014	Spot Bond	100.52565	44.84329	100.52565	44.51308			0.00	0	0.00
CLN156	On 20/12/2013	Spot Bond	101.34356	44.16711	101.34356	43.83951			0.00	0	0.00
CLN157	On 20/12/2013	Spot Bond	101.34356	44.16711	101.34356	43.83951			0.00	0	0.00
CLN158	On 19/04/2013	Spot Bond	99.85161	87.31656	99.85161	86.71096			0.00	0	0.00
CLN159	On 14/02/2015	Spot Bond	101.22270	19.94254	101.22270	19.79638			0.00	0	0.00
CLN162	On 20/09/2015	Spot Bond	100.00000	18.32275	100.00000	18.18845			0.00	0	0.00
CLN163	On 20/09/2015	Spot Bond	100.00000	18.12154	100.00000	17.98872			0.00	0	0.00
CLN164	On 30/04/2014	Spot Bond	100.00000	42.99057	100.00000	42.67888			0.00	0	0.00
CLN165	On 30/04/2014	Spot Bond	100.00000	42.99057	100.00000	42.67888			0.00	0	0.00
CLN166	On 30/04/2014	Spot Bond	100.00000	42.99057	100.00000	42.67888			0.00	0	0.00
CLN167	On 30/04/2014	Spot Bond	100.00000	42.99057	100.00000	42.67888			0.00	0	0.00
CLN168	On 30/04/2014	Spot Bond	100.00000	42.99057	100.00000	42.67888			0.00	0	0.00
CLN169	On 30/04/2014	Spot Bond	100.00000	42.99057	100.00000	42.67888			0.00	0	0.00
CLN170	On 20/12/2015	Spot Bond	100.42338	14.24341	100.42338	14.13863			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
CLN172	On 30/04/2014	Spot Bond	100.00000	42.99057	100.00000	42.67888				0.00	0	0.00
CLN173	On 25/11/2012	Spot Bond	100.00000	99.92613	100.00000	99.12458				0.00	0	0.00
CLN174	On 31/03/2013	Spot Bond	100.50974	91.13181	100.50974	90.46684				0.00	0	0.00
CLN175	On 31/03/2013	Spot Bond	100.82702	91.25737	100.82702	90.58961				0.00	0	0.00
CLN176	On 31/03/2013	Spot Bond	100.54079	91.18543	100.54079	90.51988				0.00	0	0.00
CLN177	On 31/03/2013	Spot Bond	100.49424	91.18978	100.49424	90.52447				0.00	0	0.00
CLN178	On 15/04/2014	Spot Bond	100.00000	42.02033	100.00000	41.71569				0.00	0	0.00
CLN179	On 20/03/2016	Spot Bond	100.39213	13.64959	100.39213	13.54920				0.00	0	0.00
CLN180	On 26/05/2013	Spot Bond	100.00000	66.66801	100.00000	66.66799				0.00	0	0.00
CLN181	On 26/05/2013	Spot Bond	100.00000	66.66801	100.00000	66.66799				0.00	0	0.00
CLN183	On 15/06/2016	Spot Bond	100.60029	14.27903	100.60029	14.17381				0.00	0	0.00
CLN184	On 01/07/2021	Spot Bond	102.77141	13.58799	102.77141	13.49643				0.00	0	0.00
CLN185	On 15/06/2016	Spot Bond	100.60029	14.27903	100.60029	14.17381				0.00	0	0.00
CLN186	On 06/07/2016	Spot Bond	100.01323	11.07790	100.01323	10.99757				0.00	0	0.00
CLN187	On 15/06/2014	Spot Bond	100.90290	37.02940	100.90290	36.75581				0.00	0	0.00
CLN188	On 20/06/2014	Spot Bond	100.91909	38.66481	100.91909	38.37909				0.00	0	0.00
CLN191	On 23/08/2016	Spot Bond	106.57524	7.09652	106.57524	7.04728				0.00	0	0.00

Contract Details	Strike	Call / Put	MTM Yield	MarkPrice	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
CLN192	On 24/08/2016	Spot Bond	99.04734	13.24980	99.04734	13.15456			0.00	0	0.00
CLN193	On 29/08/2021	Spot Bond	106.47706	3.40098	106.47706	3.37645			0.00	0	0.00
CLN194	On 31/08/2016	Spot Bond	100.91984	13.98061	100.91984	13.88626			0.00	0	0.00
CLN195	On 15/06/2014	Spot Bond	101.01820	38.64727	101.01820	38.36144			0.00	0	0.00
CLN196	On 15/06/2016	Spot Bond	100.60029	14.27903	100.60029	14.17381			0.00	0	0.00
CLN197	On 15/06/2016	Spot Bond	100.60029	14.27903	100.60029	14.17381			0.00	0	0.00
CLN198	On 13/09/2021	Spot Bond	106.09892	3.86580	106.09892	3.83771			0.00	0	0.00
CLN199	On 13/09/2016	Spot Bond	106.04227	7.18323	106.04227	7.13103			0.00	0	0.00
CLN200	On 20/12/2016	Spot Bond	100.61212	14.51984	100.61212	14.41283			0.00	0	0.00
CLN205	On 24/03/2013	Spot Bond	100.32240	92.85646	100.32240	92.16148			0.00	0	0.00
CLN209	On 20/03/2013	Spot Bond	100.39517	93.68367	100.39517	92.97495			0.00	0	0.00
CLN210	On 20/06/2013	Spot Bond	100.47626	63.81668	100.47626	63.34696			0.00	0	0.00
CLN211	On 20/12/2013	Spot Bond	100.57686	45.53238	100.57686	45.19693			0.00	0	0.00
CLN213	On 12/10/2014	Spot Bond	99.98364	28.43957	99.98364	28.23341			0.00	0	0.00
CLN214	On 12/10/2014	Spot Bond	99.98339	28.51765	99.98339	28.31093			0.00	0	0.00
CLN215	On 17/10/2016	Spot Bond	103.62392	12.37742	103.62392	12.29254			0.00	0	0.00
CLN216	On 11/10/2014	Spot Bond	99.99988	28.72039	99.99988	28.51216			0.00	0	0.00
CLN217	On 11/10/2014	Spot Bond	99.99989	28.63352	99.99989	28.42593			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
CLN219	On 20/10/2016	Spot Bond	99.79173	11.00521	99.79173	10.92557	0.00	0	0.00	0.00	0	0.00
CLN220	On 20/10/2016	Spot Bond	99.80002	11.00379	99.80002	10.92416	0.00	0	0.00	0.00	0	0.00
CLN221	On 20/10/2016	Spot Bond	103.81175	12.38567	103.81175	12.30060	0.00	0	0.00	0.00	0	0.00
CLN222	On 20/10/2016	Spot Bond	103.81175	12.38567	103.81175	12.30060	0.00	0	0.00	0.00	0	0.00
CLN223	On 15/06/2014	Spot Bond	104.34821	36.97563	104.34821	36.69414	0.00	0	0.00	0.00	0	0.00
CLN224	On 15/06/2014	Spot Bond	107.51178	37.66367	107.51178	37.36924	0.00	0	0.00	0.00	0	0.00
CLN225	On 09/12/2016	Spot Bond	107.00303	14.72675	107.00303	14.62366	0.00	0	0.00	0.00	0	0.00
CLN226	On 20/12/2016	Spot Bond	100.43472	11.00777	100.43472	10.92678	0.00	0	0.00	0.00	0	0.00
CLN227	On 20/12/2016	Spot Bond	100.48341	11.97063	100.48341	11.88251	0.00	0	0.00	0.00	0	0.00
CLN228	On 14/06/2013	Spot Bond	100.44030	63.42988	100.44030	62.96315	0.00	0	0.00	0.00	0	0.00
CLN229	On 14/06/2013	Spot Bond	100.44323	63.45199	100.44323	62.98508	0.00	0	0.00	0.00	0	0.00
CLN230	On 17/01/2015	Spot Bond	99.90043	20.99424	99.90043	20.84216	0.00	0	0.00	0.00	0	0.00
CLN231	On 17/01/2015	Spot Bond	99.90043	20.99424	99.90043	20.84216	0.00	0	0.00	0.00	0	0.00
CLN232	On 20/06/2014	Spot Bond	100.94701	36.67297	100.94701	36.45130	0.00	0	0.00	0.00	0	0.00
CLN233	On 02/02/2013	Spot Bond	101.15359	84.02845	101.15359	83.45401	0.00	0	0.00	0.00	0	0.00
CLN234	On 19/04/2013	Spot Bond	99.83657	87.46858	99.83657	86.86200	0.00	0	0.00	0.00	0	0.00
CLN235	On 19/04/2013	Spot Bond	99.83657	87.46858	99.83657	86.86200	0.00	0	0.00	0.00	0	0.00

Contract Details	Strike	Call / Put	MTM Yield	MarkPrice	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
CLN236	On 15/06/2016	Spot Bond	100.64882	13.61033	100.64882	13.52828			0.00	0	0.00
CLN237	On 14/02/2017	Spot Bond	101.05242	8.64305	101.05242	8.57980			0.00	0	0.00
CLN238	On 15/02/2013	Spot Bond	100.93369	81.61941	100.93369	81.07843			0.00	0	0.00
CLN239	On 20/03/2017	Spot Bond	100.44136	10.75848	100.44136	10.69376			0.00	0	0.00
CLN240	On 24/02/2015	Spot Bond	100.86994	21.70191	100.86994	21.54335			0.00	0	0.00
CLN241	On 24/02/2017	Spot Bond	100.93114	9.38673	100.93114	9.31811			0.00	0	0.00
CLN242	On 24/02/2019	Spot Bond	101.19905	11.75019	101.19905	11.67200			0.00	0	0.00
CLN243	On 24/02/2019	Spot Bond	101.19905	11.75019	101.19905	11.67200			0.00	0	0.00
CLN244	On 25/02/2015	Spot Bond	100.81644	21.66495	100.81644	21.50673			0.00	0	0.00
CLN245	On 25/02/2015	Spot Bond	100.81889	21.68053	100.81889	21.52219			0.00	0	0.00
CLN246	On 24/02/2017	Spot Bond	100.84952	13.44776	100.84952	13.34953			0.00	0	0.00
CLN247	On 24/02/2017	Spot Bond	101.47693	13.28537	101.47693	13.18778			0.00	0	0.00
CLN248	On 14/03/2015	Spot Bond	100.47537	22.08666	100.47537	21.92409			0.00	0	0.00
CLN249	On 24/02/2017	Spot Bond	101.44712	13.07285	101.44712	12.97685			0.00	0	0.00
CLN250	On 26/03/2015	Spot Bond	100.26649	21.56401	100.26649	21.40559			0.00	0	0.00
CLN251	On 26/03/2015	Spot Bond	100.26649	21.56401	100.26649	21.40559			0.00	0	0.00
CLN252	On 26/03/2015	Spot Bond	100.26649	21.56401	100.26649	21.40559			0.00	0	0.00
CLN253	On 26/03/2015	Spot Bond	100.26649	21.56401	100.26649	21.40559			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
CLN254	On 26/03/2015	Spot Bond	100.26649	21.56401	100.26649	21.40559				0.00	0	0.00
CLN255	On 26/03/2015	Spot Bond	100.27379	21.73948	100.27379	21.57975				0.00	0	0.00
CLN256	On 26/03/2017	Spot Bond	100.28582	10.20070	100.28582	10.12575				0.00	0	0.00
CLN257	On 26/03/2017	Spot Bond	100.28582	10.20070	100.28582	10.12575				0.00	0	0.00
CLN258	On 26/03/2017	Spot Bond	100.28582	10.20070	100.28582	10.12575				0.00	0	0.00
CLN259	On 26/03/2017	Spot Bond	100.28582	10.20070	100.28582	10.12575				0.00	0	0.00
CLN260	On 26/03/2017	Spot Bond	100.28582	10.20070	100.28582	10.12575				0.00	0	0.00
CLN261	On 26/03/2017	Spot Bond	100.28785	10.25607	100.28785	10.18071				0.00	0	0.00
CLN262	On 26/03/2019	Spot Bond	106.98684	10.64362	106.98684	10.56830				0.00	0	0.00
CLN263	On 20/06/2014	Spot Bond	100.51194	32.20675	100.51194	31.96961				0.00	0	0.00
CLN264	On 18/08/2014	Spot Bond	100.89505	25.74404	100.89505	30.42852				0.00	0	0.00
CLN265	On 02/04/2013	Spot Bond	100.15533	88.02089	100.15533	87.20228				0.00	0	0.00
CLN266	On 16/03/2014	Spot Bond	100.39498	42.97747	100.39498	42.66136				0.00	0	0.00
CLN267	On 16/03/2014	Spot Bond	100.39498	42.97747	100.39498	42.66136				0.00	0	0.00
CLN268	On 30/04/2017	Spot Bond	101.37065	9.55419	101.37065	9.46392				0.00	0	0.00
CLN269	On 20/06/2017	Spot Bond	100.49989	11.44751	100.49989	11.36323				0.00	0	0.00
CLN270	On 24/02/2017	Spot Bond	101.35958	12.59549	101.35958	12.50306				0.00	0	0.00

Contract Details	Strike	Call / Put	MTM Yield	MarkPrice	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
CLN271	On 20/06/2017	Spot Bond	100.58462	13.14032	100.58462	13.04350			0.00	0	0.00
CLN272	On 20/06/2017	Spot Bond	100.39320	9.52751	100.39320	9.45743			0.00	0	0.00
CLN273	On 20/06/2017	Spot Bond	100.39040	9.47095	100.39040	9.40129			0.00	0	0.00
CLN274	On 20/06/2017	Spot Bond	100.40357	9.52623	100.40357	9.45615			0.00	0	0.00
CLN275	On 22/05/2017	Spot Bond	100.91562	7.47182	100.91562	7.40151			0.00	0	0.00
CLN276	On 24/05/2017	Spot Bond	101.06552	8.58327	101.06552	8.50238			0.00	0	0.00
CLN277	On 25/05/2017	Spot Bond	100.99983	8.56513	100.99983	8.48447			0.00	0	0.00
CLN278	On 20/06/2017	Spot Bond	100.40244	9.50360	100.40244	9.43370			0.00	0	0.00
CLN279	On 20/06/2015	Spot Bond	100.54373	19.99646	100.54373	19.84919			0.00	0	0.00
CLN280	On 07/06/2017	Spot Bond	100.65226	9.27869	100.65226	9.19061			0.00	0	0.00
CLN281	On 21/06/2015	Spot Bond	100.36006	16.43891	100.36006	16.28325			0.00	0	0.00
CLN282	On 27/06/2015	Spot Bond	100.24531	16.05435	100.24531	15.90249			0.00	0	0.00
CLN283	On 20/09/2015	Spot Bond	100.37919	16.67426	100.37919	16.51636			0.00	0	0.00
CLN284	On 20/06/2017	Spot Bond	100.44355	9.85117	100.44355	9.75784			0.00	0	0.00
CLN285	On 20/06/2017	Spot Bond	100.44355	9.85117	100.44355	9.75784			0.00	0	0.00
CLN286	On 20/06/2017	Spot Bond	100.44355	9.85117	100.44355	9.75784			0.00	0	0.00
CLN287	On 20/06/2017	Spot Bond	100.44355	9.85117	100.44355	9.75784			0.00	0	0.00
CLN288	On 10/08/2017	Spot Bond	101.18342	8.74024	101.18342	8.62434			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM Yield	MarkPrice	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
CLN289	On 30/08/2017	Spot Bond	100.81012	12.16142	100.81012	12.00063			0.00	0	0.00
CLN290	On 26/06/2017	Spot Bond	100.17296	2.16397	100.17296	2.13282			0.00	0	0.00
CLN291	On 26/06/2017	Spot Bond	100.17296	2.16397	100.17296	2.13282			0.00	0	0.00
CLN292	On 26/06/2017	Spot Bond	100.17084	2.16412	100.17084	2.13296			0.00	0	0.00
CLN293	On 30/06/2017	Spot Bond	100.14936	2.13347	100.14936	2.10415			0.00	0	0.00
CLN294	On 26/06/2017	Spot Bond	100.14949	2.16091	100.14949	2.12943			0.00	0	0.00
CLN295	On 30/06/2017	Spot Bond	100.15029	2.13862	100.15029	2.10889			0.00	0	0.00
CLN296	On 20/12/2017	Spot Bond	100.00000	1.43343	100.00000	1.40726			0.00	0	0.00
CLN297	On 30/06/2017	Spot Bond	100.00000	2.07285	100.00000	2.03950			0.00	0	0.00
CLN298	On 30/06/2017	Spot Bond	100.00000	2.07785	100.00000	2.04398			0.00	0	0.00
CLN299	On 30/06/2017	Spot Bond	100.00000	2.04430	100.00000	2.00858			0.00	0	0.00
CLN300	On 20/12/2017	Spot Bond	100.00000	1.35535	100.00000	1.32341			0.00	0	0.00
CLN301	On 20/12/2017	Spot Bond	100.00000	1.27628	100.00000	1.23897			0.00	0	0.00
CLN39	On 07/02/2016	Spot Bond	100.00000	21.18805	100.00000	21.04844			0.00	0	0.00
CLN40	On 07/02/2016	Spot Bond	100.00000	21.18805	100.00000	21.04844			0.00	0	0.00
CLN42	On 18/04/2028	Spot Bond	34.94295	0.69886	34.94295	0.69701			0.00	0	0.00
CLN44	On 31/03/2013	Spot Bond	154.47129	65.09859	154.47129	64.57260			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM Yield	MarkPrice	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
CLN46	On 07/03/2013	Spot Bond	100.53703	96.61541	100.53703	95.85874			0.00	0	0.00
CLN47	On 07/03/2013	Spot Bond	100.53241	96.60371	100.53241	95.84717			0.00	0	0.00
CLN48	On 07/03/2013	Spot Bond	100.00000	119.88494	100.00000	119.10055			0.00	0	0.00
CLN49	On 31/03/2013	Spot Bond	154.29358	99.69196	154.29358	98.86315			0.00	0	0.00
CLN50	On 07/03/2013	Spot Bond	100.52779	96.59201	100.52779	95.83559			0.00	0	0.00
CLN51	On 07/03/2013	Spot Bond	152.83040	69.80737	152.83040	69.20873			0.00	0	0.00
CLN52	On 30/04/2013	Spot Bond	101.20452	84.72079	101.20452	84.14132			0.00	0	0.00
CLN54	On 30/04/2013	Spot Bond	101.20452	84.72079	101.20452	84.14132			0.00	0	0.00
CLN55	On 18/04/2028	Spot Bond	156.76383	5.17256	156.76383	5.11709			0.00	0	0.00
CLN56	On 30/04/2013	Spot Bond	94.77223	73.36167	94.77223	72.96161			0.00	0	0.00
CLN57	On 30/04/2013	Spot Bond	97.02201	72.85661	97.02201	72.45276			0.00	0	0.00
CLN58	On 07/03/2013	Spot Bond	100.53241	96.60371	100.53241	95.84717			0.00	0	0.00
CLN59	On 07/03/2013	Spot Bond	100.53241	96.60371	100.53241	95.84717			0.00	0	0.00
CLN61	On 02/03/2028	Spot Bond	100.00000	15.57683	100.00000	15.46266			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	73.87875	101.10498	73.44839			0.00	0	0.00
CLN81	On 18/04/2028	Spot Bond	120.49629	7.32137	120.49629	7.26469			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
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	18.33125	78.86322	18.24385				0.00	0	0.00
CLNF02	On 20/10/2015	Spot Bond	78.68249	18.38540	78.68249	18.29790				0.00	0	0.00
CLNF03	On 10/10/2016	Spot Bond	100.01914	11.71399	100.01914	11.62904				0.00	0	0.00
CLNF04	On 10/10/2016	Spot Bond	100.01914	11.71399	100.01914	11.62904				0.00	0	0.00
CLNF05	On 20/09/2016	Spot Bond	100.44036	12.46368	100.44036	12.37197				0.00	0	0.00
CLNF06	On 20/12/2016	Spot Bond	100.40864	10.50374	100.40864	10.42647				0.00	0	0.00
CLNF07	On 20/06/2017	Spot Bond	100.41492	9.75240	100.41492	9.68066				0.00	0	0.00
CLNF08	On 10/07/2013	Spot Bond	100.01997	60.81560	100.01997	60.24766				0.00	0	0.00
CLNF09	On 20/06/2017	Spot Bond	100.41000	9.86683	100.41000	9.79425				0.00	0	0.00
CLNF10	On 24/07/2017	Spot Bond	101.50812	9.55030	101.50812	9.42332				0.00	0	0.00
COJ02	On 15/09/2016	Spot Bond	109.94659	15.80450	109.94659	15.69016				0.00	0	0.00
COJ03	On 26/04/2013	Spot Bond	106.29178	71.80954	106.29178	71.38244				0.00	0	0.00
COJ04	On 05/06/2018	Spot Bond	106.25789	13.30802	106.25789	13.21538				0.00	0	10,000.00
COJ05	On 05/06/2023	Spot Bond	122.59946	15.40407	122.59946	15.28380				0.00	0	339,547,000.00
COJ06	On 09/12/2015	Spot Bond	112.90836	20.14152	112.90836	19.99427				0.00	0	30,100,000.00

Contract Details	Strike	Call / Put	MTM Yield	MarkPrice	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
COJ07	On 23/03/2021	Spot Bond	111.62273	11.16026	111.62273	11.07853			0.00	0	0.00
COJ10C	On 18/01/2013	Spot Bond	100.00000	90.91720	100.00000	90.27994			0.00	0	0.00
COJ12C	On 17/02/2013	Spot Bond	5.86800	104.35764	5.86800	104.30805			0.00	0	0.00
CPL002	On 29/11/2014	Spot Bond	100.79434	21.55778	100.79434	23.01698			0.00	0	0.00
CPL003	On 28/02/2017	Spot Bond	100.83040	9.12144	100.83040	10.71177			0.00	0	0.00
CPL005	On 01/03/2015	Spot Bond	100.70290	23.09322	100.70290	22.92289			0.00	0	0.00
CPL007	On 01/08/2015	Spot Bond	101.26682	15.60895	101.26682	15.40181			0.00	0	0.00
CPL008	On 27/11/2012	Spot Bond	100.65651	97.84145	100.65651	97.05583			0.00	0	0.00
CPL009	On 07/12/2012	Spot Bond	100.45141	97.81212	100.45141	97.04867			0.00	0	0.00
DENG28	On 12/02/2013	Spot Bond	100.00000	81.11111	100.00000	80.57395			0.00	0	0.00
DENG31	On 02/04/2013	Spot Bond	100.00000	75.18891	100.00000	74.73956			0.00	0	0.00
DENG41	On 28/01/2013	Spot Bond	100.18699	83.88281	100.18699	83.30737		4,007,479,600,000.00	40,000,000	20,000,000.00	
DENG42	On 03/04/2013	Spot Bond	100.13300	76.91000	100.13300	76.45085			0.00	0	0.00
DRD03	On 02/07/2014	Spot Bond	100.21016	44.66717	100.21016	44.07948			0.00	0	0.00
DRD04	On 03/07/2015	Spot Bond	100.22082	22.04603	100.22082	21.75594			0.00	0	0.00
DRD05	On 03/10/2013	Spot Bond	100.19483	60.81915	100.19483	60.01904			0.00	0	0.00
DV13	On 25/08/2013	Spot Bond	104.31041	59.22235	104.31041	58.81845			0.00	0	0.00
DV21	On 15/06/2016	Spot Bond	133.09009	19.78038	133.09009	19.61567			0.00	0	14,300,000.00

Contract Details	Strike	Call / Put	MTM Yield	MarkPrice	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
DV22	On 07/02/2020	Spot Bond	111.95336	11.00173	111.95336	10.92229			2,944,373,368,000.00	26,300,000	77,170,000.00
DV23	On 27/02/2023	Spot Bond	110.94098	11.03605	110.94098	10.95693			133,129,176,000.00	1,200,000	148,562,000.00
E170	On 01/08/2020	Spot Bond	142.91138	13.06155	142.91138	12.94723			0.00	0	23,000,000.00
EDC01	On 04/04/2016	Spot Bond	101.79146	17.68495	101.79146	17.55468			0.00	0	0.00
EFC01	On 31/08/2014	Spot Bond	100.97946	26.16768	100.97946	25.91859			0.00	0	0.00
EFC02	On 31/08/2015	Spot Bond	101.06163	10.94169	101.06163	10.83746			0.00	0	0.00
EFC03	On 31/08/2016	Spot Bond	101.11630	4.57284	101.11630	4.52926			0.00	0	0.00
EFC04	On 31/08/2017	Spot Bond	101.17092	1.90956	101.17092	1.89135			0.00	0	0.00
EL15	On 29/06/2015	Spot Bond	126.54006	12.96797	126.54006	12.86106			0.00	0	40,000,000.00
EL28	On 02/05/2028	Spot Bond	1.79000	113.50228	1.79000	113.45807			0.00	0	52,500,000.00
EL29	On 19/11/2029	Spot Bond	1.90000	99.06333	1.90000	1.90000			685,900,000,000.00	361,000,000	290,000,000.00
EMM01	On 28/07/2020	Spot Bond	111.69838	12.54383	111.69838	12.45341			0.00	0	0.00
EMM02	On 11/03/2021	Spot Bond	112.15374	11.38159	112.15374	11.29791			0.00	0	0.00
EMM03	On 04/05/2024	Spot Bond	106.65311	9.76786	106.65311	9.69892			0.00	0	0.00
EPF001	On 19/08/2015	Spot Bond	100.93077	14.29137	100.93077	16.15971			0.00	0	0.00
EPFC01	On 16/11/2012	Spot Bond	100.81699	68.25581	100.81699	68.25579			0.00	0	0.00
EPFC02	On 07/11/2013	Spot Bond	100.00000	45.40569	100.00000	44.39092			300,000,000,000.00	3,000,000	1,500,000.00

Contract Details	Strike	Call / Put	MTM Yield	MarkPrice	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
EPFC03	On 18/02/2013	Spot Bond	100.00000	80.04386	100.00000	79.52070			0.00	0	0.00
EQ181U	On 03/12/2012	Spot Bond	100.00000	98.93282	100.00000	98.15586			0.00	0	0.00
EQ182U	On 11/12/2012	Spot Bond	100.00000	94.31525	100.00000	93.58974			0.00	0	0.00
EQ183U	On 24/01/2013	Spot Bond	100.00000	84.68677	100.00000	84.10138			0.00	0	0.00
EQ184U	On 13/02/2013	Spot Bond	100.00000	85.30560	100.00000	84.74190			0.00	0	5,000,000.00
EQS01	On 18/11/2014	Spot Bond	126.47802	21.62782	126.47802	21.44956			0.00	0	0.00
EQS02	On 01/07/2015	Spot Bond	109.43400	25.47873	109.43400	25.29808			0.00	0	0.00
EQS04	On 22/09/2015	Spot Bond	107.25989	18.65617	107.25989	18.51063			0.00	0	0.00
EQS05	On 25/04/2017	Spot Bond	101.66692	10.52883	101.66692	10.42911			0.00	0	70,000,000.00
ERS3A7	On 17/11/2012	Spot Bond	101.08827	81.25815	101.08827	99.72381			0.00	0	0.00
ERS3A8	On 17/11/2014	Spot Bond	101.14823	26.71153	101.14823	22.67194			0.00	0	0.00
ERS3B1	On 17/11/2012	Spot Bond	101.26753	81.46848	101.26753	99.72332			0.00	0	0.00
ERS3B2	On 17/08/2014	Spot Bond	101.05103	26.23042	101.05103	30.88948			0.00	0	0.00
ERS3C1	On 17/11/2012	Spot Bond	101.34215	81.55609	101.34215	99.72311			0.00	0	0.00
ERS3C2	On 17/08/2014	Spot Bond	101.17066	26.82248	101.17066	31.43388			0.00	0	0.00
ERSA10	On 17/08/2013	Spot Bond	100.93125	54.15796	100.93125	65.80022			0.00	0	0.00
ERSA11	On 17/08/2014	Spot Bond	100.96871	25.82289	100.96871	30.51479			0.00	0	0.00
ERSA12	On 17/08/2015	Spot Bond	100.99870	14.43685	100.99870	16.31012			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM Yield	MarkPrice	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
ERSA13	On 17/08/2013	Spot Bond	100.93575	54.17121	100.93575	65.80979			0.00	0	0.00
ES15	On 30/08/2015	Spot Bond	105.94219	17.57885	105.94219	17.45610			0.00	0	65,700,000.00
ES18	On 20/04/2018	Spot Bond	111.43974	9.68467	111.43974	9.61423		19,613,394,240.00		176,000	507,274,000.00
ES23	On 25/01/2023	Spot Bond	117.73441	11.40798	117.73441	11.32221			0.00	0	260,779,000.00
ES26	On 02/04/2026	Spot Bond	95.26383	9.13464	95.26383	9.07617		10,574,285,130,000.00		111,000,000	96,070,000.00
ES33	On 15/09/2033	Spot Bond	9.08000	86.66593	9.03000	87.01438		4,104,160,000,000.00		452,000,000	783,929,000.00
FIFB01	On 24/08/2015	Spot Bond	100.85636	18.37236	100.85636	18.12936			0.00	0	0.00
FIFC02	On 14/12/2012	Spot Bond	100.35540	96.09712	100.35540	95.36112			0.00	0	0.00
FIFC03	On 09/10/2013	Spot Bond	100.00000	48.15148	100.00000	47.07534			0.00	0	0.00
FR002U	On 02/08/2023	Spot Bond	100.00000	10.66178	100.00000	10.58449			0.00	0	0.00
FR003U	On 02/08/2023	Spot Bond	100.00000	10.37523	100.00000	10.30001			0.00	0	0.00
FR2A3C	On 15/08/2013	Spot Bond	101.07344	54.72244	101.07344	54.32191			0.00	0	0.00
FR2B3C	On 15/08/2013	Spot Bond	101.11222	54.83292	101.11222	54.43143			0.00	0	0.00
FR2C3C	On 15/08/2013	Spot Bond	101.23627	55.18624	101.23627	54.78174			0.00	0	0.00
FR2D3D	On 15/08/2013	Spot Bond	101.30601	55.38486	101.30601	54.97865			0.00	0	0.00
FRB03	On 15/09/2014	Spot Bond	105.15565	29.59786	105.15565	29.39132		294,435,820,000.00		2,800,000	15,775,000.00
FRB05	On 21/12/2018	Spot Bond	103.15112	12.19430	103.15112	12.11145			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM Yield	MarkPrice	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
FRB07	On 06/12/2012	Spot Bond	100.55742	96.89325	100.55742	96.13426			0.00	0	0.00
FRB08	On 10/06/2016	Spot Bond	100.49836	10.70949	100.49836	10.63066			0.00	0	0.00
FRB09	On 10/06/2017	Spot Bond	100.49830	8.41134	100.49830	8.34942			0.00	0	0.00
FRB10	On 25/01/2017	Spot Bond	101.51768	9.52679	101.51768	9.45678			0.00	0	0.00
FRBC21	On 21/12/2018	Spot Bond	111.84945	15.87843	111.84945	15.76322			0.00	0	20,000.00
FRBC22	On 21/12/2018	Spot Bond	100.44644	9.68875	100.44644	9.61746			0.00	0	0.00
FRBI01	On 30/06/2014	Spot Bond	100.00000	48.30674	100.00000	47.97685			0.00	0	0.00
FRBI04	On 31/03/2013	Spot Bond	211.83970	58.39119	211.83970	57.82115			0.00	0	0.00
FRBI07	On 07/07/2013	Spot Bond	105.16707	64.42436	105.16707	63.98206			0.00	0	0.00
FRBI22	On 31/01/2022	Spot Bond	121.95151	3.36371	121.95151	3.33689			0.00	0	0.00
FRBI23	On 07/12/2023	Spot Bond	266.05149	4.43264	266.05149	4.37160			0.00	0	0.00
FRBI28	On 31/03/2028	Spot Bond	145.44748	2.07718	145.44748	2.05855			0.00	0	0.00
FRBI33	On 07/12/2033	Spot Bond	186.40405	3.35153	186.40405	3.31554			0.00	0	0.00
FRBN04	On 15/09/2015	Spot Bond	118.97136	19.78847	118.97136	19.63596			0.00	0	0.00
FRBN06	On 15/09/2015	Spot Bond	100.00000	24.40031	100.00000	24.23688			0.00	0	0.00
FRBN07	On 15/09/2015	Spot Bond	100.00000	24.40031	100.00000	24.23688			0.00	0	0.00
FRBZ01	On 30/11/2020	Spot Bond	51.72712	3.51603	51.72712	3.50403			0.00	0	0.00
FRBZ02	On 28/10/2024	Spot Bond	32.59207	3.44488	32.59207	3.43690			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
FRBZ03	On 10/12/2024	Spot Bond	31.38364	3.72137	31.38364	31.38364	3.71305			0.00	0	0.00
FRC04	On 03/06/2014	Spot Bond	103.71290	39.60442	103.71290	103.71290	39.33411			0.00	0	0.00
FRC08	On 29/04/2013	Spot Bond	101.43171	85.12294	101.43171	101.43171	84.53831			0.00	0	0.00
FRC101	On 24/02/2017	Spot Bond	101.42118	12.88796	101.42118	101.42118	15.43958			0.00	0	0.00
FRC103	On 20/03/2014	Spot Bond	100.70350	46.67663	100.70350	100.70350	46.39513			0.00	0	0.00
FRC104	On 20/03/2014	Spot Bond	100.43778	43.25548	100.43778	100.43778	42.99524			0.00	0	0.00
FRC105	On 24/02/2017	Spot Bond	101.37968	12.59196	101.37968	101.37968	15.06735			0.00	0	0.00
FRC106	On 24/02/2017	Spot Bond	101.37968	12.59196	101.37968	101.37968	15.06735			0.00	0	0.00
FRC107	On 03/06/2021	Spot Bond	100.95684	11.20388	100.95684	100.95684	11.12106			0.00	0	0.00
FRC108	On 24/02/2017	Spot Bond	101.35502	12.41610	101.35502	101.35502	14.84625			0.00	0	0.00
FRC109	On 20/06/2017	Spot Bond	100.49706	11.39104	100.49706	100.49706	11.30718			0.00	0	0.00
FRC11	On 26/05/2013	Spot Bond	100.81157	66.61242	100.81157	100.81157	66.12598			0.00	0	0.00
FRC110	On 15/06/2016	Spot Bond	100.62812	14.75797	100.62812	100.62812	14.64920			0.00	0	0.00
FRC112	On 20/06/2017	Spot Bond	100.42343	9.92202	100.42343	100.42343	9.84903			0.00	0	0.00
FRC113	On 20/06/2017	Spot Bond	100.46990	10.84883	100.46990	100.46990	10.76898			0.00	0	0.00
FRC114	On 20/06/2014	Spot Bond	100.53541	32.78302	100.53541	100.53541	32.54160			0.00	0	0.00
FRC115	On 20/06/2017	Spot Bond	98.00000	8.61451	98.00000	98.00000	8.52879			0.00	0	0.00

Contract Details			Strike	Call / Put	MTM Yield	MarkPrice	Previous MTM	Previous Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
FRC116	On 20/06/2017	Spot Bond			100.00000	8.76950	100.00000	8.67011				0.00	0	0.00
FRC117	On 15/06/2016	Spot Bond			100.61842	14.59092	100.61842	14.48338				0.00	0	0.00
FRC118	On 20/06/2017	Spot Bond			100.45750	10.82775	100.45750	10.74807				0.00	0	0.00
FRC119	On 20/06/2017	Spot Bond			100.56313	12.97312	100.56313	12.87755				0.00	0	0.00
FRC120	On 20/06/2017	Spot Bond			100.61014	13.93174	100.61014	13.82908				0.00	0	0.00
FRC121	On 20/06/2017	Spot Bond			100.43349	10.34172	100.43349	10.26564				0.00	0	0.00
FRC122	On 20/06/2017	Spot Bond			100.51033	11.67346	100.51033	11.58752				0.00	0	0.00
FRC123	On 20/06/2017	Spot Bond			100.67570	15.27265	100.67570	15.16004				0.00	0	0.00
FRC124	On 20/06/2017	Spot Bond			100.44913	9.95284	100.44913	9.85852				0.00	0	0.00
FRC125	On 20/09/2017	Spot Bond			100.00000	6.98316	100.00000	6.89350				0.00	0	0.00
FRC126	On 20/09/2017	Spot Bond			100.53319	11.48669	100.53319	11.37776				0.00	0	0.00
FRC127	On 20/09/2017	Spot Bond			100.63883	13.42369	100.63883	13.29628				0.00	0	0.00
FRC128	On 20/09/2017	Spot Bond			100.48091	10.53210	100.48091	10.43228				0.00	0	0.00
FRC129	On 20/09/2017	Spot Bond			100.51430	11.14151	100.51430	11.03588				0.00	0	0.00
FRC130	On 20/09/2017	Spot Bond			100.60627	12.82573	100.60627	12.70403				0.00	0	0.00
FRC131	On 20/09/2017	Spot Bond			100.56147	12.00424	100.56147	11.89038				0.00	0	0.00
FRC132	On 20/09/2017	Spot Bond			100.63331	13.32237	100.63331	13.19593				0.00	0	0.00
FRC133	On 20/09/2017	Spot Bond			100.67296	14.05171	100.67296	13.91830				0.00	0	0.00

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
FRC134	On 20/09/2017	Spot Bond	100.60461	12.79531	100.60461	12.67390				0.00	0	0.00
FRC135	On 20/09/2017	Spot Bond	100.58527	12.95186	100.58527	12.82899				0.00	0	0.00
FRC136	On 20/09/2017	Spot Bond	100.52263	11.29382	100.52263	11.18673				0.00	0	0.00
FRC137	On 20/09/2017	Spot Bond	100.51264	11.62282	100.51264	11.51262				0.00	0	0.00
FRC138	On 20/09/2017	Spot Bond	100.64764	13.58580	100.64764	13.45684				0.00	0	0.00
FRC139	On 20/09/2017	Spot Bond	100.63938	13.43383	100.63938	13.30632				0.00	0	0.00
FRC140	On 20/09/2017	Spot Bond	100.61676	13.01833	100.61676	12.89479				0.00	0	0.00
FRC141	On 20/09/2017	Spot Bond	100.64874	13.60606	100.64874	13.47690				0.00	0	0.00
FRC142	On 20/09/2017	Spot Bond	100.54761	11.75057	100.54761	11.63913				0.00	0	0.00
FRC143	On 20/09/2017	Spot Bond	100.48314	10.57274	100.48314	10.47252				0.00	0	0.00
FRC144	On 20/09/2017	Spot Bond	100.40273	9.10877	100.40273	9.02249				0.00	0	0.00
FRC145	On 20/09/2017	Spot Bond	100.68010	14.18334	100.68010	14.04868				0.00	0	0.00
FRC146	On 20/09/2014	Spot Bond	100.48314	31.49501	100.48314	31.19649				0.00	0	0.00
FRC147	On 20/09/2015	Spot Bond	100.54650	19.44747	100.54650	19.26303				0.00	0	0.00
FRC148	On 24/02/2017	Spot Bond	101.08864	3.70131	101.08864	3.64887				0.00	0	0.00
FRC149	On 20/09/2015	Spot Bond	100.52041	10.37458	100.52041	10.27621				0.00	0	0.00
FRC150	On 20/09/2017	Spot Bond	100.44745	1.83673	100.44745	1.81933				0.00	0	0.00

Contract Details	Strike	Call / Put	MTM Yield	MarkPrice	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
FRC151	On 20/09/2017	Spot Bond	98.00000	1.92257	98.00000	1.88223			0.00	0	0.00
FRC152	On 20/12/2017	Spot Bond	100.00000	1.45637	100.00000	1.43197			0.00	0	0.00
FRC153	On 20/12/2017	Spot Bond	100.00000	1.45637	100.00000	1.43197			0.00	0	0.00
FRC154	On 20/12/2017	Spot Bond	100.00000	1.39627	100.00000	1.36729			0.00	0	0.00
FRC17	On 03/06/2014	Spot Bond	103.88434	40.21086	103.88434	39.93605			0.00	0	0.00
FRC29	On 22/07/2014	Spot Bond	101.69803	28.41299	101.69803	28.20388			0.00	0	0.00
FRC37	On 20/06/2015	Spot Bond	100.46014	18.22426	100.46014	18.09013			0.00	0	0.00
FRC40	On 20/12/2015	Spot Bond	100.45737	14.89094	100.45737	14.78135			0.00	0	0.00
FRC41	On 25/10/2013	Spot Bond	101.67764	57.94168	101.67764	57.51531			0.00	0	0.00
FRC42	On 25/11/2012	Spot Bond	6.90500	101.61092	6.90500	101.55335			0.00	0	0.00
FRC46	On 10/09/2017	Spot Bond	98.80765	10.55826	98.80765	10.48171			0.00	0	0.00
FRC47	On 18/02/2013	Spot Bond	113.68077	77.91662	113.68077	77.35346			0.00	0	0.00
FRC55	On 11/07/2013	Spot Bond	100.00003	59.69928	100.00003	59.26647			0.00	0	0.00
FRC57	On 20/06/2014	Spot Bond	100.38660	30.23064	100.38660	30.00831			0.00	0	0.00
FRC61	On 28/07/2017	Spot Bond	101.46163	8.90442	101.46163	8.83902			0.00	0	0.00
FRC66	On 31/01/2022	Spot Bond	109.33538	7.02146	109.33538	6.97172			0.00	0	0.00
FRC67	On 20/09/2016	Spot Bond	100.46640	12.97136	100.46640	12.87589			0.00	0	0.00
FRC68	On 20/09/2016	Spot Bond	100.47150	13.07067	100.47150	12.97446			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM Yield	MarkPrice	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
FRC69	On 31/01/2022	Spot Bond	109.51236	5.37868	109.51236	5.34052			0.00	0	0.00
FRC70	On 20/09/2014	Spot Bond	111.32550	25.32287	111.32550	25.16762			0.00	0	0.00
FRC71	On 31/01/2022	Spot Bond	109.33538	4.93378	109.33538	4.89883			0.00	0	0.00
FRC72	On 31/01/2017	Spot Bond	114.09057	6.00322	114.09057	5.95921			0.00	0	0.00
FRC74	On 20/09/2016	Spot Bond	114.42023	8.50583	114.42023	8.45267			0.00	0	0.00
FRC75	On 20/12/2012	Spot Bond	100.45580	93.94591	100.45580	93.23661			0.00	0	0.00
FRC76	On 28/07/2017	Spot Bond	101.66489	9.92490	101.66489	9.85188			0.00	0	0.00
FRC77	On 15/06/2016	Spot Bond	100.00000	18.23091	100.00000	18.09729			0.00	0	0.00
FRC78	On 15/06/2016	Spot Bond	100.79789	17.68316	100.79789	17.55263			0.00	0	0.00
FRC79	On 15/06/2016	Spot Bond	100.69405	15.89331	100.69405	15.77610			0.00	0	0.00
FRC80	On 15/06/2016	Spot Bond	4.73000	107.72130	4.73000	107.65399			0.00	0	0.00
FRC81	On 20/12/2012	Spot Bond	100.56499	94.38242	100.56499	93.66911			0.00	0	0.00
FRC82	On 15/06/2016	Spot Bond	100.70697	16.11579	100.70697	15.99693			0.00	0	0.00
FRC83	On 20/12/2016	Spot Bond	100.40068	10.33559	100.40068	10.25956			0.00	0	0.00
FRC84	On 20/12/2016	Spot Bond	100.46304	11.56766	100.46304	11.48252			0.00	0	0.00
FRC85	On 20/12/2014	Spot Bond	100.61808	26.10801	100.61808	25.91560			0.00	0	0.00
FRC86	On 20/12/2016	Spot Bond	100.54671	13.22350	100.54671	13.12610			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM Yield	MarkPrice	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
FRC87	On 20/12/2016	Spot Bond	100.52525	12.79855	100.52525	12.70431			0.00	0	0.00
FRC88	On 20/12/2012	Spot Bond	100.34678	93.51162	100.34678	92.80630			0.00	0	0.00
FRC89	On 20/12/2012	Spot Bond	100.34394	93.50031	100.34394	92.79510			0.00	0	0.00
FRC90	On 20/03/2013	Spot Bond	100.32862	94.68288	100.32862	94.10023			0.00	0	0.00
FRC91	On 20/03/2013	Spot Bond	100.34043	94.68404	100.34043	94.10131			0.00	0	0.00
FRC92	On 20/03/2013	Spot Bond	100.34112	94.69148	100.34112	94.10871			0.00	0	0.00
FRC93	On 20/03/2013	Spot Bond	100.34682	93.49145	100.34682	92.78450			0.00	0	0.00
FRC94	On 20/03/2017	Spot Bond	100.44788	10.88392	100.44788	10.81843			0.00	0	0.00
FRC95	On 15/06/2016	Spot Bond	100.64235	13.51206	100.64235	13.43061			0.00	0	0.00
FRC96	On 20/03/2017	Spot Bond	100.44732	10.87301	100.44732	10.80758			0.00	0	0.00
FRC97	On 20/03/2015	Spot Bond	98.04956	24.66020	98.04956	24.51505			0.00	0	0.00
FRC98	On 15/06/2016	Spot Bond	100.67532	14.01312	100.67532	13.92863			0.00	0	0.00
FRC99	On 24/02/2017	Spot Bond	101.43156	12.96193	101.43156	15.53259			0.00	0	0.00
FRE2A1	On 02/08/2013	Spot Bond	101.08680	55.88034	101.08680	55.47127			0.00	0	0.00
FRE2A2	On 02/08/2013	Spot Bond	102.04635	57.83662	102.04635	57.40965			0.00	0	10,000.00
FRE2B1	On 02/08/2013	Spot Bond	101.11165	55.93856	101.11165	55.52899			0.00	0	0.00
FRE2B2	On 02/08/2013	Spot Bond	104.68033	57.09128	104.68033	56.66015			0.00	0	0.00
FRE2C	On 02/08/2013	Spot Bond	96.98334	57.39281	96.98334	56.98795			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
FRE2D	On 02/08/2013	Spot Bond	101.19191	56.12662	101.19191	55.71538				0.00	0	0.00
FRE2E	On 02/08/2013	Spot Bond	101.39248	56.59638	101.39248	56.18096				0.00	0	0.00
FRE2F	On 02/08/2013	Spot Bond	101.63872	57.17272	101.63872	56.75216				0.00	0	0.00
FRE2G	On 02/08/2013	Spot Bond	101.79324	57.53417	101.79324	57.11037				0.00	0	0.00
FRI15	On 14/03/2015	Spot Bond	137.45936	15.09804	137.45936	14.96408				0.00	0	0.00
FRJ13	On 01/09/2013	Spot Bond	101.30769	65.53588	101.30769	65.04995			2,034,258,415,200.00	20,080,000	3,520,000.00	
FRJ14	On 20/07/2014	Spot Bond	104.00517	27.43140	104.00517	27.22543				0.00	0	0.00
FRJ15	On 04/04/2015	Spot Bond	100.18638	21.43839	100.18638	21.23788				0.00	0	0.00
FRJ16	On 21/01/2016	Spot Bond	103.41346	12.14926	103.41346	12.05850			1,791,121,127,200.00	17,320,000	2,165,000.00	
FRJ17	On 04/04/2017	Spot Bond	100.62484	9.93077	100.62484	9.83753				0.00	0	0.00
FRJ18	On 21/02/2018	Spot Bond	101.45882	9.08439	101.45882	9.01767				0.00	0	0.00
FRJ19	On 04/04/2019	Spot Bond	100.00000	11.89749	100.00000	11.82990				0.00	0	0.00
FRS36	On 07/12/2023	Spot Bond	254.50193	4.53014	254.50193	4.46959				0.00	0	0.00
FRS37	On 07/12/2023	Spot Bond	265.81898	4.43452	265.81898	4.37349				0.00	0	0.00
FRS43	On 07/12/2023	Spot Bond	249.70910	4.57316	249.70910	4.51282				0.00	0	0.00
FRS46	On 31/01/2022	Spot Bond	117.34620	3.11613	117.34620	3.09277				0.00	0	0.00
FRS49	On 27/10/2020	Spot Bond	101.41744	7.15815	101.41744	7.10559				0.00	0	0.00

Contract Details	Strike	Call / Put	MTM Yield	MarkPrice	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
FRS51	On 31/01/2022	Spot Bond	117.54524	3.38191	117.54524	3.35571			0.00	0	0.00
FRS56	On 19/07/2016	Spot Bond	101.77641	10.93597	101.77641	10.85543			0.00	0	0.00
FRS59	On 07/10/2016	Spot Bond	100.01476	11.26494	100.01476	11.18326			0.00	0	0.00
FRS61	On 02/08/2013	Spot Bond	101.49749	56.84221	101.49749	56.42460			0.00	0	0.00
FRS62	On 04/11/2026	Spot Bond	101.25022	7.04495	101.25022	6.99332			0.00	0	0.00
FRS63	On 22/12/2013	Spot Bond	100.29734	42.84591	100.29734	42.53105			0.00	0	0.00
FRS64	On 26/01/2042	Spot Bond	90.41057	2.91105	90.41057	2.89271			0.00	0	0.00
FRS65	On 30/03/2013	Spot Bond	100.18030	90.99754	100.18030	90.32737			0.00	0	0.00
FRS66	On 22/03/2013	Spot Bond	100.00000	93.07214	100.00000	92.37410			0.00	0	0.00
FRS67	On 25/05/2013	Spot Bond	100.68430	66.28418	100.68430	65.66162			0.00	0	0.00
FRS68	On 09/11/2024	Spot Bond	100.00000	0.90206	100.00000	0.89363			0.00	0	0.00
FRS69	On 31/05/2017	Spot Bond	101.11871	12.68305	101.11871	12.56218			0.00	0	0.00
FRS70	On 04/06/2013	Spot Bond	100.52362	64.25056	100.52362	63.64135			0.00	0	0.00
FRS71	On 08/06/2013	Spot Bond	100.43945	63.46206	100.43945	62.86075			0.00	0	0.00
FRS72	On 09/11/2024	Spot Bond	101.12618	7.86876	101.12618	7.79457			0.00	0	0.00
FRS73	On 12/06/2017	Spot Bond	101.07593	16.02632	101.07593	15.87365			0.00	0	0.00
FRS74	On 14/06/2017	Spot Bond	100.44759	8.08803	100.44759	8.01140			0.00	0	0.00
FRS75	On 13/06/2014	Spot Bond	100.44015	29.98596	100.44015	29.70184			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
FRS76	On 18/06/2017	Spot Bond	100.76967	14.39295	100.76967	14.25619				0.00	0	0.00
FRS77	On 19/07/2014	Spot Bond	101.24351	27.30627	101.24351	26.94397				0.00	0	0.00
FRS78	On 08/08/2013	Spot Bond	101.17008	49.48882	101.17008	48.83260				0.00	0	0.00
FRS79	On 10/07/2017	Spot Bond	100.00000	2.98688	100.00000	2.92012				0.00	0	0.00
FRS80	On 24/10/2013	Spot Bond	100.00000	43.00597	100.00000	42.04482				0.00	0	0.00
FRS81	On 30/10/2042	Spot Bond	2.25000	101.53470	2.25000	101.47293				0.00	0	0.00
FRX14	On 01/09/2014	Spot Bond	105.55013	29.99696	105.55013	29.78698			84,440,104,000.00		800,000	1,591,000.00
FRX15	On 14/03/2015	Spot Bond	106.51279	22.28380	106.51279	22.12666			298,235,812,000.00		2,800,000	745,000.00
FRX16	On 15/09/2016	Spot Bond	104.36488	12.64501	104.36488	12.55730				0.00	0	0.00
FRX17	On 15/09/2017	Spot Bond	105.51532	10.92684	105.51532	10.85038				0.00	0	10,000,000.00
FRX18	On 14/04/2018	Spot Bond	113.83008	10.78287	113.83008	10.70309				0.00	0	0.00
FRX19	On 15/11/2019	Spot Bond	108.96559	9.87083	108.96559	9.82027			370,483,006,000.00		3,400,000	3,476,000.00
FRX24	On 10/12/2024	Spot Bond	117.28648	13.79192	117.28648	13.68798				0.00	0	0.00
FRX31	On 21/02/2031	Spot Bond	102.81960	11.31794	102.81960	11.24165				0.00	0	0.00
FRX45	On 14/04/2045	Spot Bond	79.83345	10.70923	79.83345	10.65011				0.00	0	0.00
FTG1	On 05/09/2016	Spot Bond	100.94835	15.14425	100.94835	15.03231				0.00	0	0.00
GBL01	On 15/10/2015	Spot Bond	100.00000	23.37119	100.00000	22.84886				0.00	0	0.00

Contract Details	Strike	Call / Put	MTM Yield	MarkPrice	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
GFC03	On 10/04/2015	Spot Bond	100.01778	21.82369	100.01778	21.61989			0.00	0	0.00
GFC04	On 11/04/2017	Spot Bond	104.81266	12.14849	104.81266	12.06440			0.00	0	0.00
GFC2	On 27/02/2013	Spot Bond	100.00000	82.10538	100.00000	81.57906			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	88.63389	100.00000	88.02819			0.00	0	0.00
GPT12	On 28/02/2013	Spot Bond	100.00000	82.93332	100.00000	82.40284			0.00	0	0.00
GPT19	On 28/11/2012	Spot Bond	100.63710	97.57862	100.63710	96.79735			0.00	0	0.00
GPT20	On 30/01/2013	Spot Bond	100.00000	83.52403	100.00000	82.95455			0.00	0	0.00
GR1A2A	On 18/11/2012	Spot Bond	100.81750	81.00256	100.81750	100.86157			0.00	0	0.00
GRA292	On 15/02/2013	Spot Bond	100.00000	80.57395	100.00000	80.04386			0.00	0	0.00
GRA298	On 15/11/2012	Spot Bond	99.49839	66.77835	99.49839	66.77833			0.00	0	0.00
GRA299	On 18/12/2012	Spot Bond	99.03016	92.70577	99.03016	92.01148			0.00	0	0.00
GRA300	On 15/02/2013	Spot Bond	100.00000	80.57395	100.00000	80.04386			0.00	0	0.00
GRB85	On 25/01/2013	Spot Bond	100.00000	84.49074	100.00000	83.90805			0.00	0	0.00
GRB89	On 25/01/2013	Spot Bond	100.00000	84.49074	100.00000	83.90805			0.00	0	0.00
GRD164	On 18/01/2013	Spot Bond	100.00000	85.88235	100.00000	85.28037			0.00	0	0.00
GRD166	On 15/02/2013	Spot Bond	100.00000	80.57395	100.00000	80.04386			0.00	0	0.00
GRD179	On 11/01/2013	Spot Bond	100.00000	87.32057	100.00000	86.69834			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM Yield	MarkPrice	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
GRD180	On 16/01/2013	Spot Bond	100.00000	86.28842	100.00000	85.68075			0.00	0	0.00
GRD181	On 31/01/2013	Spot Bond	100.00000	83.33333	100.00000	82.76644			0.00	0	0.00
GRD182	On 04/02/2013	Spot Bond	100.00000	82.57919	100.00000	82.02247			0.00	0	0.00
GRDB1	On 10/01/2018	Spot Bond	100.01501	7.37411	100.01501	7.32063			0.00	0	0.00
GRDC1	On 10/01/2018	Spot Bond	100.01973	9.33840	100.01973	9.27069			0.00	0	0.00
GRH1A1	On 25/10/2017	Spot Bond	100.00000	2.20971	100.00000	4.41940			0.00	0	0.00
GRH1A2	On 25/10/2017	Spot Bond	100.00000	2.20971	100.00000	4.41940			0.00	0	0.00
GRH1A3	On 25/10/2017	Spot Bond	100.00000	2.20971	100.00000	4.41940			0.00	0	0.00
GRH1A4	On 25/10/2017	Spot Bond	100.00000	2.20971	100.00000	4.41940			0.00	0	0.00
GRH1B	On 25/10/2017	Spot Bond	100.00000	2.20971	100.00000	4.41940			0.00	0	0.00
GRH1C	On 25/10/2017	Spot Bond	100.00000	2.20971	100.00000	4.41940			0.00	0	0.00
GRH1YU	On 25/10/2039	Spot Bond	100.00000	0.00000	100.00000	0.00000			0.00	0	0.00
GRN1A1	On 18/11/2012	Spot Bond	100.00000	81.16501	100.00000	100.90335			0.00	0	0.00
GRN1B	On 18/11/2012	Spot Bond	100.85290	81.04676	100.85290	100.92353			0.00	0	0.00
GRN1C	On 18/11/2012	Spot Bond	100.88829	81.09095	100.88829	100.98549			0.00	0	0.00
GRN1D	On 18/11/2012	Spot Bond	101.01560	81.24998	101.01560	101.20855			0.00	0	0.00
GRT01	On 08/12/2014	Spot Bond	100.57078	22.69598	100.57078	22.52879			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
GRT02	On 13/05/2016	Spot Bond	101.42786	11.45472	101.42786	11.37062				0.00	0	0.00
GRT03	On 15/10/2015	Spot Bond	99.93193	15.86065	99.93193	15.74573				0.00	0	0.00
GRT04	On 15/09/2016	Spot Bond	100.43806	11.49062	100.43806	11.40607				0.00	0	0.00
GRT05	On 25/01/2015	Spot Bond	102.01673	19.60035	102.01673	19.45569				0.00	0	0.00
GSIZ16	On 23/09/2016	Spot Bond	100.31458	11.84102	100.31458	11.75399				0.00	0	0.00
HILB01	On 18/07/2015	Spot Bond	99.88260	16.87485	99.88260	16.65341				0.00	0	0.00
HILB02	On 13/09/2017	Spot Bond	100.51108	10.97862	100.51108	10.83223				0.00	0	0.00
HILC02	On 17/01/2013	Spot Bond	100.00000	86.08491	100.00000	85.48009				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	93.30016	105.54321	92.56131				0.00	0	0.00
HMS1B3	On 19/12/2012	Spot Bond	105.54321	93.30016	105.54321	92.56131				0.00	0	0.00
HMS1B5	On 19/07/2013	Spot Bond	100.00000	62.99605	100.00000	62.63915				0.00	0	0.00
HMS1B6	On 19/07/2013	Spot Bond	100.00000	69.65449	100.00000	69.25879				0.00	0	0.00
HMS1B7	On 19/07/2013	Spot Bond	101.63173	58.13723	101.63173	57.70961			1,016,317,300,000.00	10,000,000	5,000,000.00	
HMS1B8	On 19/07/2015	Spot Bond	101.67762	15.48334	101.67762	15.36941				0.00	0	0.00
HMS1B9	On 19/07/2015	Spot Bond	105.13866	16.60672	105.13866	16.48083				0.00	0	0.00
HMS1C2	On 19/12/2012	Spot Bond	105.76786	93.33952	105.76786	92.59891				0.00	0	0.00

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
HMS1C3	On 19/07/2013	Spot Bond	101.68917	58.25081	101.68917	57.82214				0.00	0	0.00
HMS1C4	On 19/07/2015	Spot Bond	101.75803	15.80487	101.75803	15.68849				0.00	0	0.00
HMS1C5	On 19/07/2015	Spot Bond	117.06290	14.43894	117.06290	14.31858				0.00	0	0.00
HMS1D2	On 19/12/2012	Spot Bond	106.05795	93.39033	106.05795	92.64747				0.00	0	0.00
HMS1D3	On 19/07/2013	Spot Bond	101.79257	58.45516	101.79257	58.02459				0.00	0	0.00
HMS1D4	On 19/07/2015	Spot Bond	101.86140	16.21774	101.86140	16.09821				0.00	0	0.00
HMS1D5	On 19/07/2015	Spot Bond	117.06290	14.83319	117.06290	14.70954				0.00	0	0.00
HMS1E2	On 19/12/2012	Spot Bond	107.08651	93.57052	107.08651	92.81964				0.00	0	0.00
HMS1E3	On 19/07/2013	Spot Bond	101.93042	58.72744	101.93042	58.29434				0.00	0	0.00
HMS1E4	On 19/07/2015	Spot Bond	101.98773	16.72155	101.98773	16.59817				0.00	0	0.00
HMS1F2	On 19/12/2012	Spot Bond	108.34719	93.79140	108.34719	93.03068				0.00	0	0.00
HMS1G2	On 19/12/2012	Spot Bond	110.21153	94.11808	110.21153	93.34277				0.00	0	0.00
HWAY20	On 31/07/2020	Spot Bond	115.88630	11.16507	115.88630	11.08217				0.00	0	38,996,727.00
HWAY23	On 07/12/2023	Spot Bond	272.42396	4.38229	272.42396	4.32098				0.00	0	97,000,000.00
HWAY24	On 07/12/2024	Spot Bond	271.70682	4.38784	271.70682	4.32656				0.00	0	0.00
HWAY34	On 31/07/2034	Spot Bond	101.83148	11.64349	101.83148	11.56563				0.00	0	30,200,000.00
HWAY35	On 31/07/2035	Spot Bond	102.02133	11.62623	102.02133	11.54837				0.00	0	0.00

Contract Details	Strike	Call / Put	MTM Yield	MarkPrice	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
I2025	On 31/01/2025	Spot Bond	1.26000	110.21720	1.18000	111.13839			83,160,000,000.00	66,000,000	191,000,000.00
I2038	On 31/01/2038	Spot Bond	1.91000	108.70672	1.91000	108.66360			0.00	0	349,000,000.00
I2050	On 31/12/2050	Spot Bond	2.06000	113.73470	2.06000	113.68700			0.00	0	455,000,000.00
IBC01	On 16/03/2015	Spot Bond	95.45000	21.11727	95.45000	21.00128			0.00	0	0.00
IBL06	On 14/12/2012	Spot Bond	100.50759	95.14396	100.50759	94.41425			0.00	0	0.00
IBL09	On 08/12/2012	Spot Bond	100.56563	96.58747	100.56563	95.83474			0.00	0	0.00
IBL11	On 12/03/2015	Spot Bond	109.26558	23.21898	109.26558	23.05183			0.00	0	0.00
IBL12	On 12/03/2013	Spot Bond	100.86049	95.56579	100.86049	94.82476			0.00	0	0.00
IBL13	On 12/03/2015	Spot Bond	102.46253	22.36357	102.46253	22.19607			0.00	0	0.00
IBL14	On 28/06/2015	Spot Bond	100.92206	16.60314	100.92206	16.48045			0.00	0	0.00
IBL15	On 28/06/2013	Spot Bond	100.23329	61.71116	100.23329	61.25791			0.00	0	0.00
IBL18	On 10/12/2013	Spot Bond	100.52781	43.61075	100.52781	43.28961			0.00	0	0.00
IBL19	On 15/03/2014	Spot Bond	100.74849	43.15796	100.74849	42.83952			0.00	0	0.00
IBL20	On 15/03/2014	Spot Bond	103.45013	40.26586	103.45013	39.98858			0.00	0	0.00
IBL21	On 15/03/2016	Spot Bond	108.14435	15.43906	108.14435	15.32884			0.00	0	0.00
IBL22	On 15/03/2018	Spot Bond	111.48026	11.32301	111.48026	11.24017			0.00	0	0.00
IBL23	On 21/04/2014	Spot Bond	102.47730	37.14622	102.47730	36.89379			0.00	0	0.00
IBL24	On 21/04/2014	Spot Bond	99.82217	39.67216	99.82217	39.38499			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
IBL25	On 18/08/2014	Spot Bond	100.88835	25.62801	100.88835	30.32119				0.00	0	0.00
IBL26	On 18/08/2014	Spot Bond	106.87614	25.66954	106.87614	25.48483				0.00	0	0.00
IBL28	On 18/08/2016	Spot Bond	105.97204	13.48398	105.97204	13.39084				0.00	0	0.00
IBL32	On 03/11/2014	Spot Bond	101.15611	26.41727	101.15611	26.22377				0.00	0	0.00
IBL33	On 03/11/2016	Spot Bond	101.23137	9.95329	101.23137	9.88034				0.00	0	0.00
IBL34	On 31/01/2017	Spot Bond	119.59470	4.68560	119.59470	4.64994				0.00	0	0.00
IBL36	On 31/01/2022	Spot Bond	121.25275	3.03456	121.25275	3.01121				0.00	0	0.00
IBL37	On 02/04/2015	Spot Bond	100.15533	21.73289	100.15533	21.52970				0.00	0	0.00
IBL38	On 02/04/2017	Spot Bond	100.16252	10.13858	100.16252	10.04378				0.00	0	0.00
IBL39	On 02/04/2018	Spot Bond	105.78604	10.22848	105.78604	10.15715				0.00	0	0.00
IBL40	On 15/06/2015	Spot Bond	100.66354	16.48847	100.66354	16.33194				0.00	0	0.00
IBL42	On 15/06/2017	Spot Bond	100.43811	8.70871	100.43811	8.62620				0.00	0	60,000,000.00
IBL43	On 15/11/2015	Spot Bond	100.00000	9.10926	100.00000	8.90568			22,260,000,000,000.00	222,600,000	658,000,000.00	
IBL45	On 21/12/2018	Spot Bond	100.00000	8.86316	100.00000	8.56869				0.00	0	200,000,000.00
IBL46	On 15/01/2020	Spot Bond	100.00000	7.96628	100.00000	7.69929				0.00	0	506,000,000.00
IC02	On 09/05/2013	Spot Bond	100.00000	71.16139	100.00000	70.76530				0.00	0	0.00
IDC01U	On 08/11/2026	Spot Bond	100.00000	0.00450	100.00000	0.00445				0.00	0	0.00

Contract Details	Strike	Call / Put	MTM Yield	MarkPrice	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
IDCP01	On 19/04/2015	Spot Bond	99.89211	18.79034	99.89211	18.66528			0.00	0	0.00
IDCP02	On 19/04/2015	Spot Bond	99.89211	18.79034	99.89211	18.66528			0.00	0	0.00
IDCP03	On 31/01/2017	Spot Bond	100.97091	9.40954	100.97091	9.34704			0.00	0	0.00
IDCP04	On 19/10/2017	Spot Bond	5.00000	103.32462	5.00000	103.24155			0.00	0	0.00
IDW001	On 30/06/2016	Spot Bond	101.37699	13.16072	101.37699	13.03638			0.00	0	0.00
IDW002	On 30/06/2016	Spot Bond	101.30327	12.43442	101.30327	12.31702			0.00	0	0.00
IDW003	On 30/06/2016	Spot Bond	100.00000	13.31283	100.00000	13.01077			0.00	0	0.00
IFM01	On 31/03/2016	Spot Bond	112.11249	17.05397	112.11249	16.92933			0.00	0	0.00
IHL01	On 29/12/2014	Spot Bond	100.20174	22.28693	100.20174	22.12328			0.00	0	0.00
IHL02	On 29/12/2014	Spot Bond	100.20174	22.28693	100.20174	22.12328			0.00	0	0.00
IHL03	On 17/05/2017	Spot Bond	101.14829	9.66729	101.14829	8.28129			0.00	0	0.00
IKH1D	On 09/12/2028	Spot Bond	100.00000	8.57527	100.00000	8.51242			0.00	0	0.00
IN01E	On 23/07/2013	Spot Bond	101.89135	56.25353	101.89135	55.50329			0.00	0	0.00
IN02E	On 06/08/2013	Spot Bond	101.88356	49.81876	101.88356	49.15437			0.00	0	0.00
IN03E	On 13/08/2013	Spot Bond	101.64472	48.35476	101.64472	47.71113			0.00	0	0.00
IN04	On 15/03/2015	Spot Bond	101.44581	23.75564	101.44581	23.59465			0.00	0	0.00
IN04E	On 27/08/2013	Spot Bond	100.58397	68.56181	100.58397	67.58300			0.00	0	0.00
IN05E	On 14/11/2013	Spot Bond	100.00000	42.54524	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
IN07	On 16/05/2013	Spot Bond	104.33728	69.25929	104.33728	68.86787				0.00	0	0.00
IN09	On 01/02/2016	Spot Bond	101.67347	13.85430	101.67347	13.75236				0.00	0	0.00
IN177U	On 24/01/2013	Spot Bond	100.00000	84.68677	100.00000	84.10138				0.00	0	0.00
IN178U	On 24/01/2013	Spot Bond	100.00000	84.68677	100.00000	84.10138				0.00	0	0.00
IN181U	On 31/01/2013	Spot Bond	100.00000	83.33333	100.00000	82.76644				0.00	0	0.00
IND147	On 22/11/2012	Spot Bond	100.00000	99.18478	100.00000	98.38275				0.00	0	0.00
IND204	On 24/01/2013	Spot Bond	100.00000	84.68677	100.00000	84.10138				0.00	0	0.00
IND205	On 31/01/2013	Spot Bond	100.00000	83.33333	100.00000	82.76644				0.00	0	0.00
IND207	On 14/02/2013	Spot Bond	100.00000	80.75221	100.00000	80.21978				0.00	0	0.00
IND208	On 21/02/2013	Spot Bond	100.00000	79.52070	100.00000	79.00433				0.00	0	0.00
IND209	On 28/02/2013	Spot Bond	100.00000	78.32618	100.00000	77.82516				0.00	0	0.00
IND234	On 21/08/2013	Spot Bond	100.00000	54.28215	100.00000	53.92155				0.00	0	0.00
IND247	On 20/11/2012	Spot Bond	99.34271	99.72857	99.34271	98.92304				0.00	0	0.00
IND248	On 27/11/2012	Spot Bond	99.22914	97.87141	99.22914	97.09637				0.00	0	0.00
IND249	On 04/12/2012	Spot Bond	99.12821	96.08570	99.12821	95.33932				0.00	0	0.00
IND250	On 11/12/2012	Spot Bond	99.02750	94.36742	99.02750	93.64812				0.00	0	0.00
IND302	On 08/01/2013	Spot Bond	98.62666	88.09758	98.62666	87.47289				0.00	0	0.00

Contract Details	Strike	Call / Put	MTM Yield	MarkPrice	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
IND303	On 15/01/2013	Spot Bond	98.52695	86.66533	98.52695	86.06133			197,053,900,000.00	2,000,000	2,000,000.00
IND304	On 22/01/2013	Spot Bond	98.42745	85.28166	98.42745	84.69731			0.00	0	0.00
IND305	On 29/01/2013	Spot Bond	100.00000	83.71560	100.00000	83.14351			0.00	0	0.00
IND306	On 05/02/2013	Spot Bond	100.00000	82.39278	100.00000	81.83857			0.00	0	0.00
IND307	On 12/02/2013	Spot Bond	100.00000	81.11111	100.00000	80.57395			0.00	0	0.00
IND308	On 19/02/2013	Spot Bond	100.00000	79.86871	100.00000	79.34783			0.00	0	0.00
IND309	On 26/02/2013	Spot Bond	100.00000	78.66379	100.00000	78.15846			0.00	0	0.00
IND310	On 05/03/2013	Spot Bond	100.00000	77.49469	100.00000	77.00422			0.00	0	0.00
IND311	On 12/03/2013	Spot Bond	100.00000	76.35983	100.00000	75.88358			0.00	0	0.00
IND312	On 19/03/2013	Spot Bond	100.00000	75.25773	100.00000	74.79508			0.00	0	0.00
IND313	On 26/03/2013	Spot Bond	100.00000	74.18699	100.00000	73.73737			0.00	0	0.00
IND314	On 02/04/2013	Spot Bond	100.00000	73.14629	100.00000	72.70916			0.00	0	0.00
IND315	On 09/04/2013	Spot Bond	100.00000	72.13439	100.00000	71.70923			0.00	0	0.00
IND316	On 16/04/2013	Spot Bond	100.00000	71.15010	100.00000	70.73643			0.00	0	0.00
IND317	On 23/04/2013	Spot Bond	100,000.00000	0.23493	100,000.00000	0.23048			0.00	0	0.00
IND318	On 24/04/2013	Spot Bond	100.00000	70.05758	100.00000	69.65649			0.00	0	0.00
IND319	On 25/04/2013	Spot Bond	100.00000	69.92337	100.00000	69.52381			0.00	0	0.00
IND320	On 26/04/2013	Spot Bond	100.00000	69.78967	100.00000	69.39163			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
IND321	On 27/04/2013	Spot Bond	100.00000	69.65649	100.00000	69.25996				0.00	0	0.00
IND322	On 28/04/2013	Spot Bond	100.00000	69.52381	100.00000	69.12879				0.00	0	0.00
IND323	On 29/04/2013	Spot Bond	100.00000	69.39163	100.00000	68.99811				0.00	0	0.00
IND324	On 30/04/2013	Spot Bond	100.00000	69.25996	100.00000	68.86792				0.00	0	0.00
IND325	On 01/05/2013	Spot Bond	100.00000	69.12879	100.00000	68.73823				0.00	0	0.00
IND326	On 02/05/2013	Spot Bond	100.00000	68.99811	100.00000	68.60902				0.00	0	0.00
IND327	On 03/05/2013	Spot Bond	100.00000	68.86792	100.00000	68.48030				0.00	0	0.00
IND328	On 04/05/2013	Spot Bond	100.00000	68.73823	100.00000	68.35206				0.00	0	0.00
IND329	On 05/05/2013	Spot Bond	100.00000	68.60902	100.00000	68.22430				0.00	0	0.00
IND330	On 06/05/2013	Spot Bond	100.00000	68.48030	100.00000	68.09701				0.00	0	0.00
IND331	On 07/05/2013	Spot Bond	100.00000	68.35206	100.00000	67.97020				0.00	0	0.00
IND332	On 08/05/2013	Spot Bond	100.00000	68.22430	100.00000	67.84387				0.00	0	0.00
IND333	On 09/05/2013	Spot Bond	100.00000	68.09701	100.00000	67.71800				0.00	0	0.00
IND334	On 20/08/2013	Spot Bond	100.00000	59.43213	100.00000	59.09451				0.00	0	0.00
IND335	On 27/08/2013	Spot Bond	100.00000	58.64732	100.00000	58.31415				0.00	0	0.00
IND336	On 03/09/2013	Spot Bond	100.00000	57.87286	100.00000	57.54409				0.00	0	0.00
IND337	On 10/09/2013	Spot Bond	100.00000	57.10864	100.00000	56.78421				0.00	0	0.00

Contract Details	Strike	Call / Put	MTM Yield	MarkPrice	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
IND338	On 17/09/2013	Spot Bond	100.00000	56.35450	100.00000	56.03436			0.00	0	0.00
IND339	On 25/09/2013	Spot Bond	100.00000	50.22108	100.00000	49.88746			0.00	0	0.00
IND340	On 01/10/2013	Spot Bond	100.00000	49.55606	100.00000	49.22686			0.00	0	0.00
IND341	On 08/10/2013	Spot Bond	100.00000	48.79132	100.00000	48.46720			0.00	0	0.00
IND342	On 15/10/2013	Spot Bond	100.00000	48.03839	100.00000	47.71927			0.00	0	0.00
IND343	On 22/10/2013	Spot Bond	100.00000	47.29707	100.00000	46.98287			0.00	0	0.00
IND344	On 29/10/2013	Spot Bond	100.00000	46.56719	100.00000	46.25784			0.00	0	0.00
IND345	On 05/11/2013	Spot Bond	100.00000	45.84858	100.00000	45.54400			0.00	0	0.00
IND346	On 12/11/2013	Spot Bond	100.00000	45.14105	100.00000	44.84118			0.00	0	0.00
IND347	On 19/11/2013	Spot Bond	100.00000	44.44444	100.00000	43.56696			0.00	0	0.00
IND348	On 26/11/2013	Spot Bond	100.00000	42.62756	100.00000	41.87181			0.00	0	0.00
IND349	On 03/12/2013	Spot Bond	100.00000	41.20473	100.00000	40.54184			0.00	0	0.00
IND350	On 10/12/2013	Spot Bond	100.00000	40.06092	100.00000	39.47104			0.00	0	0.00
IND351	On 17/12/2013	Spot Bond	100.00000	39.12172	100.00000	38.59067			0.00	0	0.00
INF001	On 30/07/2013	Spot Bond	101.10218	73.09258	101.10218	72.24592			0.00	0	0.00
INF002	On 05/02/2013	Spot Bond	100.97718	84.48233	100.97718	83.90952			0.00	0	0.00
ING100	On 19/05/2013	Spot Bond	101.06512	81.31179	101.06512	67.74974			0.00	0	0.00
ING114	On 31/12/2015	Spot Bond	100.29400	15.01074	100.29400	14.90162			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
ING115	On 31/03/2016	Spot Bond	103.81357	18.16946	103.81357	18.03327				0.00	0	0.00
ING116	On 31/03/2016	Spot Bond	101.94170	17.48840	101.94170	17.35942				0.00	0	0.00
ING126	On 25/11/2012	Spot Bond	100.00000	104.19225	100.00000	103.35649				0.00	0	0.00
ING127	On 07/12/2012	Spot Bond	100.51669	96.57647	100.51669	95.82220				0.00	0	0.00
ING130	On 16/02/2013	Spot Bond	100.00000	80.39648	100.00000	79.86871				0.00	0	0.00
ING131	On 24/02/2013	Spot Bond	100.00000	79.00433	100.00000	78.49462				0.00	0	0.00
ING132	On 22/12/2018	Spot Bond	100.34045	9.21741	100.34045	9.14965				0.00	0	0.00
ING133	On 28/02/2013	Spot Bond	100.00000	82.88868	100.00000	82.35847				0.00	0	0.00
ING135	On 10/12/2014	Spot Bond	100.81708	25.51926	100.81708	25.33085				0.00	0	0.00
ING138	On 22/03/2017	Spot Bond	100.33341	11.00266	100.33341	10.92177				0.00	0	0.00
ING147	On 16/12/2012	Spot Bond	100.35507	94.78215	100.35507	94.05993				0.00	0	0.00
ING148	On 18/03/2013	Spot Bond	100.00000	89.36739	100.00000	88.09072				0.00	0	0.00
ING153	On 03/04/2017	Spot Bond	6.50000	100.55509	6.50000	100.51956				0.00	0	0.00
ING154	On 03/04/2013	Spot Bond	100.13131	87.70628	100.13131	86.89328				0.00	0	0.00
ING157	On 12/04/2013	Spot Bond	99.98478	85.18715	99.98478	84.41980				0.00	0	0.00
ING158	On 07/12/2012	Spot Bond	100.00000	95.30026	100.00000	94.55959				0.00	0	0.00
ING159	On 05/12/2012	Spot Bond	100.42362	97.49961	100.42362	96.73482				0.00	0	0.00

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
ING160	On 10/12/2012	Spot Bond	100.41625	96.26350	100.41625	95.51821				0.00	0	0.00
ING161	On 20/03/2017	Spot Bond	100.44355	11.40154	100.44355	11.29351				0.00	0	0.00
ING166	On 02/01/2013	Spot Bond	100.14548	91.62610	100.14548	90.95806				0.00	0	0.00
ING167	On 30/09/2014	Spot Bond	100.16956	28.81995	100.16956	28.55046				0.00	0	0.00
ING168	On 07/03/2013	Spot Bond	100.49744	90.95928	100.49744	89.60906				0.00	0	0.00
ING169	On 07/06/2013	Spot Bond	100.49744	61.40669	100.49744	60.58802				0.00	0	0.00
ING170	On 18/03/2013	Spot Bond	100.32608	86.21728	100.32608	85.00528				0.00	0	0.00
ING171	On 19/03/2013	Spot Bond	100.31481	85.81083	100.31481	84.61028				0.00	0	0.00
ING172	On 28/11/2012	Spot Bond	100.14110	97.59027	100.14110	96.81263				0.00	0	0.00
ING173	On 28/02/2013	Spot Bond	100.14461	92.79034	100.14461	90.61272				0.00	0	0.00
ING174	On 28/05/2013	Spot Bond	100.14677	62.56607	100.14677	61.26602				0.00	0	0.00
ING175	On 28/08/2013	Spot Bond	100.14677	66.86875	100.14677	65.47930				0.00	0	0.00
ING176	On 28/02/2013	Spot Bond	100.14488	92.79032	100.14488	90.61269				0.00	0	0.00
ING177	On 28/02/2015	Spot Bond	100.00000	18.54857	100.00000	18.16362				0.00	0	0.00
ING178	On 28/08/2015	Spot Bond	100.00000	12.36571	100.00000	12.10908				0.00	0	0.00
ING182	On 23/01/2013	Spot Bond	100.00000	84.88372	100.00000	84.29561				0.00	0	0.00
ING32	On 30/04/2013	Spot Bond	101.21767	84.53324	101.21767	83.95632				0.00	0	0.00
ING33	On 31/10/2013	Spot Bond	101.23672	56.31237	101.23672	55.89960				0.00	0	0.00

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
ING34	On 31/10/2013	Spot Bond	101.23672	56.31237	101.23672	55.89960				0.00	0	0.00
ING46	On 16/10/2013	Spot Bond	99.91080	59.24521	99.91080	58.81603				0.00	0	0.00
ING60U	On 28/02/2014	Spot Bond	100.00000	49.70681	100.00000	49.34248				0.00	0	0.00
ING89	On 31/12/2014	Spot Bond	100.24109	23.84998	100.24109	23.67669				0.00	0	0.00
INJ02	On 30/04/2015	Spot Bond	102.25661	23.71046	102.25661	23.53510				0.00	0	0.00
IPB3	On 04/12/2013	Spot Bond	100.77468	45.34679	100.77468	45.01213				0.00	0	0.00
IPF01	On 13/04/2015	Spot Bond	99.93260	21.30389	99.93260	21.10509				0.00	0	0.00
IPF02	On 13/04/2016	Spot Bond	99.93094	13.35497	99.93094	13.23034				0.00	0	0.00
IPF03	On 13/04/2017	Spot Bond	99.92988	10.04777	99.92988	9.95401				0.00	0	0.00
IPF06	On 13/04/2017	Spot Bond	104.73009	11.40831	104.73009	11.32941				0.00	0	0.00
IPL4	On 29/03/2014	Spot Bond	104.25515	38.95525	104.25515	38.68530			41,702,060,000.00		400,000	164,000.00
IPL5	On 28/09/2015	Spot Bond	100.91681	16.84180	100.91681	16.71734				0.00	0	0.00
IPL6	On 28/09/2017	Spot Bond	108.21861	11.59603	108.21861	11.51320			324,655,830,000.00		3,000,000	13,607,000.00
IV012	On 26/11/2014	Spot Bond	101.03261	25.03134	101.03261	24.84818				0.00	0	0.00
IV013	On 22/06/2015	Spot Bond	100.34728	18.05878	100.34728	17.92602				0.00	0	0.00
IV014	On 22/06/2015	Spot Bond	109.98505	23.07129	109.98505	22.90614				0.00	0	0.00
IV015	On 20/09/2017	Spot Bond	100.44886	10.43073	100.44886	10.35397				0.00	0	0.00

Contract Details	Strike	Call / Put	MTM Yield	MarkPrice	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
IV016	On 06/12/2021	Spot Bond	100.75653	9.35008	100.75653	9.28108			0.00	0	0.00
IV017	On 31/01/2022	Spot Bond	110.94012	3.26394	110.94012	3.24054			0.00	0	0.00
IV019	On 31/03/2028	Spot Bond	124.10625	2.47503	124.10625	2.45482			0.00	0	0.00
IV01E	On 29/08/2013	Spot Bond	100.58379	67.98261	100.58379	67.03423			0.00	0	0.00
IV022	On 02/04/2022	Spot Bond	100.18782	8.82104	100.18782	8.73854			0.00	0	0.00
IV023	On 11/07/2022	Spot Bond	99.99997	9.02860	99.99997	8.91002			0.00	0	0.00
IV024	On 27/07/2022	Spot Bond	101.62507	8.50593	101.62507	8.39273			0.00	0	0.00
IV025	On 12/09/2019	Spot Bond	100.60774	0.45150	100.60774	0.44548			0.00	0	0.00
IV026	On 27/09/2024	Spot Bond	100.28878	0.00736	100.28878	0.00726			0.00	0	0.00
IV02E	On 17/10/2013	Spot Bond	100.00000	51.61561	100.00000	50.39654			0.00	0	0.00
IV030	On 31/01/2025	Spot Bond	100.00000	2.49244	100.00000	2.44298			0.00	0	0.00
IV030A	On 31/01/2025	Spot Bond	100.00000	2.39334	100.00000	2.34201			0.00	0	0.00
IV04	On 31/03/2013	Spot Bond	102.06373	76.96621	102.06373	76.49750			0.00	0	80,000,000.00
IV07	On 31/03/2013	Spot Bond	100.17994	91.19222	100.17994	90.52874			0.00	0	0.00
IV08	On 30/04/2018	Spot Bond	117.77551	12.81205	117.77551	12.71410			0.00	0	0.00
IV09	On 30/04/2018	Spot Bond	101.74618	9.90953	101.74618	9.83657			0.00	0	0.00
IV19A	On 31/03/2028	Spot Bond	124.10625	2.44877	124.10625	2.42877			0.00	0	0.00
IVA204	On 26/01/2013	Spot Bond	100.00000	84.29561	100.00000	83.71560			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
IVA206	On 09/02/2013	Spot Bond	100.00000	81.65548	100.00000	81.11111				0.00	0	0.00
IVA207	On 16/02/2013	Spot Bond	100.00000	80.39648	100.00000	79.86871				0.00	0	0.00
IVA208	On 23/02/2013	Spot Bond	100.00000	79.17570	100.00000	78.66379				0.00	0	0.00
IVA229	On 19/07/2013	Spot Bond	100.00000	58.41147	100.00000	58.02345				0.00	0	0.00
IVA234	On 23/08/2013	Spot Bond	100.00000	54.04148	100.00000	53.68248				0.00	0	0.00
IVA246	On 15/11/2012	Spot Bond	99.41373	66.79723	99.41373	66.79721				0.00	0	0.00
IVA247	On 22/11/2012	Spot Bond	99.31432	99.19033	99.31432	98.39366				0.00	0	0.00
IVA248	On 29/11/2012	Spot Bond	99.20028	97.35409	99.20028	96.58741				0.00	0	0.00
IVA249	On 06/12/2012	Spot Bond	99.09942	95.58805	99.09942	94.84957				0.00	0	0.00
IVA250	On 13/12/2012	Spot Bond	98.99876	93.88833	98.99876	93.17650				0.00	0	0.00
IVA301	On 03/01/2013	Spot Bond	100.00000	89.02439	100.00000	88.37772				0.00	0	0.00
IVA302	On 10/01/2013	Spot Bond	98.62399	87.68043	98.62399	87.06164				0.00	0	0.00
IVA303	On 17/01/2013	Spot Bond	98.49850	86.26514	98.49850	85.66686				0.00	0	0.00
IVA304	On 24/01/2013	Spot Bond	98.39906	84.89490	98.39906	84.31599				0.00	0	0.00
IVA305	On 31/01/2013	Spot Bond	100.00000	83.33333	100.00000	82.76644				0.00	0	0.00
IVA306	On 07/02/2013	Spot Bond	100.00000	82.02247	100.00000	81.47321				0.00	0	0.00
IVA307	On 14/02/2013	Spot Bond	100.00000	80.75221	100.00000	80.21978				0.00	0	0.00

Contract Details	Strike	Call / Put	MTM Yield	MarkPrice	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
IVA308	On 21/02/2013	Spot Bond	100.00000	79.52070	100.00000	79.00433			0.00	0	0.00
IVA309	On 28/02/2013	Spot Bond	100.00000	78.32618	100.00000	77.82516			0.00	0	0.00
IVA310	On 07/03/2013	Spot Bond	100.00000	77.16702	100.00000	76.68067			0.00	0	0.00
IVA311	On 14/03/2013	Spot Bond	100.00000	76.04167	100.00000	75.56936			0.00	0	0.00
IVA312	On 22/03/2013	Spot Bond	100.00000	74.79508	100.00000	74.33809			0.00	0	0.00
IVA313	On 28/03/2013	Spot Bond	100.00000	73.88664	100.00000	73.44064			0.00	0	0.00
IVA314	On 04/04/2013	Spot Bond	100.00000	72.85429	100.00000	72.42063			0.00	0	0.00
IVA315	On 11/04/2013	Spot Bond	100.00000	71.85039	100.00000	71.42857			0.00	0	0.00
IVA316	On 18/04/2013	Spot Bond	100.00000	70.87379	100.00000	70.46332			0.00	0	0.00
IVA317	On 10/05/2013	Spot Bond	100.00000	67.97020	100.00000	67.59259			0.00	0	0.00
IVA318	On 11/05/2013	Spot Bond	100.00000	67.84387	100.00000	67.46765			0.00	0	0.00
IVA319	On 12/05/2013	Spot Bond	100.00000	67.71800	100.00000	67.34317			0.00	0	0.00
IVA320	On 13/05/2013	Spot Bond	100.00000	67.59259	100.00000	67.21915			0.00	0	0.00
IVA321	On 14/05/2013	Spot Bond	100.00000	67.46765	100.00000	67.09559			0.00	0	0.00
IVA322	On 15/05/2013	Spot Bond	100.00000	67.34317	100.00000	66.97248			0.00	0	0.00
IVA323	On 16/05/2013	Spot Bond	100.00000	67.21915	100.00000	66.84982			0.00	0	0.00
IVA324	On 17/05/2013	Spot Bond	100.00000	67.09559	100.00000	66.72761			0.00	0	0.00
IVA325	On 18/05/2013	Spot Bond	100.00000	66.97248	100.00000	70.64357			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM Yield	MarkPrice	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
IVA326	On 19/05/2013	Spot Bond	100.00000	66.84982	100.00000	70.50954			0.00	0	0.00
IVA327	On 20/05/2013	Spot Bond	100.00000	66.72761	100.00000	70.37577			0.00	0	0.00
IVA328	On 21/05/2013	Spot Bond	100.00000	70.64357	100.00000	70.24225			0.00	0	0.00
IVA329	On 22/05/2013	Spot Bond	100.00000	70.50954	100.00000	70.10898			0.00	0	0.00
IVA330	On 23/05/2013	Spot Bond	100.00000	70.37577	100.00000	69.97597			0.00	0	0.00
IVA331	On 24/05/2013	Spot Bond	100.00000	70.24225	100.00000	69.84321			0.00	0	0.00
IVA332	On 25/05/2013	Spot Bond	100.00000	70.10898	100.00000	69.71070			0.00	0	0.00
IVA333	On 15/08/2013	Spot Bond	100.00000	59.99914	100.00000	59.65829			0.00	0	0.00
IVA334	On 22/08/2013	Spot Bond	100.00000	59.20683	100.00000	58.87049			0.00	0	0.00
IVA335	On 29/08/2013	Spot Bond	100.00000	58.42499	100.00000	58.09309			0.00	0	0.00
IVA336	On 05/09/2013	Spot Bond	100.00000	57.65347	100.00000	57.32595			0.00	0	0.00
IVA337	On 12/09/2013	Spot Bond	100.00000	56.89214	100.00000	56.56895			0.00	0	0.00
IVA338	On 19/09/2013	Spot Bond	100.00000	56.14087	100.00000	55.82194			0.00	0	0.00
IVA339	On 26/09/2013	Spot Bond	100.00000	50.10963	100.00000	49.77675			0.00	0	0.00
IVA340	On 03/10/2013	Spot Bond	100.00000	49.33635	100.00000	49.00861			0.00	0	0.00
IVA341	On 10/10/2013	Spot Bond	100.00000	48.57500	100.00000	48.25232			0.00	0	0.00
IVA342	On 17/10/2013	Spot Bond	100.00000	47.82540	100.00000	47.50770			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM Yield	MarkPrice	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
IVA343	On 24/10/2013	Spot Bond	100.00000	47.08737	100.00000	46.77457			0.00	0	0.00
IVA344	On 31/10/2013	Spot Bond	100.00000	46.36073	100.00000	46.05276			0.00	0	0.00
IVA345	On 07/11/2013	Spot Bond	100.00000	45.64530	100.00000	45.34208			0.00	0	0.00
IVA346	On 14/11/2013	Spot Bond	100.00000	44.94091	100.00000	44.64237			0.00	0	0.00
IVA347	On 21/11/2013	Spot Bond	100.00000	43.87603	100.00000	43.03700			0.00	0	0.00
IVA348	On 28/11/2013	Spot Bond	100.00000	42.18686	100.00000	41.46011			0.00	0	0.00
IVA349	On 05/12/2013	Spot Bond	100.00000	40.85330	100.00000	40.21299			0.00	0	0.00
IVA350	On 12/12/2013	Spot Bond	100.00000	39.77425	100.00000	39.20244			0.00	0	0.00
IVA351	On 19/12/2013	Spot Bond	100.00000	38.88351	100.00000	38.36721			0.00	0	0.00
IVC001	On 05/07/2013	Spot Bond	100.11329	60.84016	100.11329	60.39862			0.00	0	0.00
IVC002	On 12/02/2020	Spot Bond	101.15218	7.25238	101.15218	7.19926			0.00	0	0.00
IVC004	On 29/04/2014	Spot Bond	101.33204	38.70317	101.33204	38.41924			0.00	0	0.00
IVC005	On 27/07/2015	Spot Bond	101.39683	16.13072	101.39683	15.91643			0.00	0	0.00
IVF001	On 10/01/2013	Spot Bond	100.01454	89.88071	100.01454	89.23863			0.00	0	0.00
IVF002	On 01/08/2013	Spot Bond	101.10215	51.16465	101.10215	50.48658			0.00	0	0.00
IVF003	On 07/02/2013	Spot Bond	100.97704	84.09962	100.97704	83.53197			0.00	0	0.00
IVF004	On 09/05/2013	Spot Bond	100.00000	57.16197	100.00000	55.89803			0.00	0	0.00
JDC01U	On 14/05/2013	Spot Bond	100.00000	71.27958	100.00000	100.00000		20,000,000,000,000.00	200,000,000	200,000,000.00	

Contract Details			Strike	Call / Put	MTM	Yield	MarkPrice	Previous MTM	Previous Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
JDC02U	On 14/11/2013	Spot Bond			100.00000		36.71262	100.00000	100.00000				20,000,000,000,000.00	200,000,000	200,000,000.00
JDG01	On 30/10/2015	Spot Bond			100.00000		10.27629	100.00000	10.04662				0.00	0	0.00
KCF01U	On 30/04/2013	Spot Bond			100.00000		85.67892	100.00000	85.10000				0.00	0	0.00
KCF02U	On 30/04/2013	Spot Bond			100.00000		85.53705	100.00000	84.95910				0.00	0	0.00
KSB004	On 01/02/2013	Spot Bond			103.25721		87.65087	103.25721	87.04004				0.00	0	0.00
KSB005	On 28/02/2013	Spot Bond			102.85510		82.73116	102.85510	82.19028				0.00	0	0.00
KSB007	On 31/08/2017	Spot Bond			100.85336		2.93788	100.85336	2.90412				0.00	0	0.00
KSB008	On 01/11/2017	Spot Bond			100.00000		2.53065	100.00000	2.47409				0.00	0	0.00
KSP003	On 01/02/2013	Spot Bond			100.00000		86.18989	100.00000	85.60489				0.00	0	0.00
KSP004	On 01/04/2013	Spot Bond			100.00000		75.88042	100.00000	75.42604				0.00	0	0.00
KW01	On 31/10/2027	Spot Bond			146.46402		9.76456	146.46402	9.67603				0.00	0	0.00
LBK01	On 25/10/2013	Spot Bond			101.88203		57.28645	101.88203	56.86416				0.00	0	0.00
LBK02	On 26/03/2015	Spot Bond			100.15505		21.62647	100.15505	21.46774				0.00	0	0.00
LGL02	On 13/08/2017	Spot Bond			100.36228		10.74321	100.36228	10.62217				401,449,120,000.00	4,000,000	6,529,000.00
LGL03	On 03/04/2018	Spot Bond			98.87452		1.93033	98.87452	1.90857				0.00	0	0.00
MAQ007	On 27/01/2013	Spot Bond			100.00000		84.10138	100.00000	83.52403				0.00	0	0.00
MAQ008	On 09/02/2013	Spot Bond			100.00000		81.65548	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
MAQ015	On 23/08/2013	Spot Bond	100.00000	54.04148	100.00000	53.68248			0.00	0	0.00
MAQ018	On 11/01/2013	Spot Bond	98.55765	87.48056	98.55765	86.86499			0.00	0	0.00
MAQ020	On 02/08/2013	Spot Bond	101.08680	50.94223	101.08680	50.26719			0.00	0	0.00
MAQ021	On 29/11/2012	Spot Bond	99.30957	97.35126	99.30957	96.58378			0.00	0	0.00
MAQ022	On 11/12/2012	Spot Bond	99.14082	94.36133	99.14082	93.64132			0.00	0	0.00
MAQ023	On 11/01/2013	Spot Bond	98.70105	87.46463	98.70105	86.84840			0.00	0	0.00
MAQ024	On 11/03/2013	Spot Bond	97.83334	76.91119	97.83334	76.43846			0.00	0	0.00
MAQ025	On 11/10/2013	Spot Bond	100.00000	55.43540	100.00000	54.19646			0.00	0	0.00
MAQ026	On 11/02/2013	Spot Bond	100.00000	81.29176	100.00000	80.75221			0.00	0	0.00
MBC17	On 06/02/2013	Spot Bond	100.00000	82.20721	100.00000	81.65548			0.00	0	0.00
MBC18	On 21/02/2013	Spot Bond	100.00000	79.52070	100.00000	79.00433			0.00	0	0.00
MBF018	On 15/04/2013	Spot Bond	99.92980	88.05229	99.92980	87.43547			0.00	0	0.00
MBF019	On 15/04/2014	Spot Bond	99.92873	40.69139	99.92873	40.39657			0.00	0	0.00
MBF024	On 26/05/2013	Spot Bond	100.85528	64.77369	100.85528	64.30050			0.00	0	0.00
MBF025	On 26/05/2014	Spot Bond	100.87824	29.86960	100.87824	29.65135			0.00	0	0.00
MBF027	On 07/10/2014	Spot Bond	100.00907	28.69032	100.00907	28.48230			0.00	0	0.00
MBF028	On 16/04/2015	Spot Bond	99.91959	20.81956	99.91959	20.62529			0.00	0	133,350,000.00
MBF029	On 01/10/2015	Spot Bond	100.16737	12.70346	100.16737	12.42224			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM Yield	MarkPrice	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
MBF030	On 01/10/2017	Spot Bond	100.17350	2.13544	100.17350	2.10766			0.00	0	7,000,000.00
MBP011	On 30/01/2013	Spot Bond	100.00000	85.06400	100.00000	84.48402			0.00	0	0.00
MBP012	On 29/01/2013	Spot Bond	101.40172	84.98141	101.40172	84.39391			0.00	0	0.00
MBP013	On 29/01/2014	Spot Bond	101.42165	38.98846	101.42165	38.70221			0.00	0	0.00
MBP17U	On 23/11/2012	Spot Bond	100.00000	98.91599	100.00000	98.11828			0.00	0	0.00
MBP18U	On 28/01/2014	Spot Bond	100.00000	39.51046	100.00000	39.22401			0.00	0	0.00
MBP19U	On 18/02/2013	Spot Bond	100.00000	81.37960	100.00000	99.72899			0.00	0	0.00
MBP20U	On 17/02/2014	Spot Bond	100.00000	37.53824	100.00000	44.88049			0.00	0	0.00
MBP21U	On 11/04/2014	Spot Bond	100.00000	40.95195	100.00000	40.65505			0.00	0	0.00
MBP22U	On 09/09/2014	Spot Bond	100.00000	24.95980	100.00000	24.77686			0.00	0	0.00
MBP23U	On 13/02/2015	Spot Bond	100.00000	19.74676	100.00000	19.60360			0.00	0	0.00
MBP24U	On 22/03/2016	Spot Bond	100.00000	6.33777	100.00000	6.29132			0.00	0	0.00
MBP25U	On 22/03/2015	Spot Bond	100.00000	15.47308	100.00000	15.35967			0.00	0	0.00
MBSA01	On 16/04/2019	Spot Bond	106.46019	9.57711	106.46019	9.50997			0.00	0	157,000.00
MCB2M	On 13/12/2012	Spot Bond	100.46941	95.21608	100.46941	94.48420			0.00	0	0.00
MCB3M	On 13/12/2014	Spot Bond	100.55268	22.92180	100.55268	22.75297			0.00	0	0.00
MEFSA1	On 05/10/2014	Spot Bond	100.10089	27.41601	100.10089	27.23324			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM Yield	MarkPrice	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
MEFSA2	On 05/10/2014	Spot Bond	100.10166	27.46011	100.10166	27.27704			0.00	0	0.00
MEFSA3	On 05/10/2016	Spot Bond	100.10553	11.33339	100.10553	11.25783			0.00	0	0.00
MEFSA4	On 05/01/2019	Spot Bond	102.05054	10.31037	102.05054	10.24129			0.00	0	0.00
MEFSA6	On 05/07/2026	Spot Bond	102.14122	10.17745	102.14122	10.10923			0.00	0	0.00
MEFSB3	On 05/10/2016	Spot Bond	100.13874	13.41293	100.13874	13.32348			0.00	0	0.00
MEFSB4	On 05/01/2019	Spot Bond	102.46074	12.97484	102.46074	12.88763			0.00	0	0.00
MEFSB5	On 05/01/2022	Spot Bond	102.63527	13.32323	102.63527	13.23355			0.00	0	0.00
MET01	On 15/12/2014	Spot Bond	109.14290	27.38548	109.14290	27.19066			0.00	0	86,600,000.00
MFS1A1	On 20/12/2015	Spot Bond	100.35527	12.94744	100.35527	12.85224			0.00	0	0.00
MFS1A2	On 20/12/2018	Spot Bond	100.36949	7.70689	100.36949	7.65021			0.00	0	0.00
MFS1B	On 20/09/2019	Spot Bond	108.22148	11.25619	108.22148	11.16768			0.00	0	0.00
MGL01	On 15/09/2015	Spot Bond	105.26282	17.86216	105.26282	17.73741			0.00	0	25,402,000.00
MIIL01	On 31/05/2015	Spot Bond	100.76354	17.71798	100.76354	17.54963			0.00	0	0.00
MIIL02	On 31/05/2017	Spot Bond	106.38091	14.25499	106.38091	14.15567			0.00	0	0.00
MQB01	On 31/05/2013	Spot Bond	100.73012	65.91382	100.73012	65.42756			0.00	0	0.00
MQB02	On 31/05/2017	Spot Bond	106.29569	13.85101	106.29569	13.75456		191,332,242,000.00	1,800,000	7,296,000.00	
MTN02	On 13/07/2014	Spot Bond	109.35704	34.15965	109.35704	33.91757		503,042,384,000.00	4,600,000	3,098,000.00	
MTN03	On 13/07/2015	Spot Bond	108.68196	20.84028	108.68196	20.69334		0.00	0	9,700,000.00	

Contract Details	Strike	Call / Put	MTM Yield	MarkPrice	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
MTN04	On 13/07/2017	Spot Bond	112.43670	13.75469	112.43670	13.65501			157,411,380,000.00	1,400,000	3,630,000.00
MTN05	On 28/10/2013	Spot Bond	105.38322	49.59168	105.38322	49.24690			0.00	0	0.00
MTNC10	On 06/12/2012	Spot Bond	99.21764	95.58302	99.21764	94.84374			0.00	0	0.00
MTNC11	On 16/01/2013	Spot Bond	98.63643	86.45005	98.63643	85.84837			0.00	0	0.00
MTNC12	On 20/03/2013	Spot Bond	97.71856	75.53191	97.71856	75.07646			0.00	0	0.00
N4A111	On 14/08/2020	Spot Bond	100.00000	5.85902	100.00000	5.81655			0.00	0	0.00
N4A202	On 14/08/2020	Spot Bond	100.00000	0.10024	100.00000	0.09952			0.00	0	0.00
N4A205	On 14/08/2020	Spot Bond	100.00000	6.13710	100.00000	6.09260			0.00	0	0.00
N4A208	On 14/08/2020	Spot Bond	100.00000	6.21294	100.00000	6.16789			0.00	0	0.00
N4A211	On 14/08/2020	Spot Bond	100.89771	5.70299	100.89771	5.66132			0.00	0	0.00
N4A302	On 14/08/2020	Spot Bond	100.90718	5.76256	100.90718	5.72045			0.00	0	0.00
N4A305	On 14/08/2020	Spot Bond	100.92303	5.86181	100.92303	5.81895			0.00	0	0.00
N4A308	On 14/08/2020	Spot Bond	100.93092	5.91141	100.93092	5.86820			0.00	0	0.00
N4A311	On 14/08/2020	Spot Bond	100.94038	5.97094	100.94038	5.92729			0.00	0	0.00
N4A402	On 14/08/2020	Spot Bond	100.96406	6.11971	100.96406	6.07495			0.00	0	0.00
N4A405	On 14/08/2020	Spot Bond	100.97993	6.21884	100.97993	6.17336			0.00	0	0.00
N4A408	On 14/08/2020	Spot Bond	100.99728	6.32785	100.99728	6.28157			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM Yield	MarkPrice	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
N4A411		On 14/08/2020	Spot Bond	101.01305	6.42692	101.01305	6.37991		0.00	0	0.00
N4A502		On 14/08/2020	Spot Bond	101.02081	6.47646	101.02081	6.42908		0.00	0	0.00
N4B508		On 14/08/2020	Spot Bond	101.11573	7.07016	101.11573	7.01839		0.00	0	0.00
N4C508		On 14/08/2020	Spot Bond	101.22620	7.76144	101.22620	7.70455		0.00	0	0.00
N4D68U		On 14/08/2020	Spot Bond	100.00000	0.10024	100.00000	0.09952		0.00	0	0.00
N4E68U		On 14/08/2020	Spot Bond	100.00000	0.10024	100.00000	0.09952		0.00	0	0.00
NAM01		On 19/11/2022	Spot Bond	8.00000	44.57081	8.00000	8.00000		0.00	0	0.00
NBK10B		On 21/04/2014	Spot Bond	101.70052	38.94979	101.70052	38.66313	610,203,120,000.00		6,000,000	1,500,000.00
NBK11B		On 27/10/2014	Spot Bond	101.25975	26.79111	101.25975	26.59469		0.00	0	0.00
NBK12B		On 20/02/2015	Spot Bond	100.87403	21.51777	100.87403	21.36054		0.00	0	0.00
NBK13B		On 21/02/2017	Spot Bond	101.31348	8.77837	101.31348	8.71398		0.00	0	0.00
NBK14B		On 27/08/2015	Spot Bond	100.75760	20.54454	100.75760	20.27303		0.00	0	0.00
NBK15B		On 27/08/2017	Spot Bond	100.79541	11.49107	100.79541	11.33917		0.00	0	125,000,000.00
NBK2A		On 15/09/2015	Spot Bond	110.77590	18.68662	110.77590	18.55060	553,879,500,000.00		5,000,000	12,018,000.00
NBK2B		On 15/09/2015	Spot Bond	101.00801	17.61605	101.00801	17.48577		0.00	0	0.00
NBK3A		On 09/09/2019	Spot Bond	118.84122	11.66673	118.84122	11.57689	332,755,416,000.00		2,800,000	5,758,000.00
NBK4		On 28/10/2024	Spot Bond	30.23292	4.26840	30.23292	4.25915		0.00	0	0.00
NBK5B		On 19/04/2013	Spot Bond	102.03598	86.93495	102.03598	86.32079		0.00	0	0.00

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
NBK6A	On 19/04/2015	Spot Bond	111.25692	20.16443	111.25692	20.01795				0.00	0	9,400,000.00
NBK6B	On 19/04/2015	Spot Bond	101.70058	20.35073	101.70058	20.20095				0.00	0	0.00
NBK7B	On 19/04/2020	Spot Bond	101.79234	7.80115	101.79234	7.74369				0.00	0	0.00
NBK8A	On 24/03/2014	Spot Bond	103.06649	39.28009	103.06649	39.01042				0.00	0	0.00
NBK8B	On 24/03/2014	Spot Bond	100.27352	42.22030	100.27352	41.91009				561,531,712,000.00	5,600,000	21,400,000.00
NBK9A	On 23/03/2016	Spot Bond	107.67718	15.08361	107.67718	14.97631				495,315,028,000.00	4,600,000	8,035,000.00
NBK9B	On 23/03/2016	Spot Bond	100.28219	13.13820	100.28219	13.04166				0.00	0	0.00
NBK11	On 31/03/2013	Spot Bond	117.77042	83.13914	117.77042	82.55858				29,442,605,000.00	250,000	1,325,000.00
NCLN17	On 24/01/2013	Spot Bond	101.18874	85.74277	101.18874	85.14416				0.00	0	0.00
NCLN19	On 07/03/2013	Spot Bond	100.66622	96.94293	100.66622	96.18278				0.00	0	0.00
NCLN43	On 28/08/2014	Spot Bond	100.00000	29.26802	100.00000	29.10176				0.00	0	0.00
NCLN44	On 17/09/2014	Spot Bond	100.00000	36.96855	100.00000	36.75854				0.00	0	0.00
NCLN45	On 22/09/2014	Spot Bond	100.00000	27.91097	100.00000	27.75241				0.00	0	0.00
NCLN46	On 20/10/2014	Spot Bond	100.00000	26.46563	100.00000	26.31528				0.00	0	0.00
NCLN48	On 25/02/2015	Spot Bond	100.88001	23.81284	100.88001	23.63884				0.00	0	0.00
NCLN49	On 12/03/2013	Spot Bond	100.53804	95.59820	100.53804	94.85914				0.00	0	0.00
NCLN50	On 25/03/2013	Spot Bond	100.29682	92.49841	100.29682	91.80799				0.00	0	0.00

Contract Details	Strike	Call / Put	MTM Yield	MarkPrice	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
NCLN51	On 26/03/2013	Spot Bond	100.27583	92.25302	100.27583	91.56626			0.00	0	0.00
NCLN52	On 26/03/2013	Spot Bond	100.27583	92.25302	100.27583	91.56626			0.00	0	0.00
NCLN53	On 26/03/2013	Spot Bond	100.27583	92.25302	100.27583	91.56626			0.00	0	0.00
NCLN54	On 31/03/2015	Spot Bond	100.26098	22.27077	100.26098	22.10893			0.00	0	0.00
NCLN55	On 07/04/2015	Spot Bond	100.01676	21.71982	100.01676	21.56233			0.00	0	0.00
NCLN56	On 15/04/2015	Spot Bond	99.92572	21.32925	99.92572	21.17471			0.00	0	0.00
NCLN58	On 01/06/2015	Spot Bond	100.72872	17.92207	100.72872	17.78985			0.00	0	0.00
NCLN61	On 30/11/2015	Spot Bond	78.84167	17.17932	78.84167	17.09766			0.00	0	0.00
NCLN62	On 02/12/2015	Spot Bond	100.68736	13.97766	100.68736	13.87458			0.00	0	0.00
NCLN63	On 08/12/2015	Spot Bond	100.00000	12.05821	100.00000	11.98989			0.00	0	0.00
NCLN64	On 25/01/2016	Spot Bond	101.44317	12.30681	101.44317	12.21643			0.00	0	0.00
NCLN65	On 25/01/2016	Spot Bond	101.58167	12.92434	101.58167	12.82932			0.00	0	0.00
NCLN66	On 29/01/2016	Spot Bond	101.36186	12.25147	101.36186	12.16157			0.00	0	0.00
NCLN67	On 13/07/2016	Spot Bond	99.92294	11.64593	99.92294	11.56156			0.00	0	0.00
NCLN68	On 30/01/2013	Spot Bond	100.00000	85.88358	100.00000	85.29801			0.00	0	0.00
NCLN69	On 27/05/2016	Spot Bond	74.70107	14.04917	74.70107	13.98489			0.00	0	0.00
NCLN70	On 30/08/2013	Spot Bond	100.71896	65.78801	100.71896	65.30799			0.00	0	0.00
NCLN71	On 17/03/2014	Spot Bond	100.42509	42.65545	100.42509	42.39885			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM Yield	MarkPrice	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
NCLN72	On 17/03/2014	Spot Bond	100.41859	42.58241	100.41859	42.32626			0.00	0	0.00
NCLN73	On 03/07/2015	Spot Bond	100.13494	17.77494	100.13494	17.54121			0.00	0	0.00
NCLN74	On 15/08/2017	Spot Bond	101.09351	8.58833	101.09351	8.47451			0.00	0	0.00
NCLN75	On 20/09/2017	Spot Bond	100.28784	2.22744	100.28784	2.19608			0.00	0	0.00
NCLN76	On 20/09/2015	Spot Bond	100.21716	11.27421	100.21716	11.10989			0.00	0	0.00
NCLN77	On 09/10/2017	Spot Bond	100.00000	3.00947	100.00000	2.94221			0.00	0	0.00
NED11	On 17/09/2015	Spot Bond	108.64353	19.05797	108.64353	18.92141			0.00	0	0.00
NED12A	On 14/12/2012	Spot Bond	100.43443	94.91452	100.43443	94.18705			0.00	0	0.00
NED12B	On 14/12/2012	Spot Bond	103.93706	98.19922	103.93706	97.42228			0.00	0	0.00
NED6	On 20/09/2013	Spot Bond	103.85854	55.93407	103.85854	55.54766			0.00	0	114,500,000.00
NED8	On 08/02/2014	Spot Bond	105.20960	43.35131	105.20960	43.05358		293,219,155,200.00		2,787,000	4,601,000.00
NED9	On 06/07/2017	Spot Bond	100.00389	7.68362	100.00389	7.62790			0.00	0	0.00
NEDH1A	On 20/11/2018	Spot Bond	122.15519	20.08070	122.15519	19.92522			0.00	0	0.00
NEDH1B	On 20/11/2018	Spot Bond	109.62449	11.65998	109.62449	11.56825			0.00	0	0.00
NET41	On 16/02/2013	Spot Bond	100.00000	80.39648	100.00000	79.86871			0.00	0	0.00
NHM001	On 04/09/2015	Spot Bond	100.87482	12.13351	100.87482	11.97125			0.00	0	0.00
NILB10	On 08/12/2016	Spot Bond	154.74879	6.25987	154.74879	6.19984			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM Yield	MarkPrice	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
NMP20N	On 24/07/2020	Spot Bond	110.78287	11.30212	110.78287	11.22118			0.00	0	0.00
NQ1A10	On 22/05/2020	Spot Bond	112.47442	11.84395	112.47442	11.74864			0.00	0	0.00
NQ1A11	On 22/05/2016	Spot Bond	100.87478	10.21757	100.87478	11.70114			0.00	0	0.00
NQ1A12	On 22/05/2014	Spot Bond	100.84223	30.19707	100.84223	31.47560			0.00	0	0.00
NQ1A14	On 22/05/2013	Spot Bond	100.77827	65.33760	100.77827	66.24394			0.00	0	0.00
NQ1A15	On 22/05/2015	Spot Bond	100.82862	15.69267	100.82862	17.23872			0.00	0	0.00
NQ1B10	On 22/05/2020	Spot Bond	114.30671	11.91279	114.30671	11.81554			0.00	0	0.00
NQ1B11	On 22/05/2014	Spot Bond	100.88848	30.42930	100.88848	31.78981			0.00	0	0.00
NQ1B13	On 22/05/2013	Spot Bond	100.82727	65.45306	100.82727	66.44703			0.00	0	0.00
NQ1B14	On 22/05/2015	Spot Bond	100.85447	15.82643	100.85447	17.42489			0.00	0	0.00
NQ1C10	On 22/05/2020	Spot Bond	112.37668	12.30440	112.37668	12.20545			0.00	0	0.00
NQ1C11	On 22/05/2014	Spot Bond	100.94287	30.70238	100.94287	32.15930			0.00	0	0.00
NQ1C13	On 22/05/2013	Spot Bond	100.89257	65.60697	100.89257	66.71777			0.00	0	0.00
NQ1C14	On 22/05/2015	Spot Bond	100.90208	16.07267	100.90208	17.76767			0.00	0	0.00
NQF1A7	On 22/11/2012	Spot Bond	100.00000	100.85232	100.00000	100.03681			0.00	0	0.00
NQF1A9	On 22/05/2013	Spot Bond	100.90209	67.24874	100.90209	66.75726			0.00	0	0.00
NQF1B7	On 22/11/2012	Spot Bond	100.00000	101.00111	100.00000	100.18438			0.00	0	0.00
NQF1B9	On 22/05/2013	Spot Bond	100.92679	67.48405	100.92679	66.99074			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM Yield	MarkPrice	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
NQF1C7	On 22/11/2012	Spot Bond	100.00000	101.07550	100.00000	100.25818			0.00	0	0.00
NQF1C9	On 22/05/2013	Spot Bond	101.02443	67.76050	101.02443	67.26475			0.00	0	0.00
NQF1D4	On 22/05/2013	Spot Bond	101.11272	68.13000	101.11272	67.63115			0.00	0	0.00
NQF1D5	On 22/05/2020	Spot Bond	101.14634	10.34166	101.14634	10.26592			0.00	0	0.00
NQF1D6	On 22/05/2016	Spot Bond	101.06357	11.49232	101.06357	13.30883			0.00	0	0.00
NRA013	On 31/10/2013	Spot Bond	133.37761	51.35431	133.37761	50.90891			0.00	0	30,000,000.00
NRA014	On 30/04/2014	Spot Bond	112.65666	35.15811	112.65666	34.89871		337,969,980,000.00	3,000,000	125,200,000.00	
NRA018	On 30/11/2018	Spot Bond	127.61916	15.49934	127.61916	15.37445			0.00	0	7,500,000.00
NRA01U	On 31/03/2013	Spot Bond	100.00000	75.73566	100.00000	75.28125			0.00	0	0.00
NRA022	On 31/10/2022	Spot Bond	133.90446	9.65738	133.90446	9.57569			0.00	0	2,400,000.00
NRA023	On 31/05/2023	Spot Bond	166.40319	6.59478	166.40319	6.52809			0.00	0	82,000,000.00
NRA028	On 30/11/2028	Spot Bond	132.37089	14.91685	132.37089	14.79316			0.00	0	6,100,000.00
NTC09	On 18/04/2013	Spot Bond	99.96864	87.36407	99.96864	86.75613			0.00	0	0.00
NTC10	On 18/04/2014	Spot Bond	99.87889	40.25417	99.87889	39.96264			0.00	0	0.00
NTC11	On 18/04/2014	Spot Bond	99.88231	40.12212	99.88231	39.83154			0.00	0	0.00
NTC12	On 25/08/2016	Spot Bond	101.83987	10.52714	101.83987	10.44956			0.00	0	0.00
NTC13	On 31/01/2015	Spot Bond	101.27473	19.51850	101.27473	19.37538			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM Yield	MarkPrice	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
NTC14	On 26/07/2013	Spot Bond	101.19990	52.53769	101.19990	51.84088			0.00	0	0.00
NTC15	On 26/07/2015	Spot Bond	101.37662	16.02669	101.37662	15.81382			0.00	0	0.00
OCT1A1	On 18/10/2015	Spot Bond	100.00000	15.19069	100.00000	15.08055			0.00	0	0.00
OCT1A4	On 18/10/2015	Spot Bond	100.00000	15.24009	100.00000	15.12960			0.00	0	0.00
OCT1B1	On 18/10/2015	Spot Bond	100.00000	15.26972	100.00000	15.15901			0.00	0	0.00
OCT1C1	On 18/10/2015	Spot Bond	100.00000	15.98099	100.00000	15.86512			0.00	0	0.00
OCT1D1	On 18/10/2015	Spot Bond	100.00000	16.77129	100.00000	16.64970			0.00	0	0.00
OCT1E1	On 18/10/2015	Spot Bond	100.00000	21.71066	100.00000	21.55326			0.00	0	0.00
OML01	On 27/10/2015	Spot Bond	110.62267	15.44999	110.62267	15.33828		442,490,680,000.00	4,000,000	117,089,000.00	
OTCA2U	On 31/07/2016	Spot Bond	100.00000	4.24264	100.00000	4.18692			0.00	0	0.00
PBET01	On 13/09/2015	Spot Bond	109.71000	12.42166	109.71000	12.34628			0.00	0	0.00
PCF03	On 06/04/2015	Spot Bond	100.00000	23.19841	100.00000	23.03022			0.00	0	0.00
PCF03U	On 02/03/2016	Spot Bond	100.00000	6.65634	100.00000	6.60755			0.00	0	0.00
PMM02	On 13/06/2013	Spot Bond	100.48296	63.05443	100.48296	62.45676			0.00	0	0.00
PMM04	On 25/01/2013	Spot Bond	98.38076	84.70346	98.38076	84.12725			0.00	0	0.00
PNP03	On 21/02/2013	Spot Bond	100.00000	79.52070	100.00000	79.00433			0.00	0	0.00
PNP05	On 21/08/2013	Spot Bond	100.00000	58.22438	100.00000	57.83760			0.00	0	0.00
PNP06	On 21/11/2012	Spot Bond	100.73845	99.45104	100.73845	98.63880			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
PNP07	On 21/02/2013	Spot Bond	100.00000	99.99973	100.00000	100.00000				0.00	0	0.00
PR2A1F	On 15/06/2014	Spot Bond	100.42050	30.29746	100.42050	30.07457				0.00	0	0.00
PR2A2B	On 15/12/2012	Spot Bond	103.78737	97.78098	103.78737	97.01041				0.00	0	0.00
PR2A3B	On 15/12/2012	Spot Bond	100.37625	94.63944	100.37625	93.91633			60,225,750,000.00	600,000	300,000.00	
PR2A4D	On 15/06/2013	Spot Bond	100.37300	63.13274	100.37300	62.66848				0.00	0	0.00
PR2A9D	On 15/06/2013	Spot Bond	100.39251	63.29880	100.39251	62.83324				0.00	0	0.00
PR2A9E	On 15/09/2013	Spot Bond	100.41791	63.51464	100.41791	63.04739			3,153,122,374,000.00	31,400,000	7,700,000.00	
PR2B1B	On 15/12/2012	Spot Bond	100.38925	94.68529	100.38925	93.96174				0.00	0	0.00
PR2B1F	On 15/06/2014	Spot Bond	100.43155	30.45098	100.43155	30.22693				0.00	0	0.00
PR2B2B	On 15/12/2012	Spot Bond	103.92808	97.98367	103.92808	97.21054				0.00	0	0.00
PR2B4D	On 15/06/2013	Spot Bond	100.42500	63.57554	100.42500	63.10781				0.00	0	0.00
PR2B5E	On 15/09/2013	Spot Bond	100.42441	63.86732	100.42441	63.39744				0.00	0	0.00
PR2C1B	On 15/12/2012	Spot Bond	100.41200	94.76552	100.41200	94.04120				0.00	0	0.00
PR2C1F	On 15/06/2014	Spot Bond	100.45623	30.79410	100.45623	30.56748				0.00	0	0.00
PR2C4D	On 15/06/2013	Spot Bond	100.48342	64.07360	100.48342	63.60195				0.00	0	0.00
PR2D1B	On 15/12/2012	Spot Bond	100.47042	94.97181	100.47042	94.24552				0.00	0	0.00
PR2D1F	On 15/06/2014	Spot Bond	100.48350	31.17326	100.48350	30.94378				0.00	0	0.00

Contract Details	Strike	Call / Put	MTM Yield	MarkPrice	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
PR2D4D	On 15/06/2013	Spot Bond	100.53526	64.51622	100.53526	64.04110			0.00	0	0.00
PRM1A4	On 15/02/2014	Spot Bond	101.01119	37.09742	101.01119	36.82603			0.00	0	0.00
R009	On 15/09/2014	Spot Bond	115.36704	39.48895	115.36704	38.98447			0.00	0	0.00
R009P	On 15/09/2014	Spot Bond	90.32933	25.74442	90.32933	25.58588			0.00	0	0.00
R010P	On 21/12/2025	Spot Bond	36.97373	1.17948	36.97373	1.17621			0.00	0	0.00
R155	On 31/08/2013	Spot Bond	0.00000	100.00000	0.00000	100.00000			0.00	0	0.00
R157	On 15/09/2015	Spot Bond	5.46500	123.14428	5.47500	123.06005		75,601,574,910,000.00	833,774,000	3,728,997,000.00	
R158	On 15/09/2015	Spot Bond	122.26482	29.00290	122.26482	28.61725			0.00	0	0.00
R158P	On 15/09/2015	Spot Bond	85.50505	13.42798	85.50505	13.34899			0.00	0	0.00
R159	On 15/09/2016	Spot Bond	128.79704	24.10599	128.79704	23.77391			0.00	0	0.00
R159P	On 15/09/2016	Spot Bond	81.26980	7.38648	81.26980	7.34485			0.00	0	0.00
R179	On 01/08/2013	Spot Bond	106.08559	62.02969	106.08559	61.60081			0.00	0	0.00
R186	On 21/12/2026	Spot Bond	7.69500	128.18733	7.66000	128.45557		56,064,663,428,220.00	285,856,196	1,211,562,935.00	
R187P	On 21/12/2026	Spot Bond	34.66514	1.10698	34.66514	1.10409			0.00	0	0.00
R188P	On 21/12/2027	Spot Bond	32.55096	1.05658	32.55096	1.05398			0.00	0	0.00
R189	On 31/03/2013	Spot Bond	213.73521	120.68352	213.67827	119.48463		315,473,169,960,000.00	476,000,000	1,377,000,000.00	
R197	On 07/12/2023	Spot Bond	1.24000	279.13419	1.20000	280.01455		35,216,000,000.00	28,400,000	447,065,000.00	
R201	On 21/12/2014	Spot Bond	5.06500	110.81532	5.07500	110.74934		601,722,000,000.00	118,800,000	1,139,638,000.00	

Contract Details	Strike	Call / Put	MTM Yield	MarkPrice	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
R202	On 07/12/2033	Spot Bond	1.84000	209.23784	1.84000	209.15584		1,230,592,000,000.00	668,800,000	1,359,848,000.00	
R2023	On 28/02/2023	Spot Bond	7.16500	105.90071	7.16500	105.83894		11,314,609,750,000.00	579,150,000	3,619,735,000.00	
R203	On 15/09/2017	Spot Bond	5.89500	111.22555	5.89500	111.17201		13,324,692,510,000.00	260,338,000	6,022,214,000.00	
R204	On 21/12/2018	Spot Bond	6.18500	112.38346	6.18000	112.35383		27,574,326,911,335.00	458,258,191	5,985,253,783.00	
R2048	On 28/02/2048	Spot Bond	99.20808	10.53863	99.20808	10.46850		102,977,987,040,000.00	038,000,000	1,723,160,000.00	
R205	On 31/03/2014	Spot Bond	100.00000	41.20538	100.00000	40.90664		0.00	0	0.00	
R206	On 15/01/2014	Spot Bond	5.06500	105.27672	5.08000	105.21672		7,952,050,000,000.00	570,000,000	1,657,730,000.00	
R207	On 15/01/2020	Spot Bond	6.49500	106.75604	6.47000	106.84568		12,008,776,968,000.00	848,926,400	5,060,462,000.00	
R208	On 31/03/2021	Spot Bond	6.68500	101.32746	6.65500	101.46328		62,345,857,076,125.00	326,231,425	0,288,603,504.00	
R209	On 31/03/2036	Spot Bond	8.48500	78.28488	8.42500	78.73087		37,697,616,190,000.00	442,854,000	9,178,810,000.00	
R210	On 31/03/2028	Spot Bond	1.59000	158.54800	1.59000	158.48898		53,424,000,000.00	33,600,000	55,400,000.00	
R211	On 31/01/2017	Spot Bond	0.15000	124.24341	0.18000	124.06289		3,435,000,000.00	22,900,000	1,162,500,000.00	
R212	On 31/01/2022	Spot Bond	1.07000	129.49297	1.07000	129.45041		87,979,680,000.00	82,224,000	1,691,311,504.00	
R213	On 28/02/2031	Spot Bond	8.25000	89.83486	8.20500	90.16060		14,650,127,250,000.00	775,773,000	4,142,568,000.00	
R214	On 28/02/2041	Spot Bond	77.73332	9.66792	77.73332	9.61544		126,627,578,280,000.00	629,000,000	6,718,780,000.00	
R223C	On 15/03/2013	Spot Bond	98.10852	76.23131	98.10852	75.76557		0.00	0	0.00	
R224C	On 15/09/2013	Spot Bond	95.74929	52.62888	95.74929	52.28874		0.00	0	0.00	

Contract Details	Strike	Call / Put	MTM Yield	MarkPrice	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
R225C	On 15/03/2014	Spot Bond	93.40448	36.34627	93.40448	36.11613			0.00	0	0.00
R226C	On 15/09/2014	Spot Bond	91.01110	25.52551	91.01110	25.36733			0.00	0	0.00
R227C	On 15/03/2015	Spot Bond	87.49080	18.56200	87.49080	18.45069			0.00	0	0.00
R228C	On 15/09/2015	Spot Bond	85.50505	13.42798	85.50505	13.34899			0.00	0	0.00
R229C	On 15/03/2016	Spot Bond	83.47163	9.86374	83.47163	9.80688			0.00	0	0.00
R230C	On 15/09/2016	Spot Bond	81.26980	7.38648	81.26980	7.34485			0.00	0	0.00
R322C	On 21/12/2012	Spot Bond	99.35642	91.98727	99.35642	91.30141			0.00	0	0.00
R323C	On 21/06/2013	Spot Bond	96.68315	62.92011	96.68315	62.51467			0.00	0	0.00
R324C	On 21/12/2013	Spot Bond	94.26296	43.17807	94.26296	42.90560			0.00	0	0.00
R325C	On 21/06/2014	Spot Bond	91.92899	30.09799	91.92899	29.91196			0.00	0	0.00
R326C	On 21/12/2014	Spot Bond	89.76971	21.26919	89.76971	21.14031			0.00	0	0.00
R327C	On 21/06/2015	Spot Bond	86.42385	15.58939	86.42385	15.49787			0.00	0	0.00
R328C	On 21/12/2015	Spot Bond	84.45562	11.35904	84.45562	11.29363			0.00	0	0.00
R329C	On 21/06/2016	Spot Bond	82.31050	8.43226	82.31050	8.38475			0.00	0	0.00
R330C	On 21/12/2016	Spot Bond	79.97373	6.39376	79.97373	6.35860			0.00	0	0.00
R331C	On 21/06/2017	Spot Bond	75.56089	5.28412	75.56089	5.25643			0.00	0	0.00
R332C	On 21/12/2017	Spot Bond	73.15412	4.19324	73.15412	4.17187			0.00	0	0.00
R333C	On 21/06/2018	Spot Bond	69.91580	3.50794	69.91580	3.49074			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM Yield	MarkPrice	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
R334C	On 21/12/2018	Spot Bond	67.83418	2.85620	67.83418	2.84256			0.00	0	0.00
R335C	On 21/06/2019	Spot Bond	65.82731	2.35498	65.82731	2.34402			0.00	0	0.00
R336C	On 21/12/2019	Spot Bond	63.84766	1.96986	63.84766	1.96093			0.00	0	0.00
R337C	On 21/06/2020	Spot Bond	60.09257	1.85601	60.09257	1.84803			0.00	0	0.00
R338C	On 21/12/2020	Spot Bond	58.22853	1.60327	58.22853	1.59657			0.00	0	0.00
R339C	On 21/06/2021	Spot Bond	55.42223	1.49809	55.42223	1.49209			0.00	0	0.00
R340C	On 21/12/2021	Spot Bond	53.71567	1.32502	53.71567	1.31986			0.00	0	0.00
R341C	On 21/06/2022	Spot Bond	52.07678	1.18269	52.07678	1.17821			0.00	0	0.00
R342C	On 21/12/2022	Spot Bond	50.50256	1.06478	50.50256	1.06085			0.00	0	0.00
R343C	On 21/06/2023	Spot Bond	49.04085	0.96226	49.04085	0.95881			0.00	0	0.00
R344C	On 21/12/2023	Spot Bond	47.63992	0.87575	47.63992	0.87269			0.00	0	0.00
R345C	On 21/06/2024	Spot Bond	40.84619	1.34760	40.84619	1.34350			0.00	0	0.00
R346C	On 21/12/2024	Spot Bond	39.49703	1.28183	39.49703	1.27805			0.00	0	0.00
R347C	On 21/06/2025	Spot Bond	38.20719	1.22631	38.20719	1.22280			0.00	0	0.00
R348C	On 21/12/2025	Spot Bond	36.97373	1.17948	36.97373	1.17621			0.00	0	0.00
R349C	On 21/06/2026	Spot Bond	35.79392	1.14006	35.79392	1.13698			0.00	0	0.00
R350C	On 21/12/2026	Spot Bond	34.66514	1.10698	34.66514	1.10409			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM Yield	MarkPrice	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
R351C	On 21/06/2027	Spot Bond	33.58493	1.07940	33.58493	1.07665			0.00	0	0.00
R352C	On 21/12/2027	Spot Bond	32.55096	1.05658	32.55096	1.05398			0.00	0	0.00
RCSB01	On 16/03/2014	Spot Bond	100.64880	45.83232	100.64880	45.49446			0.00	0	0.00
RCSB02	On 15/07/2013	Spot Bond	99.92574	59.53322	99.92574	59.10189			0.00	0	0.00
RCSB03	On 15/07/2016	Spot Bond	99.90770	13.06381	99.90770	12.96918			0.00	0	0.00
RCSB04	On 25/05/2015	Spot Bond	100.96576	19.01803	100.96576	18.83897			0.00	0	0.00
RCSB2U	On 24/07/2017	Spot Bond	100.00000	1.94470	100.00000	1.91916			0.00	0	0.00
RCSC08	On 08/03/2013	Spot Bond	100.56581	96.32142	100.56581	95.57077			0.00	0	0.00
RCSC09	On 06/06/2013	Spot Bond	100.63344	62.72450	100.63344	62.12919			0.00	0	0.00
RCSC10	On 06/06/2013	Spot Bond	100.61948	64.51133	100.61948	63.89914			0.00	0	0.00
RCSC11	On 06/09/2013	Spot Bond	100.62865	61.65008	100.62865	60.82729			0.00	0	0.00
RDFB01	On 30/03/2015	Spot Bond	100.22952	21.43034	100.22952	21.27295			0.00	0	0.00
RDFC04	On 06/09/2013	Spot Bond	100.00000	75.43228	100.00000	75.12975			0.00	0	0.00
RDFC05	On 06/12/2012	Spot Bond	100.48281	95.52921	100.48281	94.78142			0.00	0	0.00
RES06	On 18/10/2014	Spot Bond	101.67229	27.77195	101.67229	27.56760			0.00	0	0.00
RES07	On 14/02/2013	Spot Bond	5.87500	104.41286	5.87500	104.36317			0.00	0	0.00
RES11	On 14/11/2012	Spot Bond	100.84394	68.24506	100.84394	68.24503			0.00	0	0.00
RES12	On 20/08/2015	Spot Bond	100.93776	18.50872	100.93776	18.26376			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM Yield	MarkPrice	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
RES13	On 09/01/2013	Spot Bond	100.29264	87.70892	100.29264	87.07933			0.00	0	0.00
RES14	On 04/10/2013	Spot Bond	100.11180	49.97207	100.11180	48.85434			0.00	0	0.00
RES15	On 12/11/2017	Spot Bond	100.00000	12.27173	100.00000	11.99747			0.00	0	0.00
RES16	On 14/02/2013	Spot Bond	100.00000	80.75221	100.00000	80.21978		25,000,000,000,000.00	250,000,000	250,000,000.00	
RESB01	On 03/06/2014	Spot Bond	100.68733	31.32515	100.68733	31.09415			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	99.26297	101.03586	98.46732		60,621,516,000.00	600,000	300,000.00	
RP002	On 28/02/2013	Spot Bond	101.10798	99.41855	101.10798	98.62110			0.00	0	0.00
RP004	On 25/11/2014	Spot Bond	102.70350	24.14407	102.70350	23.96481			0.00	0	0.00
RP005	On 31/03/2017	Spot Bond	100.28309	13.76000	100.28309	13.67822			0.00	0	0.00
RP006	On 30/04/2019	Spot Bond	102.22019	11.92734	102.22019	11.83916			0.00	0	0.00
RP007	On 30/04/2016	Spot Bond	101.97649	15.28683	101.97649	15.17405			0.00	0	0.00
RP008	On 30/04/2016	Spot Bond	101.97649	15.28683	101.97649	15.17405			0.00	0	0.00
RP009	On 16/07/2013	Spot Bond	99.90414	56.38487	99.90414	55.64485			0.00	0	0.00
RP010	On 23/08/2013	Spot Bond	100.99069	67.66752	100.99069	66.77154			0.00	0	0.00
RP011	On 12/09/2013	Spot Bond	100.58819	65.52816	100.58819	64.65390			0.00	0	0.00
RP012	On 10/10/2013	Spot Bond	100.00000	47.79006	100.00000	46.72200			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM Yield	MarkPrice	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
RP013	On 27/09/2016	Spot Bond	100.38461	4.89442	100.38461	4.82923			0.00	0	0.00
RP014	On 27/09/2019	Spot Bond	100.43152	0.42551	100.43152	0.41984			0.00	0	0.00
RPG01	On 28/02/2014	Spot Bond	100.88031	45.92339	100.88031	45.58416			0.00	0	0.00
RPG01U	On 25/02/2014	Spot Bond	100.00000	39.71273	100.00000	39.47733			0.00	0	0.00
RPG02	On 25/11/2014	Spot Bond	101.00223	22.84751	101.00223	22.68038			0.00	0	0.00
RPI01	On 22/07/2016	Spot Bond	5.25000	101.70423	5.25000	101.66128			0.00	0	0.00
RPP01U	On 31/08/2018	Spot Bond	100.00000	0.71823	100.00000	0.71297			0.00	0	0.00
RPP04U	On 07/10/2016	Spot Bond	100.00000	3.90521	100.00000	3.87690			0.00	0	0.00
RPP05U	On 21/01/2013	Spot Bond	100.00000	85.28037	100.00000	84.68677			0.00	0	0.00
RPS001	On 16/11/2022	Spot Bond	100.00000	0.06985	100.00000	0.06905			0.00	0	0.00
RW21	On 21/04/2021	Spot Bond	109.50878	9.81851	109.50878	9.74809		131,410,536,000.00	1,200,000	5,613,000.00	
SA061U	On 14/12/2012	Spot Bond	100.00000	93.58974	100.00000	92.87532			0.00	0	0.00
SBC2	On 28/04/2016	Spot Bond	105.69036	8.37643	105.69036	8.32692			0.00	0	0.00
SBK10	On 19/11/2012	Spot Bond	100.82812	81.01582	100.82812	100.60377			0.00	0	0.00
SBK12	On 24/11/2016	Spot Bond	117.11129	16.71065	117.11129	16.58554			0.00	0	81,700,000.00
SBK13	On 24/11/2016	Spot Bond	100.96377	11.41648	100.96377	11.33301			0.00	0	0.00
SBK14	On 01/12/2017	Spot Bond	109.76738	14.36046	109.76738	14.25784			0.00	0	15,000,000.00
SBK15	On 23/01/2022	Spot Bond	101.55586	7.46790	101.55586	7.41301			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
SBK16	On 15/03/2023	Spot Bond	100.47716	8.39168	100.47716	8.32992				0.00	0	0.00
SBK17	On 31/07/2024	Spot Bond	101.44951	8.83489	101.44951	8.75226				0.00	0	0.00
SBK18	On 24/10/2020	Spot Bond	100.00000	13.08380	100.00000	12.79140				0.00	0	0.00
SBK19	On 24/10/2019	Spot Bond	100.00000	13.13782	100.00000	12.84420				0.00	0	0.00
SBK7	On 24/05/2015	Spot Bond	110.28697	23.41994	110.28697	23.25284			154,401,758,000.00	1,400,000	15,276,000.00	
SBK8	On 10/04/2013	Spot Bond	101.21158	74.69033	101.21158	74.24718			989,849,252,400.00	9,780,000	2,700,000.00	
SBK9	On 10/04/2018	Spot Bond	101.86258	10.11206	101.86258	10.04368			101,862,580,000.00	1,000,000	7,025,000.00	
SBK111	On 09/04/2014	Spot Bond	127.67688	35.49488	127.67688	35.19868			38,303,064,000.00	300,000	150,000.00	
SBN18	On 14/09/2013	Spot Bond	159.66556	39.95579	159.66556	39.56902				0.00	0	0.00
SBN20	On 31/03/2013	Spot Bond	152.98792	65.34917	152.98792	64.82439				0.00	0	0.00
SBN27	On 15/09/2015	Spot Bond	117.95662	19.99682	117.95662	19.84375				0.00	0	0.00
SBN29	On 15/09/2015	Spot Bond	118.36117	19.91330	118.36117	19.76046				0.00	0	0.00
SBN31	On 15/09/2015	Spot Bond	118.56412	19.87163	118.56412	19.71890				0.00	0	0.00
SBN32	On 19/03/2013	Spot Bond	143.82678	69.26343	143.82678	68.71193				0.00	0	0.00
SBN33	On 15/09/2017	Spot Bond	103.68838	10.88532	103.68838	10.81022				0.00	0	0.00
SBN34	On 15/09/2015	Spot Bond	118.14423	19.95801	118.14423	19.80505				0.00	0	0.00
SBN35	On 15/09/2015	Spot Bond	118.24540	19.93714	118.24540	19.78423				0.00	0	0.00

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
SBN36	On 31/03/2013	Spot Bond	211.65251	58.41358	211.65251	57.84361				0.00	0	0.00
SBN42	On 31/03/2013	Spot Bond	100.00000	75.73566	100.00000	75.28125				0.00	0	0.00
SBN45	On 15/09/2017	Spot Bond	100.42831	9.06512	100.42831	8.99842				0.00	0	0.00
SBN49	On 02/06/2014	Spot Bond	99.21990	32.43068	99.21990	32.19464				0.00	0	0.00
SBN50	On 23/09/2014	Spot Bond	100.36654	31.51186	100.36654	31.28015				0.00	0	0.00
SBN51	On 03/10/2016	Spot Bond	100.15186	11.35113	100.15186	11.26873				0.00	0	0.00
SBN52	On 03/07/2013	Spot Bond	100.16711	61.47574	100.16711	61.02938				0.00	0	0.00
SBR003	On 05/11/2013	Spot Bond	100.00000	55.93446	100.00000	55.52893				0.00	0	0.00
SBS13	On 22/09/2017	Spot Bond	107.02647	10.98705	107.02647	10.90927				0.00	0	0.00
SBS14	On 07/02/2014	Spot Bond	101.09831	37.59423	101.09831	37.31901				0.00	0	0.00
SBS15	On 26/04/2016	Spot Bond	101.18390	11.93046	101.18390	11.84304				0.00	0	0.00
SBS16	On 22/09/2018	Spot Bond	100.29283	8.18820	100.29283	8.12803				0.00	0	0.00
SBS17	On 23/06/2018	Spot Bond	100.00000	1.07221	100.00000	1.06511				0.00	0	0.00
SBS18	On 23/06/2018	Spot Bond	100.30374	8.45215	100.30374	8.39004				0.00	0	0.00
SBS19	On 23/06/2021	Spot Bond	112.35030	13.06888	112.35030	12.97371				0.00	0	2,000,000.00
SBS20	On 15/05/2026	Spot Bond	107.31305	9.45529	107.31305	9.38821				0.00	0	0.00
SBS21	On 15/05/2026	Spot Bond	101.14300	7.28507	101.14300	7.21637				0.00	0	0.00
SBS22	On 23/05/2015	Spot Bond	100.81390	21.36714	100.81390	21.21109			6,048,834,000,000.00	60,000,000	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
SBS23	On 23/05/2017	Spot Bond	100.85958	7.33115	100.85958	7.26219				0.00	0	0.00
SBS24	On 23/05/2019	Spot Bond	100.88565	6.95353	100.88565	6.90273				0.00	0	0.00
SBS25	On 24/05/2019	Spot Bond	107.86744	7.22169	107.86744	7.18562				0.00	0	4,182,000.00
SBS3	On 25/05/2026	Spot Bond	100.17939	12.12528	100.17939	12.04528				0.00	0	0.00
SBS4	On 16/11/2021	Spot Bond	102.91713	8.46639	102.91713	8.40833			185,250,834,000.00		1,800,000	872,000.00
SBS7	On 26/03/2013	Spot Bond	102.48454	77.77037	102.48454	77.29044				0.00	0	0.00
SBS9	On 07/07/2016	Spot Bond	118.34171	16.65580	118.34171	16.53005			402,361,814,000.00		3,400,000	5,178,000.00
SBSI10	On 03/07/2013	Spot Bond	120.99445	68.52252	120.99445	67.97956				0.00	0	500,000.00
SBSI11	On 07/12/2023	Spot Bond	265.12288	4.44018	265.12288	4.37917				0.00	0	4,850,000.00
SBSI12	On 31/01/2017	Spot Bond	119.59470	4.68560	119.59470	4.64994				0.00	0	0.00
SCM107	On 15/09/2017	Spot Bond	112.58000	10.79666	112.58000	10.70875				0.00	0	0.00
SCM220	On 20/01/2013	Spot Bond	100.00000	94.70767	100.00000	94.04692				0.00	0	0.00
SCM221	On 17/02/2013	Spot Bond	100.00000	80.21978	100.00000	79.69432				0.00	0	0.00
SHF01	On 15/12/2016	Spot Bond	100.00000	2.64090	100.00000	2.62154				0.00	0	0.00
SHI02	On 01/10/2021	Spot Bond	82.63494	0.22498	82.63494	0.22355				0.00	0	0.00
SHI05	On 31/01/2017	Spot Bond	100.00000	6.41053	100.00000	6.26574				0.00	0	0.00
SHPCBU	On 03/04/2017	Spot Bond	6.50000	100.55509	6.50000	100.51956				0.00	0	0.00

Contract Details	Strike	Call / Put	MTM Yield	MarkPrice	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
SHS01	On 15/12/2016	Spot Bond	100.49004	11.02155	100.49004	10.94041			0.00	0	0.00
SHS02	On 29/06/2013	Spot Bond	100.22255	61.71871	100.22255	61.26544			0.00	0	0.00
SHS03	On 29/06/2015	Spot Bond	100.24006	17.24028	100.24006	17.11365			0.00	0	0.00
SHS04	On 29/06/2017	Spot Bond	100.37865	10.41172	100.37865	10.33515		602,271,900,000.00	6,000,000	1,500,000.00	
SHS05	On 29/06/2017	Spot Bond	104.63904	10.60815	104.63904	10.55624			0.00	0	891,000.00
SLI1	On 15/08/2013	Spot Bond	104.53403	60.17380	104.53403	59.76269			0.00	0	0.00
SLI2	On 15/08/2016	Spot Bond	110.17225	14.42935	110.17225	14.32649			0.00	0	8,200,000.00
SMF1	On 27/06/2013	Spot Bond	104.99511	67.15708	104.99511	66.69411		3,968,815,158,000.00	37,800,000	10,929,434.00	
SNT01	On 15/09/2017	Spot Bond	102.86503	10.99259	102.86503	10.91724			0.00	0	18,700,000.00
SPDA1	On 21/08/2014	Spot Bond	101.14731	30.30722	101.14731	30.08524			0.00	0	0.00
SPDA2	On 21/08/2016	Spot Bond	100.91285	10.37763	100.91285	10.30177			0.00	0	0.00
SPDA3	On 21/08/2015	Spot Bond	101.15213	16.01127	101.15213	15.89400			0.00	0	0.00
SPDA4	On 21/08/2017	Spot Bond	100.91985	8.05617	100.91985	7.99728			0.00	0	0.00
SSA01	On 28/06/2016	Spot Bond	110.58806	16.12820	110.58806	16.01225			0.00	0	0.00
SSA02	On 20/04/2015	Spot Bond	99.95086	20.87579	99.95086	20.68095			0.00	0	0.00
SSN001	On 01/03/2017	Spot Bond	100.74418	11.01583	100.74418	10.93456			0.00	0	0.00
SSN002	On 26/03/2017	Spot Bond	100.29998	10.58827	100.29998	10.51046			0.00	0	0.00
SSN003	On 25/04/2017	Spot Bond	101.49647	9.71980	101.49647	9.62787			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM Yield	MarkPrice	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
SSN004	On 31/03/2021	Spot Bond	89.26946	8.56106	89.26946	8.50914			0.00	0	0.00
SSN005	On 31/03/2021	Spot Bond	88.92846	8.59421	88.92846	8.54225			0.00	0	0.00
SSN006	On 21/12/2014	Spot Bond	107.77651	24.26605	107.77651	24.14427			0.00	0	0.00
SSN007	On 15/01/2020	Spot Bond	97.48656	10.09708	97.48656	10.03193			0.00	0	0.00
SSN008	On 18/06/2017	Spot Bond	100.44496	9.03762	100.44496	8.95199			0.00	0	0.00
SSN009	On 15/09/2017	Spot Bond	104.60347	10.76864	104.60347	10.69381			0.00	0	0.00
SSN010	On 15/09/2015	Spot Bond	119.58561	19.66416	119.58561	19.51198			0.00	0	0.00
SSN011	On 31/01/2025	Spot Bond	101.19280	3.02546	101.19280	2.98929			0.00	0	0.00
SYN860	On 25/11/2012	Spot Bond	100.00000	98.38275	100.00000	97.59358			0.00	0	0.00
SYN861	On 22/11/2012	Spot Bond	100.00000	99.18478	100.00000	98.38275			0.00	0	0.00
SYN867	On 19/01/2013	Spot Bond	100.00000	85.68075	100.00000	85.08159			0.00	0	0.00
SYN869	On 19/01/2013	Spot Bond	100.00000	85.68075	100.00000	85.08159			0.00	0	0.00
SYN870	On 20/01/2013	Spot Bond	100.00000	85.48009	100.00000	84.88372			0.00	0	0.00
SYN872	On 13/02/2013	Spot Bond	100.00000	80.93126	100.00000	80.39648			0.00	0	0.00
SYN873	On 14/02/2013	Spot Bond	100.00000	80.75221	100.00000	80.21978			0.00	0	0.00
SYN874	On 16/02/2013	Spot Bond	100.00000	80.39648	100.00000	79.86871			0.00	0	0.00
SYN875	On 16/02/2013	Spot Bond	100.00000	80.39648	100.00000	79.86871			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM Yield	MarkPrice	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
SYN876	On 20/02/2013	Spot Bond	100.00000	79.69432	100.00000	79.17570			0.00	0	0.00
SYN878	On 21/02/2013	Spot Bond	100.00000	79.52070	100.00000	79.00433			0.00	0	0.00
SYN880	On 23/02/2013	Spot Bond	100.00000	79.17570	100.00000	78.66379			0.00	0	0.00
SYN881	On 23/02/2013	Spot Bond	100.00000	79.17570	100.00000	78.66379			0.00	0	0.00
SYN882	On 27/02/2013	Spot Bond	100.00000	78.49462	100.00000	77.99145			0.00	0	0.00
SYN887	On 17/02/2013	Spot Bond	100.00000	80.21978	100.00000	79.69432			0.00	0	0.00
SYN911	On 19/07/2013	Spot Bond	100.00000	58.41147	100.00000	58.02345			0.00	0	0.00
SYN913	On 19/07/2013	Spot Bond	100.00000	58.41147	100.00000	58.02345			0.00	0	0.00
SYN923	On 21/08/2013	Spot Bond	100.00000	54.28215	100.00000	53.92155			0.00	0	0.00
SYN924	On 22/08/2013	Spot Bond	100.00000	54.16168	100.00000	53.80188			0.00	0	0.00
SYN925	On 23/08/2013	Spot Bond	100.00000	54.04148	100.00000	53.68248			0.00	0	0.00
SYN928	On 19/07/2013	Spot Bond	100.00000	58.41147	100.00000	58.02345			0.00	0	0.00
SYN929	On 19/07/2013	Spot Bond	100.00000	58.41147	100.00000	58.02345			0.00	0	0.00
SYN937	On 14/11/2012	Spot Bond	99.51589	66.77446	99.51589	66.77444			0.00	0	0.00
SYN938	On 16/11/2012	Spot Bond	99.48756	66.78076	99.48756	66.78074			0.00	0	0.00
SYN939	On 16/11/2012	Spot Bond	99.48776	66.78072	99.48776	66.78069			0.00	0	0.00
SYN941	On 20/11/2012	Spot Bond	99.42961	99.72833	99.42961	98.92211			0.00	0	0.00
SYN942	On 20/11/2012	Spot Bond	99.43109	99.72833	99.43109	98.92209			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM Yield	MarkPrice	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
SYN943	On 16/11/2012	Spot Bond	100.10042	66.64438	100.10042	66.64436			0.00	0	0.00
SYN944	On 22/11/2012	Spot Bond	99.40185	99.18962	99.40185	98.39227			0.00	0	0.00
SYN945	On 23/11/2012	Spot Bond	99.34562	98.92301	99.34562	98.13036			0.00	0	0.00
SYN946	On 27/11/2012	Spot Bond	99.33096	97.86927	99.33096	97.09347			0.00	0	0.00
SYN947	On 18/12/2012	Spot Bond	99.03221	92.70563	99.03221	92.01132			0.00	0	0.00
SYN949	On 29/11/2012	Spot Bond	99.30851	97.35128	99.30851	96.58382			0.00	0	0.00
SYN950	On 15/01/2013	Spot Bond	100.00000	86.49289	100.00000	85.88235			0.00	0	0.00
SYN951	On 21/01/2013	Spot Bond	100.00000	85.28037	100.00000	84.68677			0.00	0	0.00
SYN952	On 22/11/2012	Spot Bond	100.00000	99.18478	100.00000	98.38275			0.00	0	0.00
SYN953	On 05/02/2013	Spot Bond	100.00000	82.39278	100.00000	81.83857			0.00	0	0.00
SYN954	On 21/01/2013	Spot Bond	100.00000	85.28037	100.00000	84.68677			0.00	0	0.00
SYN955	On 12/02/2013	Spot Bond	100.00000	81.11111	100.00000	80.57395			0.00	0	0.00
SYN956	On 14/02/2013	Spot Bond	100.00000	80.75221	100.00000	80.21978		10,200,000,000,000.00	102,000,000	51,000,000.00	
SYN957	On 18/02/2013	Spot Bond	100.00000	80.04386	100.00000	79.52070			0.00	0	0.00
SYN958	On 18/02/2013	Spot Bond	100.00000	80.04386	100.00000	79.52070			0.00	0	0.00
SZ18	On 30/09/2015	Spot Bond	117.60842	18.39567	117.60842	18.25596			0.00	0	0.00
SZ25	On 30/09/2025	Spot Bond	104.75139	9.64752	104.75139	9.58076			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM Yield	MarkPrice	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
T018	On 15/07/2014	Spot Bond	100.00000	37.54464	100.00000	37.29725			0.00	0	0.00
TF105U	On 25/10/2014	Spot Bond	100.00000	29.96892	100.00000	29.29914			0.00	0	0.00
TFS06	On 20/03/2014	Spot Bond	102.75446	39.47276	102.75446	39.20243			0.00	0	0.00
TFS100	On 22/01/2013	Spot Bond	98.53867	85.26747	98.53867	84.68267			0.00	0	0.00
TFS101	On 06/02/2013	Spot Bond	98.31078	82.45503	98.31078	81.90930			0.00	0	0.00
TFS102	On 14/12/2012	Spot Bond	99.10758	93.64331	99.10758	92.93441			0.00	0	0.00
TFS103	On 14/03/2013	Spot Bond	97.81910	76.44108	97.81910	75.97415			0.00	0	0.00
TFS104	On 29/01/2013	Spot Bond	100.00000	66.66683	100.00000	66.66680			0.00	0	0.00
TFS73	On 11/02/2013	Spot Bond	100.94335	82.32013	100.94335	81.76960			0.00	0	0.00
TFS77	On 12/04/2013	Spot Bond	99.98492	88.47541	99.98492	87.85095			0.00	0	0.00
TFS78	On 18/04/2013	Spot Bond	99.89383	87.24639	99.89383	86.63967			0.00	0	0.00
TFS83	On 28/07/2015	Spot Bond	101.19250	14.49395	101.19250	14.38775			0.00	0	0.00
TFS84	On 28/07/2016	Spot Bond	107.95127	14.33221	107.95127	14.23170			0.00	0	0.00
TFS88	On 08/02/2013	Spot Bond	100.00000	81.83857	100.00000	81.29176			0.00	0	0.00
TFS90	On 05/03/2013	Spot Bond	100.57712	97.14643	100.57712	96.38133			0.00	0	0.00
TFS93	On 17/02/2014	Spot Bond	100.87887	37.16944	100.87887	43.24907			0.00	0	0.00
TFS97	On 14/11/2013	Spot Bond	100.92142	53.08823	100.92142	52.58859			0.00	0	0.00
TH10A1	On 18/10/2038	Spot Bond	101.62026	8.09669	101.62026	8.02004			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
TH10A2	On 18/10/2038	Spot Bond	101.66672	8.34573	101.66672	8.26669				122,000,064,000.00	1,200,000	300,000.00
TH10A3	On 18/10/2038	Spot Bond	102.00557	10.13346	102.00557	10.06561				0.00	0	0.00
TH10A4	On 18/07/2017	Spot Bond	100.00000	2.48031	100.00000	2.40970				0.00	0	0.00
TH10A5	On 18/07/2017	Spot Bond	100.00000	2.48031	100.00000	2.40970				0.00	0	0.00
TH10A6	On 18/07/2017	Spot Bond	100.00000	2.48031	100.00000	2.40970				0.00	0	0.00
TH10B1	On 18/10/2038	Spot Bond	101.76658	8.88057	101.76658	8.79638				0.00	0	0.00
TH10B2	On 18/07/2017	Spot Bond	100.00000	2.48031	100.00000	2.40970				0.00	0	0.00
TH10C1	On 18/10/2038	Spot Bond	101.98019	10.02212	101.98019	9.92694				0.00	0	0.00
TH10C2	On 18/07/2017	Spot Bond	100.00000	2.48031	100.00000	2.40970				0.00	0	0.00
TH10D1	On 18/10/2038	Spot Bond	102.86169	14.69801	102.86169	14.55739				0.00	0	0.00
TH10D2	On 18/07/2017	Spot Bond	100.00000	2.48031	100.00000	2.40970				0.00	0	0.00
TH9A10	On 18/07/2016	Spot Bond	101.66078	10.38544	101.66078	10.30903				0.00	0	0.00
THE8A1	On 18/04/2036	Spot Bond	101.48088	6.20963	101.48088	6.16403				0.00	0	0.00
THE8A2	On 18/04/2036	Spot Bond	101.58542	6.68296	101.58542	6.63382				0.00	0	0.00
THE8A3	On 18/04/2036	Spot Bond	105.94334	6.73465	105.94334	6.68325				0.00	0	0.00
THE8B1	On 18/04/2036	Spot Bond	101.79445	7.62688	101.79445	7.57070				0.00	0	0.00
THE8C1	On 18/04/2036	Spot Bond	101.88733	8.04525	101.88733	7.98594				0.00	0	0.00

Contract Details	Strike	Call / Put	MTM Yield	MarkPrice	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
THE8D1	On 18/04/2036	Spot Bond	102.87096	12.43695	102.87096	12.34447			0.00	0	0.00
THE9A1	On 18/07/2016	Spot Bond	101.59334	10.09780	101.59334	10.02356			0.00	0	0.00
THE9A2	On 18/01/2016	Spot Bond	101.62589	12.18183	101.62589	12.09222			0.00	0	0.00
THE9A3	On 18/07/2016	Spot Bond	101.64915	10.33586	101.64915	10.25983			0.00	0	0.00
THE9A5	On 18/07/2039	Spot Bond	101.62589	6.84017	101.62589	6.78986			0.00	0	0.00
THE9A6	On 18/07/2039	Spot Bond	101.64915	6.94515	101.64915	6.89406			0.00	0	0.00
THE9A7	On 18/07/2039	Spot Bond	101.66078	6.99763	101.66078	6.94615			0.00	0	0.00
THE9A8	On 18/07/2016	Spot Bond	101.61194	10.17719	101.61194	10.10234			0.00	0	0.00
THE9A9	On 18/07/2016	Spot Bond	101.64915	10.33586	101.64915	10.25983			0.00	0	0.00
THE9B1	On 18/07/2016	Spot Bond	101.77704	10.88063	101.77704	10.80049			0.00	0	0.00
THE9B2	On 18/07/2039	Spot Bond	101.77704	7.52177	101.77704	7.46638			0.00	0	0.00
THE9B3	On 18/07/2016	Spot Bond	101.77704	10.88063	101.77704	10.80049			0.00	0	0.00
THE9C1	On 18/07/2016	Spot Bond	101.96303	11.67105	101.96303	11.58495			0.00	0	0.00
THE9C2	On 18/07/2039	Spot Bond	102.00952	8.56674	102.00952	8.50352			0.00	0	0.00
THE9C3	On 18/07/2016	Spot Bond	101.95141	11.62172	101.95141	11.53599			0.00	0	0.00
THE9D1	On 18/07/2016	Spot Bond	102.88090	15.54000	102.88090	15.42445			0.00	0	0.00
THE9D2	On 18/07/2039	Spot Bond	102.93896	12.70283	102.93896	12.60832			0.00	0	0.00
THE9D3	On 18/07/2016	Spot Bond	102.91574	15.68583	102.91574	15.56916			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM Yield	MarkPrice	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
TL13	On 31/12/2013	Spot Bond	100.16956	41.69654	100.16956	41.39378			0.00	0	0.00
TL15	On 29/04/2015	Spot Bond	115.34604	20.57267	115.34604	20.41884		230,692,080,000.00		2,000,000	3,150,000.00
TL20	On 22/02/2020	Spot Bond	98.42479	10.77410	98.42479	10.71375			0.00	0	0.00
TN17	On 14/11/2017	Spot Bond	113.10271	9.33166	113.10271	9.26259			0.00	0	1,000,700,000.00
TN20	On 17/09/2020	Spot Bond	114.87864	10.77898	114.87864	10.69820		9,649,805,760,000.00		84,000,000	316,835,000.00
TN23	On 06/11/2023	Spot Bond	120.75839	9.25500	120.75839	9.18282			0.00	0	130,500,000.00
TN25	On 19/08/2025	Spot Bond	105.49834	11.13114	105.49834	11.05452		105,498,340,000.00		1,000,000	133,200,000.00
TN27	On 14/11/2027	Spot Bond	103.04013	8.73749	103.04013	8.67752		206,080,260,000.00		2,000,000	11,000,000.00
TORQ1	On 15/04/2022	Spot Bond	100.87844	6.42296	100.87844	6.33799			0.00	0	0.00
TORQ2	On 15/04/2022	Spot Bond	100.89915	6.57288	100.89915	6.48591			0.00	0	0.00
TORQ3	On 15/04/2022	Spot Bond	100.92536	6.76269	100.92536	6.67319			0.00	0	0.00
TORQ4	On 15/04/2022	Spot Bond	100.92812	6.78266	100.92812	6.69291			0.00	0	0.00
TORQ5	On 15/04/2022	Spot Bond	101.05768	7.72027	101.05768	7.61799			0.00	0	0.00
TORQ6	On 15/04/2022	Spot Bond	101.32571	13.09742	101.32571	12.92353			0.00	0	0.00
TPDA01	On 05/04/2015	Spot Bond	100.00000	24.33587	100.00000	23.75450			0.00	0	0.00
TPDA02	On 05/04/2017	Spot Bond	100.00000	12.60334	100.00000	12.30225			0.00	0	0.00
TPDA03	On 05/04/2018	Spot Bond	100.00000	10.80019	100.00000	10.54218			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM Yield	MarkPrice	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
TR30	On 31/12/2099	Spot Bond	10.00000	99.69617	10.00000	99.61347			0.00	0	0.00
TR31	On 31/12/2099	Spot Bond	9.75000	99.70372	9.75000	99.62308			0.00	0	0.00
TR32	On 31/12/2099	Spot Bond	100.00000	9.71077	100.00000	9.63336			0.00	0	0.00
TSP116	On 09/02/2013	Spot Bond	100.00000	81.65548	100.00000	81.11111			0.00	0	0.00
TSP117	On 23/02/2013	Spot Bond	100.00000	79.17570	100.00000	78.66379			0.00	0	0.00
TSP125	On 23/08/2013	Spot Bond	100.00000	59.09451	100.00000	58.75879			0.00	0	0.00
TSP128	On 07/02/2013	Spot Bond	100.00000	82.02247	100.00000	81.47321			0.00	0	0.00
TSP129	On 07/03/2013	Spot Bond	97.58601	77.59471	97.58601	77.11477			0.00	0	0.00
TSP131	On 03/05/2013	Spot Bond	96.66726	69.58996	96.66726	69.20730			0.00	0	0.00
TSP132	On 29/11/2012	Spot Bond	99.23248	97.35326	99.23248	96.58634			0.00	0	0.00
TSP133	On 03/01/2013	Spot Bond	98.71758	89.14987	98.71758	88.50964			0.00	0	0.00
TSP134	On 27/06/2013	Spot Bond	99.76004	65.89789	99.76004	65.52418			0.00	0	0.00
TSP135	On 07/02/2013	Spot Bond	98.31631	82.27150	98.31631	81.72815			0.00	0	0.00
UG21	On 02/03/2021	Spot Bond	114.88602	11.37483	114.88602	11.28958			0.00	0	0.00
UTR02	On 21/11/2012	Spot Bond	104.60170	104.64522	104.60170	103.75825			0.00	0	0.00
UTR041	On 19/04/2014	Spot Bond	99.85679	40.32409	99.85679	40.03211			0.00	0	0.00
UTR042	On 19/04/2016	Spot Bond	99.84614	13.42183	99.84614	13.32466			0.00	0	0.00
UTR043	On 06/04/2015	Spot Bond	100.02475	22.70444	100.02475	22.53980			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
UTR40	On 10/09/2017	Spot Bond	107.51485	12.60852	107.51485	107.51485	12.51894			0.00	0	0.00
VIP1A5	On 07/11/2013	Spot Bond	100.00000	56.24156	100.00000	100.00000	55.83380			0.00	0	0.00
VIP1B3	On 07/11/2013	Spot Bond	100.00000	56.46764	100.00000	100.00000	56.05826			0.00	0	0.00
VIP1C3	On 07/11/2013	Spot Bond	100.00000	56.54300	100.00000	100.00000	56.13306			0.00	0	0.00
VKE01	On 08/05/2015	Spot Bond	101.12514	19.22368	101.12514	101.12514	19.04245			0.00	0	0.00
VKE02	On 08/05/2016	Spot Bond	101.16690	12.06265	101.16690	101.16690	11.94889			0.00	0	0.00
VKE03	On 08/05/2017	Spot Bond	101.16870	8.99310	101.16870	101.16870	8.90829			0.00	0	0.00
VOD002	On 28/02/2013	Spot Bond	100.00000	82.77120	100.00000	100.00000	82.24174			0.00	0	0.00
VOD005	On 28/11/2012	Spot Bond	100.62384	97.57893	100.62384	100.62384	96.79776			0.00	0	0.00
VOYT01	On 09/09/2015	Spot Bond	142.66000	8.31564	142.66000	142.66000	8.25527			0.00	0	0.00
WS04	On 30/05/2016	Spot Bond	125.92352	18.57749	125.92352	125.92352	18.43016		16,873,751,680,000.00	134,000,000	93,525,000.00	
WS05	On 01/08/2018	Spot Bond	235.74310	6.35463	235.74310	235.74310	6.27293			0.00	0	33,100,000.00
WSP1	On 28/05/2015	Spot Bond	110.71509	22.29452	110.71509	110.71509	22.13496			0.00	0	14,200,000.00
WSP2	On 28/05/2017	Spot Bond	112.63018	13.83640	112.63018	112.63018	13.73599		7,884,112,600,000.00	70,000,000	60,000,000.00	
WSP3	On 28/05/2019	Spot Bond	114.13989	12.36894	114.13989	114.13989	12.27822			0.00	0	0.00
WSP4	On 28/05/2020	Spot Bond	112.54320	12.33821	112.54320	112.54320	12.24873			0.00	0	0.00
WSP5	On 28/05/2021	Spot Bond	112.28516	12.29165	112.28516	112.28516	12.20268		4,715,976,720,000.00	42,000,000	21,000,000.00	

Contract Details	Strike	Call / Put	MTM Yield	MarkPrice	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
Z006	On 31/08/2013	Spot Bond	95.75673	54.36091	95.75673	54.00955			0.00	0	0.00
Z009	On 30/11/2013	Spot Bond	94.53097	45.04988	94.53097	44.76493			0.00	0	0.00
Z014	On 30/06/2015	Spot Bond	86.34739	15.31462	86.34739	15.22527			0.00	0	0.00
Z018	On 31/03/2014	Spot Bond	92.99863	35.32258	92.99863	35.10095			0.00	0	0.00
Z019	On 30/06/2014	Spot Bond	91.84060	29.52512	91.84060	29.34377			0.00	0	0.00
Z020	On 19/10/2015	Spot Bond	85.12782	12.65246	85.12782	12.57871			0.00	0	0.00
Z025	On 30/11/2014	Spot Bond	90.00797	22.12242	90.00797	21.98879			0.00	0	0.00
Z071	On 01/07/2015	Spot Bond	86.33473	15.28832	86.33473	15.19913			0.00	0	75,000,000.00
Z083	On 30/09/2019	Spot Bond	64.79116	2.12539	64.79116	2.11552			0.00	0	0.00
ZA001	On 01/09/2016	Spot Bond	100.00000	7.26164	100.00000	7.22038			0.00	0	0.00
ZA002	On 16/08/2024	Spot Bond	100.00000	0.02924	100.00000	0.02907			0.00	0	0.00
ZA003	On 01/09/2016	Spot Bond	100.00000	7.26164	100.00000	7.22038			0.00	0	0.00
ZA007	On 31/03/2015	Spot Bond	100.00000	19.45693	100.00000	19.34640			0.00	0	0.00
ZA008	On 19/03/2015	Spot Bond	100.00000	19.90542	100.00000	19.79233			0.00	0	0.00
ZA009	On 22/04/2015	Spot Bond	100.00000	18.66079	100.00000	18.55478			0.00	0	0.00
ZA010	On 22/04/2015	Spot Bond	100.00000	18.66079	100.00000	18.55478			0.00	0	0.00
ZA011	On 20/05/2015	Spot Bond	100.00000	17.69446	100.00000	17.59394			0.00	0	0.00
ZA012	On 20/05/2015	Spot Bond	100.00000	17.69446	100.00000	17.59394			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
ZA013	On 18/06/2015	Spot Bond	100.00000		16.74634	100.00000	16.65121			0.00	0	0.00
ZA014	On 18/06/2015	Spot Bond	100.00000		16.74634	100.00000	16.65121			0.00	0	0.00
ZA015	On 20/07/2015	Spot Bond	100.00000		15.75899	100.00000	15.66946			0.00	0	0.00
ZA016	On 20/07/2015	Spot Bond	100.00000		15.75899	100.00000	15.66946			0.00	0	0.00
ZA017	On 20/08/2015	Spot Bond	100.00000		14.85803	100.00000	14.77363			0.00	0	0.00
ZA018	On 20/08/2015	Spot Bond	100.00000		14.85803	100.00000	14.77363			0.00	0	0.00
ZA019	On 21/09/2015	Spot Bond	100.00000		13.98201	100.00000	13.90258			0.00	0	0.00
ZA020	On 21/09/2015	Spot Bond	100.00000		13.98201	100.00000	13.90258			0.00	0	0.00
ZA021	On 20/10/2015	Spot Bond	100.00000		13.23281	100.00000	13.15764			0.00	0	0.00
ZA022	On 18/11/2015	Spot Bond	100.00000		12.52376	100.00000	12.45274			0.00	0	0.00
ZA023	On 20/04/2016	Spot Bond	100.00000		9.36590	100.00000	9.31269			0.00	0	0.00
ZA024	On 20/05/2016	Spot Bond	100.00000		8.84723	100.00000	8.79697			0.00	0	0.00
ZA025	On 21/06/2016	Spot Bond	100.00000		8.32560	100.00000	8.27831			0.00	0	0.00
ZA026	On 21/06/2016	Spot Bond	100.00000		8.32560	100.00000	8.27831			0.00	0	0.00
ZA027	On 20/07/2016	Spot Bond	100.00000		7.87949	100.00000	7.83473			0.00	0	0.00
ZA028	On 19/08/2016	Spot Bond	100.00000		7.44314	100.00000	7.40085			0.00	0	0.00
ZA029	On 20/09/2016	Spot Bond	100.00000		7.00429	100.00000	6.96450			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM Yield	MarkPrice	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
Total for j-Bonds :								,079,497,316,737,360.00	,371,052,752	106 214 103	157.00
Grand Total:								'9,497,519,077,480.00	171,104,880	06 215 583	799.00