



JOHANNESBURG STOCK EXCHANGE

Interest Rates & Currency Derivatives

Daily MTM Report

Daily summary for: 29/11/2012

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			8.78460	8.78460	8.88850	8.88850		12.26	171,721,360.80	19,548	354,753.00
\$ / R	On 14/12/2012	Foreign Exchange Future	7.95	Call	834.85880	0.83486	938.66860	0.93867	834.859	17.82	0.00	0	0.00
\$ / R	On 14/12/2012	Foreign Exchange Future	7.95	Put	0.25880	0.00026	0.16860	0.00017	0.259	17.82	0.00	0	15,000.00
\$ / R	On 14/12/2012	Foreign Exchange Future	8.00	Call	784.93630	0.78494	888.72080	0.88872	784.936	17.25	0.00	0	300.00
\$ / R	On 14/12/2012	Foreign Exchange Future	8.00	Put	0.33630	0.00034	0.22080	0.00022	0.336	17.25	0.00	0	12,540.00
\$ / R	On 14/12/2012	Foreign Exchange Future	8.10	Call	685.18110	0.68518	788.86320	0.78886	685.181	16.12	0.00	0	0.00
\$ / R	On 14/12/2012	Foreign Exchange Future	8.10	Put	0.58110	0.00058	0.36320	0.00036	0.581	16.12	0.00	0	3,000.00
\$ / R	On 14/12/2012	Foreign Exchange Future	8.25	Call	536.25220	0.53625	639.46660	0.63947	536.252	14.76	0.00	0	0.00
\$ / R	On 14/12/2012	Foreign Exchange Future	8.25	Put	1.65220	0.00165	0.96660	0.00097	1.652	14.76	0.00	0	2,500.00
\$ / R	On 14/12/2012	Foreign Exchange Future	7.80	Call	984.71790	0.98472	1,088.57750	1.08858	984.718	19.45	0.00	0	0.00
\$ / R	On 14/12/2012	Foreign Exchange Future	7.80	Put	0.11790	0.00012	0.07750	0.00008	0.118	19.45	0.00	0	43,500.00
\$ / R	On 14/12/2012	Foreign Exchange Future	8.32	Call	467.69460	0.46769	570.28030	0.57028	467.695	14.44	0.00	0	0.00
\$ / R	On 14/12/2012	Foreign Exchange Future	8.32	Put	3.09460	0.00309	1.78030	0.00178	3.095	14.44	0.00	0	0.00
\$ / R	On 14/12/2012	Foreign Exchange Future	8.35	Call	438.61540	0.43862	540.79730	0.54080	438.615	14.30	0.00	0	0.00
\$ / R	On 14/12/2012	Foreign Exchange Future	8.35	Put	4.01540	0.00402	2.29730	0.00230	4.015	14.30	0.00	0	400.00
\$ / R	On 14/12/2012	Foreign Exchange Future	8.05	Call	735.04030	0.73504	838.78220	0.83878	735.040	16.68	0.00	0	0.00
\$ / R	On 14/12/2012	Foreign Exchange Future	8.05	Put	0.44030	0.00044	0.28220	0.00028	0.440	16.68	0.00	0	20,000.00

Contract Details			Strike	Call / Put	MTM Yield	MarkPrice	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
\$ / R	On 14/12/2012	Foreign Exchange Future	8.50	Call	298.18290	0.29818	396.18410	0.39618	298.183	13.62	0.00	0	50.00
\$ / R	On 14/12/2012	Foreign Exchange Future	8.50	Put	13.58290	0.01358	7.68410	0.00768	13.583	13.62	0.00	0	3,500.00
\$ / R	On 14/12/2012	Foreign Exchange Future	8.60	Call	212.69240	0.21269	304.54320	0.30454	212.692	13.17	0.00	0	6,000.00
\$ / R	On 14/12/2012	Foreign Exchange Future	8.60	Put	28.09240	0.02809	16.04320	0.01604	28.092	13.17	0.00	0	500.00
\$ / R	On 14/12/2012	Foreign Exchange Future	8.30	Call	487.19380	0.48719	589.99850	0.59000	487.194	14.53	0.00	0	3,000.00
\$ / R	On 14/12/2012	Foreign Exchange Future	8.30	Put	2.59380	0.00259	1.49850	0.00150	2.594	14.53	0.00	0	6,000.00
\$ / R	On 14/12/2012	Foreign Exchange Future	8.75	Call	106.88400	0.10688	181.52490	0.18152	106.884	12.48	0.00	0	0.00
\$ / R	On 14/12/2012	Foreign Exchange Future	8.75	Put	72.28400	0.07228	43.02490	0.04302	72.284	12.48	0.00	0	2,700.00
\$ / R	On 14/12/2012	Foreign Exchange Future	8.80	Call	79.66280	0.07966	146.27540	0.14628	79.663	12.26	0.00	0	1,000.00
\$ / R	On 14/12/2012	Foreign Exchange Future	8.80	Put	95.06280	0.09506	57.77540	0.05778	95.063	12.26	0.00	0	300.00
\$ / R	On 14/12/2012	Foreign Exchange Future	8.40	Call	390.72480	0.39072	491.97990	0.49198	390.725	14.07	0.00	0	0.00
\$ / R	On 14/12/2012	Foreign Exchange Future	8.40	Put	6.12480	0.00612	3.47990	0.00348	6.125	14.07	0.00	0	1,000.00
\$ / R	On 14/12/2012	Foreign Exchange Future	8.90	Call	46.19620	0.04620	87.18300	0.08718	46.196	12.96	0.00	0	2,000.00
\$ / R	On 14/12/2012	Foreign Exchange Future	8.90	Put	161.59620	0.16160	98.68300	0.09868	161.596	12.96	0.00	0	0.00
\$ / R	On 14/12/2012	Foreign Exchange Future	9.00	Call	25.93480	0.02593	52.69190	0.05269	25.935	13.67	255,094.69	9,836	9,900.00
\$ / R	On 14/12/2012	Foreign Exchange Future	9.00	Put	241.33480	0.24133	164.19190	0.16419	241.335	13.67	0.00	0	700.00
\$ / R	On 14/12/2012	Foreign Exchange Future	8.70	Call	138.42850	0.13843	219.98670	0.21999	138.429	12.71	0.00	0	44,500.00
\$ / R	On 14/12/2012	Foreign Exchange Future	8.70	Put	53.82850	0.05383	31.48670	0.03149	53.829	12.71	0.00	0	0.00
\$ / R	On 14/12/2012	Foreign Exchange Future	9.10	Call	14.30720	0.01431	30.99070	0.03099	14.307	14.38	0.00	0	1,540.00
\$ / R	On 14/12/2012	Foreign Exchange Future	9.10	Put	329.70720	0.32971	242.49070	0.24249	329.707	14.38	0.00	0	0.00
\$ / R	On 14/12/2012	Foreign Exchange Future	9.20	Call	7.85170	0.00785	17.96390	0.01796	7.852	15.08	0.00	0	1,000.00
\$ / R	On 14/12/2012	Foreign Exchange Future	9.20	Put	423.25170	0.42325	329.46390	0.32946	423.252	15.08	0.00	0	0.00
\$ / R	On 14/12/2012	Foreign Exchange Future	8.82	Call	71.67860	0.07168	133.18150	0.13318	71.679	12.40	0.00	0	0.00
\$ / R	On 14/12/2012	Foreign Exchange Future	8.82	Put	107.07860	0.10708	64.68150	0.06468	107.079	12.40	10,707.86	100	0.00
\$ / R	On 14/12/2012	Foreign Exchange Future	9.25	Call	5.82160	0.00582	13.64820	0.01365	5.822	15.43	0.00	0	9,250.00
\$ / R	On 14/12/2012	Foreign Exchange Future	9.25	Put	471.22160	0.47122	375.14820	0.37515	471.222	15.43	0.00	0	0.00
\$ / R	On 14/12/2012	Foreign Exchange Future	9.50	Call	1.02470	0.00102	3.02500	0.00303	1.025	16.57	0.00	0	1,300.00
\$ / R	On 14/12/2012	Foreign Exchange Future	9.50	Put	716.42470	0.71642	614.52500	0.61453	716.425	16.57	0.00	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	24.45110		0.02445	50.01800	0.05002	24.451	13.74	0.00	0	0.00
\$ / R	On 14/12/2012	Foreign Exchange Future	9.01	Put	249.85110		0.24985	171.51800	0.17152	249.851	13.74	0.00	0	0.00
\$ / R	On 14/12/2012	Foreign Exchange Future	10.40	Call	0.01750		0.00002	0.04380	0.00004	0.018	23.13	0.00	0	0.00
\$ / R	On 14/12/2012	Foreign Exchange Future	10.40	Put	1,615.41750		1.61542	1,511.54380	1.51154	1,615.418	23.13	0.00	0	0.00
\$ / R	On 14/12/2012	Foreign Exchange Future	11.10	Call	0.00390		0.00000	0.00660	0.00001	0.004	28.76	0.00	0	0.00
\$ / R	On 14/12/2012	Foreign Exchange Future	11.10	Put	2,315.40390		2.31540	2,211.50660	2.21151	2,315.404	28.76	0.00	0	0.00
\$ / R	On 14/12/2012	Foreign Exchange Future	9.23	Call	6.56150		0.00656	15.23430	0.01523	6.561	15.29	0.00	0	0.00
\$ / R	On 14/12/2012	Foreign Exchange Future	9.23	Put	451.96150		0.45196	356.73430	0.35673	451.962	15.29	0.00	0	0.00
\$ / R	On 14/12/2012	Foreign Exchange Future	7.65	Call	1,134.65530		1.13466	1,238.53710	1.23854	1,134.655	21.04	0.00	0	0.00
\$ / R	On 14/12/2012	Foreign Exchange Future	7.65	Put	0.05530		0.00006	0.03710	0.00004	0.055	21.04	0.00	0	0.00
\$ / R	On 14/12/2012	Foreign Exchange Future	7.70	Call	1,084.67080		1.08467	1,188.54730	1.18855	1,084.671	20.51	0.00	0	0.00
\$ / R	On 14/12/2012	Foreign Exchange Future	7.70	Put	0.07080		0.00007	0.04730	0.00005	0.071	20.51	0.00	0	0.00
\$ / R	On 14/12/2012	Foreign Exchange Future	7.75	Call	1,034.69120		1.03469	1,138.56040	1.13856	1,034.691	19.98	0.00	0	0.00
\$ / R	On 14/12/2012	Foreign Exchange Future	7.75	Put	0.09120		0.00009	0.06040	0.00006	0.091	19.98	0.00	0	0.00
\$ / R	On 18/03/2013	Foreign Exchange Future			8.90390		8.90390	9.00950	9.00950		13.87	33,371,817.20	3,748	67,732.00
\$ / R	On 18/03/2013	Foreign Exchange Future	8.50	Call	501.53910		0.50154	577.43540	0.57744	501.539	13.14	0.00	0	0.00
\$ / R	On 18/03/2013	Foreign Exchange Future	8.50	Put	97.63910		0.09764	67.93540	0.06794	97.639	13.14	0.00	0	3,376.00
\$ / R	On 18/03/2013	Foreign Exchange Future	8.75	Call	345.75600		0.34576	406.31560	0.40632	345.756	13.60	0.00	0	0.00
\$ / R	On 18/03/2013	Foreign Exchange Future	8.75	Put	191.85600		0.19186	146.81560	0.14682	191.856	13.60	0.00	0	400.00
\$ / R	On 18/03/2013	Foreign Exchange Future	8.10	Call	836.71790		0.83672	927.32320	0.92732	836.718	13.89	0.00	0	0.00
\$ / R	On 18/03/2013	Foreign Exchange Future	8.10	Put	32.81790		0.03282	17.82320	0.01782	32.818	13.89	0.00	0	180.00
\$ / R	On 18/03/2013	Foreign Exchange Future	8.30	Call	660.65460		0.66065	0.00000	0.00000	660.655	13.41	0.00	0	0.00
\$ / R	On 18/03/2013	Foreign Exchange Future	8.30	Put	56.75460		0.05675	0.00000	0.00000	56.755	13.41	170,263.80	3,000	3,000.00
\$ / R	On 18/03/2013	Foreign Exchange Future	9.10	Call	202.46610		0.20247	240.94320	0.24094	202.466	14.78	0.00	0	10,000.00
\$ / R	On 18/03/2013	Foreign Exchange Future	9.10	Put	398.56610		0.39857	331.44320	0.33144	398.566	14.78	0.00	0	0.00
\$ / R	On 18/03/2013	Foreign Exchange Future	8.60	Call	434.50370		0.43450	502.63870	0.50264	434.504	13.33	0.00	0	0.00
\$ / R	On 18/03/2013	Foreign Exchange Future	8.60	Put	130.60370		0.13060	93.13870	0.09314	130.604	13.33	0.00	0	500.00
\$ / R	On 18/03/2013	Foreign Exchange Future	8.70	Call	373.75370		0.37375	436.76560	0.43677	373.754	13.51	0.00	0	0.00

Contract Details			Strike	Call / Put	MTM	Yield	MarkPrice	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
\$ / R	On 18/03/2013	Foreign Exchange Future	8.70	Put	169.85370		0.16985	127.26560	0.12727	169.854	13.51	0.00	0	0.00
\$ / R	On 18/03/2013	Foreign Exchange Future	9.35	Call	142.30920		0.14231	169.00880	0.16901	142.309	15.92	0.00	0	200.00
\$ / R	On 18/03/2013	Foreign Exchange Future	9.35	Put	588.40920		0.58841	509.50880	0.50951	588.409	15.92	0.00	0	0.00
\$ / R	On 18/03/2013	Foreign Exchange Future	8.85	Call	294.46700		0.29447	350.36490	0.35036	294.467	13.78	0.00	0	200.00
\$ / R	On 18/03/2013	Foreign Exchange Future	8.85	Put	240.56700		0.24057	190.86490	0.19086	240.567	13.78	0.00	0	0.00
\$ / R	On 18/03/2013	Foreign Exchange Future	9.00	Call	234.12780		0.23413	278.41070	0.27841	234.128	14.33	373,433.84	1,595	21,000.00
\$ / R	On 18/03/2013	Foreign Exchange Future	9.00	Put	330.22780		0.33023	268.91070	0.26891	330.228	14.33	0.00	0	0.00
\$ / R	On 18/03/2013	Foreign Exchange Future	10.00	Call	66.03130		0.06603	74.64380	0.07464	66.031	19.11	19,479.23	295	21,000.00
\$ / R	On 18/03/2013	Foreign Exchange Future	10.00	Put	1,162.13130		1.16213	1,065.14380	1.06514	1,162.131	19.11	0.00	0	0.00
\$ / R	On 18/03/2013	Foreign Exchange Future	9.25	Call	163.50550		0.16351	194.45920	0.19446	163.505	15.47	0.00	0	500.00
\$ / R	On 18/03/2013	Foreign Exchange Future	9.25	Put	509.60550		0.50961	434.95920	0.43496	509.606	15.47	0.00	0	0.00
\$ / R	On 18/03/2013	Foreign Exchange Future	9.30	Call	152.47800		0.15248	0.00000	0.00000	152.478	15.69	457,434.00	3,000	3,000.00
\$ / R	On 18/03/2013	Foreign Exchange Future	9.30	Put	548.57800		0.54858	0.00000	0.00000	548.578	15.69	0.00	0	0.00
\$ / R	On 18/03/2013	Foreign Exchange Future	10.85	Call	31.26800		0.03127	32.17850	0.03218	31.268	23.11	0.00	0	250.00
\$ / R	On 18/03/2013	Foreign Exchange Future	10.85	Put	1,977.36800		1.97737	1,872.67850	1.87268	1,977.368	23.11	0.00	0	0.00
\$ / R	On 18/03/2013	Foreign Exchange Future	9.55	Call	110.14170		0.11014	129.07930	0.12908	110.142	16.91	0.00	0	0.00
\$ / R	On 18/03/2013	Foreign Exchange Future	9.55	Put	756.24170		0.75624	669.57930	0.66958	756.242	16.91	0.00	0	0.00
\$ / R	On 18/03/2013	Foreign Exchange Future	9.60	Call	103.60340		0.10360	121.00740	0.12101	103.603	17.16	0.00	0	200.00
\$ / R	On 18/03/2013	Foreign Exchange Future	9.60	Put	799.70340		0.79970	711.50740	0.71151	799.703	17.16	0.00	0	0.00
\$ / R	On 18/03/2013	Foreign Exchange Future	8.00	Call	928.50750		0.92851	1,023.02060	1.02302	928.508	14.13	0.00	0	0.00
\$ / R	On 18/03/2013	Foreign Exchange Future	8.00	Put	24.60750		0.02461	13.52060	0.01352	24.608	14.13	0.00	0	10,000.00
\$ / R	On 18/03/2013	Foreign Exchange Future	10.20	Call	54.11650		0.05412	59.76670	0.05977	54.116	20.08	0.00	0	250.00
\$ / R	On 18/03/2013	Foreign Exchange Future	10.20	Put	1,350.21650		1.35022	1,250.26670	1.25027	1,350.216	20.08	0.00	0	0.00
\$ / R	On 18/03/2013	Foreign Exchange Future	10.55	Call	39.87130		0.03987	42.13910	0.04214	39.871	21.77	0.00	0	250.00
\$ / R	On 18/03/2013	Foreign Exchange Future	10.55	Put	1,685.97130		1.68597	1,582.63910	1.58264	1,685.971	21.77	0.00	0	0.00
\$ / R	On 18/03/2013	Foreign Exchange Future	7.90	Call	1,023.31640		1.02332	1,119.73890	1.11974	1,023.316	14.56	0.00	0	0.00
\$ / R	On 18/03/2013	Foreign Exchange Future	7.90	Put	19.41640		0.01942	10.23890	0.01024	19.416	14.56	0.00	0	0.00
\$ / R	On 18/03/2013	Foreign Exchange Future	7.95	Call	975.75930		0.97576	1,071.26820	1.07127	975.759	14.35	0.00	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	7.95	Put	21.85930		0.02186	11.76820	0.01177	21.859	14.35	0.00	0	0.00
\$ / R	On 14/06/2013	Foreign Exchange Future			9.00970		9.00970	9.11580	9.11580		14.71	946,018.50	105	11,811.00
\$ / R	On 14/06/2013	Foreign Exchange Future	9.40	Call	269.42810		0.26943	302.85410	0.30285	269.428	16.22	0.00	0	300.00
\$ / R	On 14/06/2013	Foreign Exchange Future	9.40	Put	659.72810		0.65973	587.05410	0.58705	659.728	16.22	0.00	0	0.00
\$ / R	On 14/06/2013	Foreign Exchange Future	9.70	Call	208.12970		0.20813	232.21340	0.23221	208.130	17.37	0.00	0	300.00
\$ / R	On 14/06/2013	Foreign Exchange Future	9.70	Put	898.42970		0.89843	816.41340	0.81641	898.430	17.37	0.00	0	0.00
\$ / R	On 14/06/2013	Foreign Exchange Future	8.76	Call	503.33380		0.50333	562.10010	0.56210	503.334	14.02	0.00	0	0.00
\$ / R	On 14/06/2013	Foreign Exchange Future	8.76	Put	253.63380		0.25363	206.30010	0.20630	253.634	14.02	0.00	0	0.00
\$ / R	On 14/06/2013	Foreign Exchange Future	9.85	Call	184.56490		0.18456	204.91450	0.20491	184.565	17.95	0.00	0	500.00
\$ / R	On 14/06/2013	Foreign Exchange Future	9.85	Put	1,024.86490		1.02486	939.11450	0.93911	1,024.865	17.95	0.00	0	0.00
\$ / R	On 14/06/2013	Foreign Exchange Future	9.30	Call	295.27530		0.29528	332.23460	0.33223	295.275	15.84	0.00	0	0.00
\$ / R	On 14/06/2013	Foreign Exchange Future	9.30	Put	585.57530		0.58558	516.43460	0.51643	585.575	15.84	0.00	0	300.00
\$ / R	On 14/06/2013	Foreign Exchange Future	8.74	Call	513.74200		0.51374	573.29170	0.57329	513.742	13.97	0.00	0	0.00
\$ / R	On 14/06/2013	Foreign Exchange Future	8.74	Put	244.04200		0.24404	197.49170	0.19749	244.042	13.97	0.00	0	0.00
\$ / R	On 14/06/2013	Foreign Exchange Future	8.75	Call	508.51480		0.50851	567.67120	0.56767	508.515	13.99	0.00	0	0.00
\$ / R	On 14/06/2013	Foreign Exchange Future	8.75	Put	248.81480		0.24881	201.87120	0.20187	248.815	13.99	0.00	0	500.00
\$ / R	On 16/09/2013	Foreign Exchange Future			9.12040		9.12040	9.22750	9.22750		15.25	0.00	0	0.00
\$ / R	On 16/09/2013	Foreign Exchange Future	10.20	Call	240.64470		0.24064	265.29430	0.26529	240.645	18.67	0.00	0	500.00
\$ / R	On 16/09/2013	Foreign Exchange Future	10.20	Put	1,320.24470		1.32024	1,237.79430	1.23779	1,320.245	18.67	0.00	0	0.00
\$ / R	On 16/09/2013	Foreign Exchange Future	9.64	Call	343.15570		0.34316	378.51480	0.37851	343.156	16.94	0.00	0	0.00
\$ / R	On 16/09/2013	Foreign Exchange Future	9.64	Put	862.75570		0.86276	791.01480	0.79101	862.756	16.94	0.00	0	0.00
\$ / R	On 16/09/2013	Foreign Exchange Future	9.65	Call	340.85460		0.34085	375.96740	0.37597	340.855	16.97	0.00	0	0.00
\$ / R	On 16/09/2013	Foreign Exchange Future	9.65	Put	870.45460		0.87045	798.46740	0.79847	870.455	16.97	0.00	0	0.00
\$ / R	On 16/09/2013	Foreign Exchange Future	9.66	Call	338.57750		0.33858	373.44270	0.37344	338.578	17.00	0.00	0	0.00
\$ / R	On 16/09/2013	Foreign Exchange Future	9.66	Put	878.17750		0.87818	805.94270	0.80594	878.178	17.00	0.00	0	0.00
\$ / R	On 16/09/2013	Foreign Exchange Future	8.75	Call	658.57620		0.65858	721.11340	0.72111	658.576	14.13	0.00	0	0.00
\$ / R	On 16/09/2013	Foreign Exchange Future	8.75	Put	288.17620		0.28818	243.61340	0.24361	288.176	14.13	0.00	0	500.00
\$ / R	On 13/12/2013	Foreign Exchange Future			9.21690		9.21690	9.32200	9.32200		15.72	0.00	0	5,542.00

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	9.00	Call	674.35890		0.67436	727.50240	0.72750	674.359	15.12	0.00	0	0.00
\$ / R	On 13/12/2013	Foreign Exchange Future	9.00	Put	457.45890		0.45746	405.50240	0.40550	457.459	15.12	0.00	0	750.00
\$ / R	On 13/12/2013	Foreign Exchange Future	10.27	Call	329.66780		0.32967	353.83980	0.35384	329.668	18.73	0.00	0	750.00
\$ / R	On 13/12/2013	Foreign Exchange Future	10.27	Put	1,382.76780		1.38277	1,301.83980	1.30184	1,382.768	18.73	0.00	0	0.00
\$ / R	On 13/12/2013	Foreign Exchange Future	8.93	Call	705.59780		0.70560	760.68540	0.76069	705.598	14.90	0.00	0	0.00
\$ / R	On 13/12/2013	Foreign Exchange Future	8.93	Put	416.59780		0.41660	366.58540	0.36659	416.598	14.90	0.00	0	0.00
\$ / R	On 13/12/2013	Foreign Exchange Future	8.98	Call	683.75290		0.68375	737.48320	0.73748	683.753	15.05	0.00	0	0.00
\$ / R	On 13/12/2013	Foreign Exchange Future	8.98	Put	444.75290		0.44475	393.38320	0.39338	444.753	15.05	0.00	0	0.00
\$ / R	On 13/12/2013	Foreign Exchange Future	8.90	Call	718.15150		0.71815	774.02230	0.77402	718.151	14.82	0.00	0	0.00
\$ / R	On 13/12/2013	Foreign Exchange Future	8.90	Put	401.25150		0.40125	352.02230	0.35202	401.252	14.82	0.00	0	0.00
\$ / R	On 13/12/2013	Foreign Exchange Future	9.03	Call	662.72880		0.66273	715.14590	0.71515	662.729	15.20	0.00	0	0.00
\$ / R	On 13/12/2013	Foreign Exchange Future	9.03	Put	473.72880		0.47373	421.04590	0.42105	473.729	15.20	0.00	0	0.00
\$ / R	On 13/12/2013	Foreign Exchange Future	9.69	Call	446.39600		0.44640	482.59050	0.48259	446.396	17.09	0.00	0	750.00
\$ / R	On 13/12/2013	Foreign Exchange Future	9.69	Put	919.49600		0.91950	850.59050	0.85059	919.496	17.09	0.00	0	0.00
\$ / R	On 13/12/2013	Foreign Exchange Future	8.00	Call	1,330.31460		1.33031	1,411.51440	1.41151	1,330.315	14.47	0.00	0	0.00
\$ / R	On 13/12/2013	Foreign Exchange Future	8.00	Put	113.41460		0.11341	89.51440	0.08951	113.415	14.47	0.00	0	0.00
\$ / R	On 13/12/2013	Foreign Exchange Future	8.75	Call	790.34560		0.79035	856.31230	0.85631	790.346	14.37	0.00	0	0.00
\$ / R	On 13/12/2013	Foreign Exchange Future	8.75	Put	323.44560		0.32345	284.31230	0.28431	323.446	14.37	0.00	0	750.00
\$ / R	On 12/12/2014	Foreign Exchange Future			9.36850		9.36850	9.47240	9.47240		16.38	0.00	0	0.00
\$ / R	On 12/12/2014	Foreign Exchange Future	9.60	Call	797.04090		0.79704	844.45840	0.84446	797.041	16.86	0.00	0	0.00
\$ / R	On 12/12/2014	Foreign Exchange Future	9.60	Put	1,028.54090		1.02854	972.05840	0.97206	1,028.541	16.86	0.00	0	0.00
\$ / R	On 12/12/2014	Foreign Exchange Future	8.45	Call	1,286.58400		1.28658	1,364.41150	1.36441	1,286.584	14.60	0.00	0	0.00
\$ / R	On 12/12/2014	Foreign Exchange Future	8.45	Put	368.08400		0.36808	342.01150	0.34201	368.084	14.60	0.00	0	0.00
\$ / R	On 12/12/2014	Foreign Exchange Future	8.50	Call	1,257.43940		1.25744	1,331.03270	1.33103	1,257.439	14.67	0.00	0	0.00
\$ / R	On 12/12/2014	Foreign Exchange Future	8.50	Put	388.93940		0.38894	358.63270	0.35863	388.939	14.67	0.00	0	0.00
\$ / R	On 12/12/2014	Foreign Exchange Future	8.55	Call	1,228.92140		1.22892	1,298.16680	1.29817	1,228.921	14.74	0.00	0	0.00
\$ / R	On 12/12/2014	Foreign Exchange Future	8.55	Put	410.42140		0.41042	375.76680	0.37577	410.421	14.74	0.00	0	0.00
\$ / R	On 12/12/2014	Foreign Exchange Future	8.00	Call	1,600.02920		1.60003	1,687.21290	1.68721	1,600.029	14.57	0.00	0	200.00

Contract Details			Strike	Call / Put	MTM	Yield	MarkPrice	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
\$ / R	On 12/12/2014	Foreign Exchange Future	8.00	Put	231.52920		0.23153	214.81290	0.21481	231.529	14.57	0.00	0	0.00
\$ / R	On 14/12/2015	Foreign Exchange Future			10.02410		10.02410	10.11980	10.11980		17.38	0.00	0	0.00
\$ / R	On 14/12/2015	Foreign Exchange Future	9.15	Call	1,533.32130		1.53332	1,592.82690	1.59283	1,533.321	15.63	0.00	0	0.00
\$ / R	On 14/12/2015	Foreign Exchange Future	9.15	Put	659.22130		0.65922	623.02690	0.62303	659.221	15.63	0.00	0	0.00
\$ / R	On 14/12/2015	Foreign Exchange Future	9.20	Call	1,511.49380		1.51149	1,569.68820	1.56969	1,511.494	15.74	0.00	0	0.00
\$ / R	On 14/12/2015	Foreign Exchange Future	9.20	Put	687.39380		0.68739	649.88820	0.64989	687.394	15.74	0.00	0	0.00
\$ / R	On 14/12/2015	Foreign Exchange Future	9.25	Call	1,490.18250		1.49018	1,547.06560	1.54707	1,490.183	15.85	0.00	0	0.00
\$ / R	On 14/12/2015	Foreign Exchange Future	9.25	Put	716.08250		0.71608	677.26560	0.67727	716.083	15.85	0.00	0	0.00
\$ / R MAXI	On 14/12/2012	Foreign Exchange Future			8.78460		8.78460	8.88850	8.88850		12.26	17,569.20	2	1,234.00
\$ / R MAXI	On 14/12/2012	Foreign Exchange Future	7.82	Call	96,153.31360		0.96153	106,538.71430	1.06539	96,153.314	19.20	0.00	0	0.00
\$ / R MAXI	On 14/12/2012	Foreign Exchange Future	7.82	Put	13.31360		0.00013	8.71430	0.00009	13.314	19.20	0.00	0	0.00
\$ / R MAXI	On 14/12/2012	Foreign Exchange Future	7.87	Call	91,157.36050		0.91157	101,541.26080	1.01541	91,157.361	18.67	0.00	0	0.00
\$ / R MAXI	On 14/12/2012	Foreign Exchange Future	7.87	Put	17.36050		0.00017	11.26080	0.00011	17.360	18.67	0.00	0	0.00
\$ / R MAXI	On 14/12/2012	Foreign Exchange Future	7.92	Call	86,162.67070		0.86163	96,544.62420	0.96545	86,162.671	18.13	0.00	0	0.00
\$ / R MAXI	On 14/12/2012	Foreign Exchange Future	7.92	Put	22.67070		0.00023	14.62420	0.00015	22.671	18.13	0.00	0	0.00
\$ / R MAXI	On 14/12/2012	Foreign Exchange Future	8.60	Call	21,075.99550		0.21076	30,086.75120	0.30087	21,075.995	12.78	0.00	0	0.00
\$ / R MAXI	On 14/12/2012	Foreign Exchange Future	8.60	Put	2,615.99550		0.02616	1,236.75120	0.01237	2,615.995	12.78	0.00	0	0.00
\$ / R MAXI	On 14/12/2012	Foreign Exchange Future	8.80	Call	7,966.28030		0.07966	14,394.69710	0.14395	7,966.280	12.26	0.00	0	158.00
\$ / R MAXI	On 14/12/2012	Foreign Exchange Future	8.80	Put	9,506.28030		0.09506	5,544.69710	0.05545	9,506.280	12.26	0.00	0	0.00
\$ / R MAXI	On 14/12/2012	Foreign Exchange Future	8.30	Call	48,665.69420		0.48666	58,963.12040	0.58963	48,665.694	14.00	0.00	0	158.00
\$ / R MAXI	On 14/12/2012	Foreign Exchange Future	8.30	Put	205.69420		0.00206	113.12040	0.00113	205.694	14.00	0.00	0	0.00
\$ / R MAXI	On 14/12/2012	Foreign Exchange Future	8.59	Call	21,885.18310		0.21885	30,982.37120	0.30982	21,885.183	12.81	0.00	0	0.00
\$ / R MAXI	On 14/12/2012	Foreign Exchange Future	8.59	Put	2,425.18310		0.02425	1,132.37120	0.01132	2,425.183	12.81	0.00	0	0.00
\$ / R MAXI	On 18/03/2013	Foreign Exchange Future			8.90390		8.90390	9.00950	9.00950		13.87	0.00	0	5.00
\$ / R MAXI	On 18/03/2013	Foreign Exchange Future	8.75	Call	34,575.60390		0.34576	40,631.55680	0.40632	34,575.604	13.60	0.00	0	0.00
\$ / R MAXI	On 18/03/2013	Foreign Exchange Future	8.75	Put	19,185.60390		0.19186	14,681.55680	0.14682	19,185.604	13.60	0.00	0	0.00
\$ / R MAXI	On 18/03/2013	Foreign Exchange Future	8.76	Call	34,034.53110		0.34035	40,042.39240	0.40042	34,034.531	13.62	0.00	0	0.00
\$ / R MAXI	On 18/03/2013	Foreign Exchange Future	8.76	Put	19,644.53110		0.19645	15,092.39240	0.15092	19,644.531	13.62	0.00	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	9.02	Call	22,739.05560		0.22739	27,046.21590	0.27046	22,739.056	14.42	0.00	0	97.00
\$ / R MAXI	On 18/03/2013	Foreign Exchange Future	9.02	Put	34,349.05560		0.34349	28,096.21590	0.28096	34,349.056	14.42	0.00	0	0.00
\$ / R MAXI	On 18/03/2013	Foreign Exchange Future	8.69	Call	37,954.22240		0.37954	44,305.55900	0.44306	37,954.222	13.49	0.00	0	0.00
\$ / R MAXI	On 18/03/2013	Foreign Exchange Future	8.69	Put	16,564.22240		0.16564	12,355.55900	0.12356	16,564.222	13.49	0.00	0	0.00
\$ / R MAXI	On 18/03/2013	Foreign Exchange Future	8.74	Call	35,122.79440		0.35123	41,227.17030	0.41227	35,122.794	13.58	0.00	0	0.00
\$ / R MAXI	On 18/03/2013	Foreign Exchange Future	8.74	Put	18,732.79440		0.18733	14,277.17030	0.14277	18,732.794	13.58	0.00	0	0.00
\$ / R MAXI	On 14/06/2013	Foreign Exchange Future			9.00970		9.00970	9.11580	9.11580		14.71	0.00	0	10.00
\$ / R MAXI	On 14/06/2013	Foreign Exchange Future	8.74	Call	51,374.19510		0.51374	57,329.16770	0.57329	51,374.195	13.97	0.00	0	0.00
\$ / R MAXI	On 14/06/2013	Foreign Exchange Future	8.74	Put	24,404.19510		0.24404	19,749.16770	0.19749	24,404.195	13.97	0.00	0	0.00
\$ / R MAXI	On 14/06/2013	Foreign Exchange Future	8.75	Call	50,851.47910		0.50851	56,767.12040	0.56767	50,851.479	13.99	0.00	0	0.00
\$ / R MAXI	On 14/06/2013	Foreign Exchange Future	8.75	Put	24,881.47910		0.24881	20,187.12040	0.20187	24,881.479	13.99	0.00	0	0.00
\$ / R MAXI	On 14/06/2013	Foreign Exchange Future	8.76	Call	50,333.37670		0.50333	56,210.00720	0.56210	50,333.377	14.02	0.00	0	0.00
\$ / R MAXI	On 14/06/2013	Foreign Exchange Future	8.76	Put	25,363.37670		0.25363	20,630.00720	0.20630	25,363.377	14.02	0.00	0	0.00
£ / R	On 14/12/2012	Foreign Exchange Future			14.08760		14.08760	14.19530	14.19530		10.64	70,438.00	5	15,116.00
£ / R	On 14/12/2012	Foreign Exchange Future	12.25	Call	1,837.63330		1.83763	1,945.33320	1.94533	1,837.633	19.81	0.00	0	0.00
£ / R	On 14/12/2012	Foreign Exchange Future	12.25	Put	0.03330		0.00003	0.03320	0.00003	0.033	19.81	0.00	0	11,100.00
£ / R	On 14/12/2012	Foreign Exchange Future	12.40	Call	1,687.34200		1.68734	1,795.04180	1.79504	1,687.342	18.48	0.00	0	0.00
£ / R	On 14/12/2012	Foreign Exchange Future	12.40	Put	0.04200		0.00004	0.04180	0.00004	0.042	18.48	0.00	0	0.00
£ / R	On 14/12/2012	Foreign Exchange Future	12.45	Call	1,637.34550		1.63735	1,745.04520	1.74505	1,637.345	18.04	0.00	0	0.00
£ / R	On 14/12/2012	Foreign Exchange Future	12.45	Put	0.04550		0.00005	0.04520	0.00005	0.045	18.04	0.00	0	0.00
£ / R	On 14/12/2012	Foreign Exchange Future	13.45	Call	642.67940		0.64268	748.29630	0.74830	642.679	12.70	0.00	0	0.00
£ / R	On 14/12/2012	Foreign Exchange Future	13.45	Put	5.07940		0.00508	2.99630	0.00300	5.079	12.70	0.00	0	0.00
£ / R	On 14/12/2012	Foreign Exchange Future	13.95	Call	206.60220		0.20660	288.58990	0.28859	206.602	11.12	0.00	0	11,100.00
£ / R	On 14/12/2012	Foreign Exchange Future	13.95	Put	69.00220		0.06900	43.28990	0.04329	69.002	11.12	0.00	0	0.00
£ / R	On 14/12/2012	Foreign Exchange Future	12.50	Call	1,587.34950		1.58735	1,695.04910	1.69505	1,587.350	17.60	0.00	0	0.00
£ / R	On 14/12/2012	Foreign Exchange Future	12.50	Put	0.04950		0.00005	0.04910	0.00005	0.050	17.60	0.00	0	0.00
£ / R	On 14/12/2012	Foreign Exchange Future	13.37	Call	720.79070		0.72079	827.23910	0.82724	720.791	12.99	0.00	0	0.00
£ / R	On 14/12/2012	Foreign Exchange Future	13.37	Put	3.19070		0.00319	1.93910	0.00194	3.191	12.99	0.00	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	14.20	Call	77.27680		0.07728	120.49690	0.12050	77.277	10.98	0.00	0	100.00
£ / R	On 14/12/2012	Foreign Exchange Future	14.20	Put	189.67680		0.18968	125.19690	0.12520	189.677	10.98	0.00	0	0.00
£ / R	On 14/12/2012	Foreign Exchange Future	13.55	Call	546.67130		0.54667	650.55320	0.65055	546.671	12.39	0.00	0	0.00
£ / R	On 14/12/2012	Foreign Exchange Future	13.55	Put	9.07130		0.00907	5.25320	0.00525	9.071	12.39	0.00	0	100.00
£ / R	On 14/12/2012	Foreign Exchange Future	13.70	Call	408.19890		0.40820	507.47720	0.50748	408.199	11.91	0.00	0	100.00
£ / R	On 14/12/2012	Foreign Exchange Future	13.70	Put	20.59890		0.02060	12.17720	0.01218	20.599	11.91	0.00	0	0.00
£ / R	On 18/03/2013	Foreign Exchange Future			14.27530		14.27530	14.38600	14.38600		11.88	456,809.60	32	4,560.00
£ / R	On 18/03/2013	Foreign Exchange Future	13.35	Call	985.21170		0.98521	1,085.98470	1.08598	985.212	11.28	0.00	0	0.00
£ / R	On 18/03/2013	Foreign Exchange Future	13.35	Put	59.91170		0.05991	49.98470	0.04998	59.912	11.28	0.00	0	0.00
£ / R	On 18/03/2013	Foreign Exchange Future	13.36	Call	976.49120		0.97649	1,077.07300	1.07707	976.491	11.27	0.00	0	0.00
£ / R	On 18/03/2013	Foreign Exchange Future	13.36	Put	61.19120		0.06119	51.07300	0.05107	61.191	11.27	0.00	0	0.00
£ / R	On 18/03/2013	Foreign Exchange Future	13.70	Call	701.72300		0.70172	788.15680	0.78816	701.723	11.13	0.00	0	0.00
£ / R	On 18/03/2013	Foreign Exchange Future	13.70	Put	126.42300		0.12642	102.15680	0.10216	126.423	11.13	0.00	0	200.00
£ / R	On 18/03/2013	Foreign Exchange Future	13.90	Call	568.67360		0.56867	646.17250	0.64617	568.674	11.38	0.00	0	200.00
£ / R	On 18/03/2013	Foreign Exchange Future	13.90	Put	193.37360		0.19337	160.17250	0.16017	193.374	11.38	0.00	0	0.00
£ / R	On 18/03/2013	Foreign Exchange Future	13.34	Call	993.95510		0.99396	1,094.91480	1.09491	993.955	11.29	0.00	0	0.00
£ / R	On 18/03/2013	Foreign Exchange Future	13.34	Put	58.65510		0.05866	48.91480	0.04891	58.655	11.29	0.00	0	0.00
£ / R	On 18/03/2013	Foreign Exchange Future	14.40	Call	319.96010		0.31996	369.70840	0.36971	319.960	12.13	0.00	0	0.00
£ / R	On 18/03/2013	Foreign Exchange Future	14.40	Put	444.66010		0.44466	383.70840	0.38371	444.660	12.13	0.00	0	0.00
£ / R	On 18/03/2013	Foreign Exchange Future	13.53	Call	832.05310		0.83205	928.93240	0.92893	832.053	11.08	0.00	0	0.00
£ / R	On 18/03/2013	Foreign Exchange Future	13.53	Put	86.75310		0.08675	72.93240	0.07293	86.753	11.08	0.00	0	0.00
£ / R	On 14/06/2013	Foreign Exchange Future			14.44020		14.44020	14.55150	14.55150		12.69	0.00	0	261.00
£ / R	On 14/06/2013	Foreign Exchange Future	13.80	Call	866.67940		0.86668	953.13440	0.95313	866.679	11.61	0.00	0	0.00
£ / R	On 14/06/2013	Foreign Exchange Future	13.80	Put	226.47940		0.22648	201.63440	0.20163	226.479	11.61	0.00	0	0.00
£ / R	On 14/06/2013	Foreign Exchange Future	13.81	Call	860.42090		0.86042	946.50890	0.94651	860.421	11.63	0.00	0	0.00
£ / R	On 14/06/2013	Foreign Exchange Future	13.81	Put	230.22090		0.23022	205.00890	0.20501	230.221	11.63	0.00	0	0.00
£ / R	On 14/06/2013	Foreign Exchange Future	14.34	Call	579.07990		0.57908	645.91820	0.64592	579.080	12.51	0.00	0	0.00
£ / R	On 14/06/2013	Foreign Exchange Future	14.34	Put	478.87990		0.47888	434.41820	0.43442	478.880	12.51	0.00	0	0.00

Contract Details			Strike	Call / Put	MTM	Yield	MarkPrice	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
£ / R	On 14/06/2013	Foreign Exchange Future	14.40	Call	553.13640		0.55314	617.77530	0.61778	553.136	12.61	0.00	0	0.00
£ / R	On 14/06/2013	Foreign Exchange Future	14.40	Put	512.93640		0.51294	466.27530	0.46628	512.936	12.61	0.00	0	0.00
£ / R	On 14/06/2013	Foreign Exchange Future	14.65	Call	460.52200		0.46052	514.44210	0.51444	460.522	13.12	0.00	0	0.00
£ / R	On 14/06/2013	Foreign Exchange Future	14.65	Put	670.32200		0.67032	612.94210	0.61294	670.322	13.12	0.00	0	200.00
£ / R	On 14/06/2013	Foreign Exchange Future	14.80	Call	413.66000		0.41366	462.84220	0.46284	413.660	13.44	0.00	0	200.00
£ / R	On 14/06/2013	Foreign Exchange Future	14.80	Put	773.46000		0.77346	711.34220	0.71134	773.460	13.44	0.00	0	0.00
£ / R	On 14/06/2013	Foreign Exchange Future	13.00	Call	1,493.67690		1.49368	1,604.03530	1.60404	1,493.677	11.18	0.00	0	0.00
£ / R	On 14/06/2013	Foreign Exchange Future	13.00	Put	53.47690		0.05348	52.53530	0.05254	53.477	11.18	0.00	0	699.00
£ / R	On 14/06/2013	Foreign Exchange Future	13.79	Call	872.97410		0.87297	960.15740	0.96016	872.974	11.59	0.00	0	0.00
£ / R	On 14/06/2013	Foreign Exchange Future	13.79	Put	222.77410		0.22277	198.65740	0.19866	222.774	11.59	0.00	0	0.00
£ / R	On 14/06/2013	Foreign Exchange Future	15.30	Call	292.40840		0.29241	328.68800	0.32869	292.408	14.50	0.00	0	200.00
£ / R	On 14/06/2013	Foreign Exchange Future	15.30	Put	1,152.20840		1.15221	1,077.18800	1.07719	1,152.208	14.50	0.00	0	0.00
£ / R	On 14/06/2013	Foreign Exchange Future	12.00	Call	2,458.58090		2.45858	2,569.67840	2.56968	2,458.581	13.88	0.00	0	0.00
£ / R	On 14/06/2013	Foreign Exchange Future	12.00	Put	18.38090		0.01838	18.17840	0.01818	18.381	13.88	0.00	0	699.00
£ / R	On 16/09/2013	Foreign Exchange Future			14.61270		14.61270	14.72570	14.72570		13.37	0.00	0	0.00
£ / R	On 16/09/2013	Foreign Exchange Future	14.74	Call	649.58830		0.64959	703.29450	0.70329	649.588	13.62	0.00	0	0.00
£ / R	On 16/09/2013	Foreign Exchange Future	14.74	Put	776.88830		0.77689	717.59450	0.71759	776.888	13.62	0.00	0	0.00
£ / R	On 16/09/2013	Foreign Exchange Future	14.75	Call	646.05640		0.64606	699.50240	0.69950	646.056	13.63	0.00	0	0.00
£ / R	On 16/09/2013	Foreign Exchange Future	14.75	Put	783.35640		0.78336	723.80240	0.72380	783.356	13.63	0.00	0	0.00
£ / R	On 16/09/2013	Foreign Exchange Future	14.76	Call	642.55150		0.64255	695.73310	0.69573	642.552	13.65	0.00	0	0.00
£ / R	On 16/09/2013	Foreign Exchange Future	14.76	Put	789.85150		0.78985	730.03310	0.73003	789.851	13.65	0.00	0	0.00
£ / R	On 13/12/2013	Foreign Exchange Future			14.76280		14.76280	14.87250	14.87250		13.92	0.00	0	0.00
£ / R	On 13/12/2013	Foreign Exchange Future	14.89	Call	789.87940		0.78988	848.41270	0.84841	789.879	14.15	0.00	0	0.00
£ / R	On 13/12/2013	Foreign Exchange Future	14.89	Put	917.07940		0.91708	865.91270	0.86591	917.079	14.15	0.00	0	0.00
£ / R	On 13/12/2013	Foreign Exchange Future	14.90	Call	786.37210		0.78637	844.75750	0.84476	786.372	14.16	0.00	0	0.00
£ / R	On 13/12/2013	Foreign Exchange Future	14.90	Put	923.57210		0.92357	872.25750	0.87226	923.572	14.16	0.00	0	0.00
£ / R	On 13/12/2013	Foreign Exchange Future	14.91	Call	782.88320		0.78288	841.05480	0.84105	782.883	14.18	0.00	0	0.00
£ / R	On 13/12/2013	Foreign Exchange Future	14.91	Put	930.08320		0.93008	878.55480	0.87855	930.083	14.18	0.00	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			0.10720		0.10720	0.10860	0.10860		12.26		0.00	0	22,073.00
¥ / R	On 14/12/2012	Foreign Exchange Future	0.08	Call	2,380.00000		0.02380	2,520.00610	0.02520	2,380.000	18.65		0.00	0	0.00
¥ / R	On 14/12/2012	Foreign Exchange Future	0.08	Put	0.00000		0.00000	0.00610	0.00000	0.000	18.65		0.00	0	0.00
¥ / R	On 14/12/2012	Foreign Exchange Future	0.09	Call	1,380.03150		0.01380	1,520.02960	0.01520	1,380.031	19.84		0.00	0	0.00
¥ / R	On 14/12/2012	Foreign Exchange Future	0.09	Put	0.03150		0.00000	0.02960	0.00000	0.031	19.84		0.00	0	0.00
¥ / R	On 14/12/2012	Foreign Exchange Future	0.10	Call	394.27510		0.00394	527.99640	0.00528	394.275	13.96		0.00	0	0.00
¥ / R	On 14/12/2012	Foreign Exchange Future	0.10	Put	14.27510		0.00014	7.99640	0.00008	14.275	13.96		0.00	0	0.00
¥ / R	On 14/12/2012	Foreign Exchange Future	0.11	Call	20.93450		0.00021	57.02940	0.00057	20.934	12.26		0.00	0	0.00
¥ / R	On 14/12/2012	Foreign Exchange Future	0.11	Put	300.93450		0.00301	197.02940	0.00197	300.935	12.26		0.00	0	0.00
¥ / R	On 18/03/2013	Foreign Exchange Future			0.10870		0.10870	0.11020	0.11020		15.52		0.00	0	1,868.00
¥ / R	On 18/03/2013	Foreign Exchange Future	0.11	Call	308.54910		0.00309	378.79620	0.00379	308.549	15.52		0.00	0	0.00
¥ / R	On 18/03/2013	Foreign Exchange Future	0.11	Put	438.54910		0.00439	358.79620	0.00359	438.549	15.52		0.00	0	0.00
¥ / R	On 18/03/2013	Foreign Exchange Future	0.09	Call	1,877.32380		0.01877	2,024.35650	0.02024	1,877.324	17.06		0.00	0	0.00
¥ / R	On 18/03/2013	Foreign Exchange Future	0.09	Put	7.32380		0.00007	4.35650	0.00004	7.324	17.06		0.00	0	0.00
¥ / R	On 18/03/2013	Foreign Exchange Future	0.10	Call	945.35870		0.00945	1,070.44770	0.01070	945.359	15.48		0.00	0	0.00
¥ / R	On 18/03/2013	Foreign Exchange Future	0.10	Put	75.35870		0.00075	50.44770	0.00050	75.359	15.48		0.00	0	0.00
€ / R	On 14/12/2012	Foreign Exchange Future			11.42000		11.42000	11.46380	11.46380		10.26		182,720.00	16	74,221.00
€ / R	On 14/12/2012	Foreign Exchange Future	10.39	Call	1,030.09970		1.03010	1,073.92650	1.07393	1,030.100	15.19		0.00	0	0.00
€ / R	On 14/12/2012	Foreign Exchange Future	10.39	Put	0.09970		0.00010	0.12650	0.00013	0.100	15.19		0.00	0	0.00
€ / R	On 14/12/2012	Foreign Exchange Future	10.40	Call	1,020.10780		1.02011	1,063.93540	1.06394	1,020.108	15.14		0.00	0	0.00
€ / R	On 14/12/2012	Foreign Exchange Future	10.40	Put	0.10780		0.00011	0.13540	0.00014	0.108	15.14		0.00	0	750.00
€ / R	On 14/12/2012	Foreign Exchange Future	10.80	Call	622.16520		0.62217	665.77030	0.66577	622.165	13.36		0.00	0	0.00
€ / R	On 14/12/2012	Foreign Exchange Future	10.80	Put	2.16520		0.00217	1.97030	0.00197	2.165	13.36		0.00	0	0.00
€ / R	On 14/12/2012	Foreign Exchange Future	10.82	Call	602.49790		0.60250	646.04680	0.64605	602.498	13.27		0.00	0	0.00
€ / R	On 14/12/2012	Foreign Exchange Future	10.82	Put	2.49790		0.00250	2.24680	0.00225	2.498	13.27		0.00	0	0.00
€ / R	On 14/12/2012	Foreign Exchange Future	10.34	Call	1,080.06760		1.08007	1,123.89030	1.12389	1,080.068	15.41		0.00	0	0.00
€ / R	On 14/12/2012	Foreign Exchange Future	10.34	Put	0.06760		0.00007	0.09030	0.00009	0.068	15.41		0.00	0	0.00
€ / R	On 14/12/2012	Foreign Exchange Future	11.00	Call	428.29220		0.42829	471.03280	0.47103	428.292	12.35		0.00	0	13,900.00

Contract Details			Strike	Call / Put	MTM	Yield	MarkPrice	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
€ / R	On 14/12/2012	Foreign Exchange Future	11.00	Put	8.29220		0.00829	7.23280	0.00723	8.292	12.35	0.00	0	0.00
€ / R	On 14/12/2012	Foreign Exchange Future	11.10	Call	335.60970		0.33561	377.32450	0.37732	335.610	11.83	52,355.11	156	425.00
€ / R	On 14/12/2012	Foreign Exchange Future	11.10	Put	15.60970		0.01561	13.52450	0.01352	15.610	11.83	0.00	0	0.00
€ / R	On 14/12/2012	Foreign Exchange Future	10.44	Call	980.14680		0.98015	1,023.97730	1.02398	980.147	14.96	0.00	0	0.00
€ / R	On 14/12/2012	Foreign Exchange Future	10.44	Put	0.14680		0.00015	0.17730	0.00018	0.147	14.96	0.00	0	0.00
€ / R	On 14/12/2012	Foreign Exchange Future	10.30	Call	1,120.04950		1.12005	1,163.86910	1.16387	1,120.049	15.59	0.00	0	0.00
€ / R	On 14/12/2012	Foreign Exchange Future	10.30	Put	0.04950		0.00005	0.06910	0.00007	0.050	15.59	0.00	0	375.00
€ / R	On 14/12/2012	Foreign Exchange Future	11.50	Call	64.66030		0.06466	84.46520	0.08447	64.660	10.75	0.00	0	100.00
€ / R	On 14/12/2012	Foreign Exchange Future	11.50	Put	144.66030		0.14466	120.66520	0.12067	144.660	10.75	0.00	0	0.00
€ / R	On 14/12/2012	Foreign Exchange Future	10.95	Call	475.99350		0.47599	519.04290	0.51904	475.993	12.61	0.00	0	0.00
€ / R	On 14/12/2012	Foreign Exchange Future	10.95	Put	5.99350		0.00599	5.24290	0.00524	5.994	12.61	0.00	0	100.00
€ / R	On 14/12/2012	Foreign Exchange Future	9.50	Call	1,920.01660		1.92002	1,963.81800	1.96382	1,920.017	24.87	0.00	0	0.00
€ / R	On 14/12/2012	Foreign Exchange Future	9.50	Put	0.01660		0.00002	0.01800	0.00002	0.017	24.87	0.00	0	5,690.00
€ / R	On 14/12/2012	Foreign Exchange Future	9.85	Call	1,570.02260		1.57002	1,613.83050	1.61383	1,570.023	20.64	0.00	0	0.00
€ / R	On 14/12/2012	Foreign Exchange Future	9.85	Put	0.02260		0.00002	0.03050	0.00003	0.023	20.64	0.00	0	13,800.00
€ / R	On 18/03/2013	Foreign Exchange Future			11.58650		11.58650	11.63270	11.63270		11.75	57,932.50	5	12,587.00
€ / R	On 18/03/2013	Foreign Exchange Future	12.64	Call	70.70370		0.07070	77.31280	0.07731	70.704	14.82	0.00	0	27,600.00
€ / R	On 18/03/2013	Foreign Exchange Future	12.64	Put	1,124.20370		1.12420	1,084.61280	1.08461	1,124.204	14.82	0.00	0	0.00
€ / R	On 18/03/2013	Foreign Exchange Future	10.99	Call	668.54110		0.66854	707.59760	0.70760	668.541	11.08	0.00	0	0.00
€ / R	On 18/03/2013	Foreign Exchange Future	10.99	Put	72.04110		0.07204	64.89760	0.06490	72.041	11.08	0.00	0	0.00
€ / R	On 18/03/2013	Foreign Exchange Future	11.00	Call	660.39050		0.66039	699.28980	0.69929	660.391	11.07	0.00	0	0.00
€ / R	On 18/03/2013	Foreign Exchange Future	11.00	Put	73.89050		0.07389	66.58980	0.06659	73.891	11.07	0.00	0	500.00
€ / R	On 18/03/2013	Foreign Exchange Future	11.01	Call	652.63480		0.65263	691.01950	0.69102	652.635	11.08	0.00	0	0.00
€ / R	On 18/03/2013	Foreign Exchange Future	11.01	Put	76.13480		0.07613	68.31950	0.06832	76.135	11.08	0.00	0	0.00
€ / R	On 18/03/2013	Foreign Exchange Future	10.97	Call	684.95810		0.68496	724.31680	0.72432	684.958	11.10	0.00	0	0.00
€ / R	On 18/03/2013	Foreign Exchange Future	10.97	Put	68.45810		0.06846	61.61680	0.06162	68.458	11.10	0.00	0	0.00
€ / R	On 14/06/2013	Foreign Exchange Future			11.73540		11.73540	11.78190	11.78190		12.47	0.00	0	200.00
€ / R	On 14/06/2013	Foreign Exchange Future	11.26	Call	676.64030		0.67664	705.90290	0.70590	676.640	11.70	0.00	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	11.26	Put	201.24030		0.20124	184.00290	0.18400	201.240	11.70	0.00	0	0.00
€ / R	On 14/06/2013	Foreign Exchange Future	11.24	Call	689.06980		0.68907	718.62380	0.71862	689.070	11.67	0.00	0	0.00
€ / R	On 14/06/2013	Foreign Exchange Future	11.24	Put	193.66980		0.19367	176.72380	0.17672	193.670	11.67	0.00	0	0.00
€ / R	On 14/06/2013	Foreign Exchange Future	11.25	Call	682.83340		0.68283	712.24140	0.71224	682.833	11.69	0.00	0	0.00
€ / R	On 14/06/2013	Foreign Exchange Future	11.25	Put	197.43340		0.19743	180.34140	0.18034	197.433	11.69	0.00	0	0.00
€ / R	On 16/09/2013	Foreign Exchange Future			11.89280		11.89280	11.94030	11.94030		13.13	0.00	0	0.00
€ / R	On 16/09/2013	Foreign Exchange Future	12.00	Call	515.76200		0.51576	534.78230	0.53478	515.762	13.35	0.00	0	0.00
€ / R	On 16/09/2013	Foreign Exchange Future	12.00	Put	622.96200		0.62296	594.48230	0.59448	622.962	13.35	0.00	0	0.00
€ / R	On 16/09/2013	Foreign Exchange Future	12.01	Call	512.23540		0.51224	531.13680	0.53114	512.235	13.37	0.00	0	0.00
€ / R	On 16/09/2013	Foreign Exchange Future	12.01	Put	629.43540		0.62944	600.83680	0.60084	629.435	13.37	0.00	0	0.00
€ / R	On 16/09/2013	Foreign Exchange Future	11.99	Call	519.31190		0.51931	538.45600	0.53846	519.312	13.33	0.00	0	0.00
€ / R	On 16/09/2013	Foreign Exchange Future	11.99	Put	616.51190		0.61651	588.15600	0.58816	616.512	13.33	0.00	0	0.00
€ / R	On 13/12/2013	Foreign Exchange Future			12.03110		12.03110	12.07600	12.07600		13.52	0.00	0	435.00
€ / R	On 13/12/2013	Foreign Exchange Future	11.20	Call	1,086.90950		1.08691	1,118.49000	1.11849	1,086.909	12.27	0.00	0	0.00
€ / R	On 13/12/2013	Foreign Exchange Future	11.20	Put	255.80950		0.25581	242.49000	0.24249	255.810	12.27	0.00	0	0.00
€ / R	On 13/12/2013	Foreign Exchange Future	11.44	Call	934.33150		0.93433	961.65650	0.96166	934.331	12.47	0.00	0	0.00
€ / R	On 13/12/2013	Foreign Exchange Future	11.44	Put	346.23150		0.34623	328.65650	0.32866	346.232	12.47	0.00	0	0.00
€ / R	On 13/12/2013	Foreign Exchange Future	11.49	Call	907.36400		0.90736	931.42390	0.93142	907.364	12.57	0.00	0	0.00
€ / R	On 13/12/2013	Foreign Exchange Future	11.49	Put	369.26400		0.36926	348.42390	0.34842	369.264	12.57	0.00	0	0.00
€ / R	On 13/12/2013	Foreign Exchange Future	11.54	Call	881.16470		0.88116	904.23530	0.90424	881.165	12.66	0.00	0	0.00
€ / R	On 13/12/2013	Foreign Exchange Future	11.54	Put	393.06470		0.39306	371.23530	0.37124	393.065	12.66	0.00	0	0.00
2025	On 07/02/2013	Bond Future			110.94795		110.94795	110.92839	110.92839			0.00	0	0.00
2025	On 07/02/2013	Bond Future	110.99	Call	0.00000		0.00000	0.00000	0.00000	0.000		0.00	0	0.00
2025	On 07/02/2013	Bond Future	110.99	Put	42.05000		0.04205	61.61000	0.06161	42.050		0.00	0	0.00
2025	On 07/02/2013	Bond Future	111.00	Call	0.00000		0.00000	0.00000	0.00000	0.000		0.00	0	0.00
2025	On 07/02/2013	Bond Future	111.00	Put	52.05000		0.05205	71.61000	0.07161	52.050		0.00	0	0.00
2025	On 07/02/2013	Bond Future	111.01	Call	0.00000		0.00000	0.00000	0.00000	0.000		0.00	0	0.00
2025	On 07/02/2013	Bond Future	111.01	Put	62.05000		0.06205	81.61000	0.08161	62.050		0.00	0	0.00

Contract Details			Strike	Call / Put	MTM	Yield	MarkPrice	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
2038	On 07/02/2013	Bond Future			109.38209		109.38209	109.36083	109.36083			0.00	0	0.00
2038	On 07/02/2013	Bond Future	105.99	Call	3,392.09000		3.39209	3,370.83000	3.37083	3,392.090		0.00	0	0.00
2038	On 07/02/2013	Bond Future	105.99	Put	0.00000		0.00000	0.00000	0.00000	0.000		0.00	0	0.00
2038	On 07/02/2013	Bond Future	106.00	Call	3,382.09000		3.38209	3,360.83000	3.36083	3,382.090		0.00	0	0.00
2038	On 07/02/2013	Bond Future	106.00	Put	0.00000		0.00000	0.00000	0.00000	0.000		0.00	0	0.00
2038	On 07/02/2013	Bond Future	106.01	Call	3,372.09000		3.37209	3,350.83000	3.35083	3,372.090		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			114.52642		114.52642	114.50368	114.50368			0.00	0	0.00
2050	On 07/02/2013	Bond Future	112.99	Call	1,536.42000		1.53642	1,513.68000	1.51368	1,536.420		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	1,526.42000		1.52642	1,503.68000	1.50368	1,526.420		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	1,516.42000		1.51642	1,493.68000	1.49368	1,516.420		0.00	0	0.00
2050	On 07/02/2013	Bond Future	113.01	Put	0.00000		0.00000	0.00000	0.00000	0.000		0.00	0	0.00
AIR03/R157	On 09/03/2016	Price Contribution			100.00000		100.00000	100.00000	100.00000			0.00	0	0.00
AL7T	On 07/02/2013	Index Future			481.83200		481.83200	481.04100	481.04100			0.00	0	12.00
AL7T	On 02/05/2013	Index Future			487.88100		487.88100	487.08100	487.08100			0.00	0	0.00
ALBI	On 07/02/2013	Index Future			429.17500		429.17500	428.55000	428.55000			0.00	0	1,077.00
ALBI	On 02/05/2013	Index Future			434.56300		434.56300	433.93100	433.93100			0.00	0	0.00
AU\$ / R	On 14/12/2012	Foreign Exchange Future			9.16630		9.16630	9.27020	9.27020		8.85	9,166,300.00	1,000	11,317.00
AU\$ / R	On 14/12/2012	Foreign Exchange Future	8.30	Call	866.33870		0.86634	970.22540	0.97023	866.339	15.00	0.00	0	0.00
AU\$ / R	On 14/12/2012	Foreign Exchange Future	8.30	Put	0.03870		0.00004	0.02540	0.00003	0.039	15.00	0.00	0	0.00
AU\$ / R	On 14/12/2012	Foreign Exchange Future	8.46	Call	706.49640		0.70650	810.28040	0.81028	706.496	14.16	0.00	0	0.00
AU\$ / R	On 14/12/2012	Foreign Exchange Future	8.46	Put	0.19640		0.00020	0.08040	0.00008	0.196	14.16	0.00	0	0.00
AU\$ / R	On 14/12/2012	Foreign Exchange Future	8.04	Call	1,127.10040		1.12710	1,231.02050	1.23102	1,127.100	14.95	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
AU\$ / R	On 14/12/2012	Foreign Exchange Future	8.04	Put	0.00040		0.00000	0.02050	0.00002	0.000	14.95	0.00	0	0.00
AU\$ / R	On 14/12/2012	Foreign Exchange Future	8.09	Call	1,077.10120		1.07710	1,181.02130	1.18102	1,077.101	15.03	0.00	0	0.00
AU\$ / R	On 14/12/2012	Foreign Exchange Future	8.09	Put	0.00120		0.00000	0.02130	0.00002	0.001	15.03	0.00	0	0.00
AU\$ / R	On 14/12/2012	Foreign Exchange Future	8.14	Call	1,027.10320		1.02710	1,131.02220	1.13102	1,027.103	15.10	0.00	0	0.00
AU\$ / R	On 14/12/2012	Foreign Exchange Future	8.14	Put	0.00320		0.00000	0.02220	0.00002	0.003	15.10	0.00	0	0.00
AU\$ / R	On 18/03/2013	Foreign Exchange Future			9.22200		9.22200	9.32550	9.32550		10.15	4,841,550.00	525	4,499.00
AU\$ / R	On 18/03/2013	Foreign Exchange Future	8.37	Call	867.03940		0.86704	967.78150	0.96778	867.039	11.34	0.00	0	0.00
AU\$ / R	On 18/03/2013	Foreign Exchange Future	8.37	Put	13.63940		0.01364	10.88150	0.01088	13.639	11.34	0.00	0	0.00
AU\$ / R	On 18/03/2013	Foreign Exchange Future	8.42	Call	819.39160		0.81939	919.59970	0.91960	819.392	11.17	0.00	0	0.00
AU\$ / R	On 18/03/2013	Foreign Exchange Future	8.42	Put	15.99160		0.01599	12.69970	0.01270	15.992	11.17	0.00	0	0.00
AU\$ / R	On 18/03/2013	Foreign Exchange Future	8.51	Call	733.34240		0.73334	832.31940	0.83232	733.342	10.86	0.00	0	0.00
AU\$ / R	On 18/03/2013	Foreign Exchange Future	8.51	Put	21.34240		0.02134	16.81940	0.01682	21.342	10.86	0.00	0	0.00
AU\$ / R	On 18/03/2013	Foreign Exchange Future	8.32	Call	915.02440		0.91502	1,016.40770	1.01641	915.024	11.50	0.00	0	0.00
AU\$ / R	On 18/03/2013	Foreign Exchange Future	8.32	Put	11.62440		0.01162	9.50770	0.00951	11.624	11.50	0.00	0	0.00
AU\$ / R	On 14/06/2013	Foreign Exchange Future			9.26950		9.26950	9.37240	9.37240			101,964.50	11	236.00
AU\$ / R	On 14/06/2013	Foreign Exchange Future	8.76	Call	509.50000		0.50950	612.40000	0.61240	509.500		0.00	0	0.00
AU\$ / R	On 14/06/2013	Foreign Exchange Future	8.76	Put	0.00000		0.00000	0.00000	0.00000	0.000		0.00	0	0.00
AU\$ / R	On 14/06/2013	Foreign Exchange Future	8.74	Call	529.50000		0.52950	632.40000	0.63240	529.500		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	519.50000		0.51950	622.40000	0.62240	519.500		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			9.31760		9.31760	9.42070	9.42070		11.98	0.00	0	2,750.00
AU\$ / R	On 16/09/2013	Foreign Exchange Future	8.89	Call	623.39540		0.62340	697.76410	0.69776	623.395	11.45	0.00	0	0.00
AU\$ / R	On 16/09/2013	Foreign Exchange Future	8.89	Put	195.79540		0.19580	167.06410	0.16706	195.795	11.45	0.00	0	0.00
AU\$ / R	On 16/09/2013	Foreign Exchange Future	8.90	Call	617.21420		0.61721	690.63030	0.69063	617.214	11.46	0.00	0	0.00
AU\$ / R	On 16/09/2013	Foreign Exchange Future	8.90	Put	199.61420		0.19961	169.93030	0.16993	199.614	11.46	0.00	0	0.00
AU\$ / R	On 16/09/2013	Foreign Exchange Future	8.91	Call	611.07490		0.61107	683.53260	0.68353	611.075	11.48	0.00	0	0.00
AU\$ / R	On 16/09/2013	Foreign Exchange Future	8.91	Put	203.47490		0.20347	172.83260	0.17283	203.475	11.48	0.00	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 13/12/2013	Foreign Exchange Future			9.35630		9.35630	9.45530	9.45530		12.49	0.00	0	0.00
AU\$ / R	On 13/12/2013	Foreign Exchange Future	9.46	Call	435.92900		0.43593	480.26420	0.48026	435.929	12.72	0.00	0	0.00
AU\$ / R	On 13/12/2013	Foreign Exchange Future	9.46	Put	539.62900		0.53963	484.96420	0.48496	539.629	12.72	0.00	0	0.00
AU\$ / R	On 13/12/2013	Foreign Exchange Future	9.47	Call	432.31230		0.43231	476.32380	0.47632	432.312	12.74	0.00	0	0.00
AU\$ / R	On 13/12/2013	Foreign Exchange Future	9.47	Put	546.01230		0.54601	491.02380	0.49102	546.012	12.74	0.00	0	0.00
AU\$ / R	On 13/12/2013	Foreign Exchange Future	9.48	Call	428.72740		0.42873	472.41290	0.47241	428.727	12.76	0.00	0	0.00
AU\$ / R	On 13/12/2013	Foreign Exchange Future	9.48	Put	552.42740		0.55243	497.11290	0.49711	552.427	12.76	0.00	0	0.00
AU\$ / R	On 14/12/2015	Foreign Exchange Future			9.60100		9.60100	9.69020	9.69020		14.30	0.00	0	0.00
AU\$ / R	On 14/12/2015	Foreign Exchange Future	7.25	Call	2,479.34330		2.47934	2,561.79570	2.56180	2,479.343	14.09	0.00	0	0.00
AU\$ / R	On 14/12/2015	Foreign Exchange Future	7.25	Put	128.34330		0.12834	121.59570	0.12160	128.343	14.09	0.00	0	0.00
AU\$ / R	On 14/12/2015	Foreign Exchange Future	7.30	Call	2,436.11930		2.43612	2,518.23500	2.51823	2,436.119	14.05	0.00	0	0.00
AU\$ / R	On 14/12/2015	Foreign Exchange Future	7.30	Put	135.11930		0.13512	128.03500	0.12803	135.119	14.05	0.00	0	0.00
AU\$ / R	On 14/12/2015	Foreign Exchange Future	7.35	Call	2,393.16670		2.39317	2,474.92800	2.47493	2,393.167	14.02	0.00	0	0.00
AU\$ / R	On 14/12/2015	Foreign Exchange Future	7.35	Put	142.16670		0.14217	134.72800	0.13473	142.167	14.02	0.00	0	0.00
CAD/ R	On 14/12/2012	Foreign Exchange Future			8.85450		8.85450	8.92920	8.92920		11.17	0.00	0	84.00
CAD/ R	On 14/12/2012	Foreign Exchange Future	7.75	Call	1,100.94260		1.10094	1,175.64660	1.17565	1,100.943	19.85	0.00	0	0.00
CAD/ R	On 14/12/2012	Foreign Exchange Future	7.75	Put	0.04260		0.00004	0.04660	0.00005	0.043	19.85	0.00	0	0.00
CAD/ R	On 14/12/2012	Foreign Exchange Future	7.80	Call	1,050.95330		1.05095	1,125.65560	1.12566	1,050.953	19.28	0.00	0	0.00
CAD/ R	On 14/12/2012	Foreign Exchange Future	7.80	Put	0.05330		0.00005	0.05560	0.00006	0.053	19.28	0.00	0	0.00
CAD/ R	On 14/12/2012	Foreign Exchange Future	7.85	Call	1,000.96700		1.00097	1,075.66660	1.07567	1,000.967	18.71	0.00	0	0.00
CAD/ R	On 14/12/2012	Foreign Exchange Future	7.85	Put	0.06700		0.00007	0.06660	0.00007	0.067	18.71	0.00	0	0.00
CAD/ R	On 14/12/2012	Foreign Exchange Future	8.35	Call	506.27330		0.50627	580.50140	0.58050	506.273	14.05	0.00	0	0.00
CAD/ R	On 14/12/2012	Foreign Exchange Future	8.35	Put	1.77330		0.00177	1.30140	0.00130	1.773	14.05	0.00	0	0.00
CAD/ R	On 18/03/2013	Foreign Exchange Future			8.95650		8.95650	9.03160	9.03160		12.92	0.00	0	25.00
CAD/ R	On 18/03/2013	Foreign Exchange Future	8.65	Call	428.20420		0.42820	477.61280	0.47761	428.204	12.77	0.00	0	0.00
CAD/ R	On 18/03/2013	Foreign Exchange Future	8.65	Put	121.70420		0.12170	96.01280	0.09601	121.704	12.77	0.00	0	0.00
CAD/ R	On 18/03/2013	Foreign Exchange Future	8.66	Call	421.52940		0.42153	470.56020	0.47056	421.529	12.78	0.00	0	0.00
CAD/ R	On 18/03/2013	Foreign Exchange Future	8.66	Put	125.02940		0.12503	98.96020	0.09896	125.029	12.78	0.00	0	0.00

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest	
CAD/ R	On 18/03/2013	Foreign Exchange Future	8.64	Call	434.93820	0.43494	484.72600	0.48473	434.938	12.77	0.00	0	0.00
CAD/ R	On 18/03/2013	Foreign Exchange Future	8.64	Put	118.43820	0.11844	93.12600	0.09313	118.438	12.77	0.00	0	0.00
CF CANDO CABM	On 14/12/2012	Can-Do Future			0.20590	0.20590	0.29470	0.29470			0.00	0	7,000.00
CF CANDO CABN	On 14/12/2012	Can-Do Future			0.42890	0.42890	0.45360	0.45360			0.00	0	0.00
CF CANDO CABO	On 14/12/2012	Can-Do Future			0.00000	0.00000	0.00000	0.00000			0.00	0	0.00
CF CANDO CABP	On 14/12/2012	Can-Do Future			0.00000	0.00000	0.00000	0.00000			0.00	0	0.00
CF CANDO CABR	On 14/12/2012	Can-Do Future			0.56920	0.56920	0.52690	0.52690			0.00	0	0.00
CF CANDO CABS	On 14/12/2012	Can-Do Future			0.00000	0.00000	0.00000	0.00000			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			0.42890	0.42890	0.45360	0.45360			0.00	0	14,500.00
CF CANDO CABV	On 14/12/2012	Can-Do Future			0.56920	0.56920	0.52690	0.52690			0.00	0	3,700.00
CF CANDO CABW	On 14/12/2012	Can-Do Future			0.00000	0.00000	0.00000	0.00000			0.00	0	4,600.00
CF CANDO CABX	On 14/12/2012	Can-Do Future			0.32340	0.32340	0.33760	0.33760			0.00	650	31,750.00
CF CANDO CABY	On 14/12/2012	Can-Do Future			0.42270	0.42270	0.46070	0.46070			0.00	0	13,800.00
CF CANDO CABZ	On 14/12/2012	Can-Do Future			0.02410	0.02410	0.05050	0.05050			0.00	3,000	52,500.00
CF CANDO CACA	On 20/12/2012	Can-Do Future			3,614.72000	3,614.72000	6,190.46000	6,190.46000			0.00	0	5.00
CF CANDO CACB	On 20/12/2012	Can-Do Future			15,000.00000	15,000.00000	15,000.00000	15,000.00000			0.00	0	0.00
CF CANDO CACD	On 20/12/2012	Can-Do Future			10,000.00000	10,000.00000	10,000.00000	10,000.00000			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
CF CANDO CACE	On 18/03/2013	Can-Do Future			0.11680		0.11680	0.13760	0.13760				0.00	0	4,500.00
CF CANDO CACF	On 19/12/2012	Can-Do Future			0.02040		0.02040	0.05160	0.05160				0.00	0	15,000.00
CF CANDO CACG	On 02/01/2013	Can-Do Future			5,400.33070		5,400.33070	4,634.89970	4,634.89970				0.00	0	10.00
CF CANDO CACH	On 24/01/2013	Can-Do Future			7,898.92940		7,898.92940	5,619.46240	5,619.46240				0.00	0	20.00
CF CANDO CACJ	On 02/01/2013	Can-Do Future			17,377.36920		17,377.36920	12,302.82670	12,302.82670				0.00	0	30.00
CF CANDO CACK	On 11/01/2013	Can-Do Future			14,529.01880		14,529.01880	11,391.80700	11,391.80700				0.00	0	35.00
CF CANDO CACL	On 04/01/2013	Can-Do Future			0.02360		0.02360	0.02060	0.02060				0.00	0	25,000.00
CF CANDO CACM	On 08/01/2013	Can-Do Future			0.02230		0.02230	0.01980	0.01980				0.00	0	25,000.00
CHF / R	On 14/12/2012	Foreign Exchange Future			9.48860		9.48860	9.52810	9.52810		10.64		0.00	0	25.00
CHF / R	On 14/12/2012	Foreign Exchange Future	9.04	Call	452.56870		0.45257	491.61110	0.49161	452.569	13.54		0.00	0	0.00
CHF / R	On 14/12/2012	Foreign Exchange Future	9.04	Put	3.96870		0.00397	3.51110	0.00351	3.969	13.54		0.00	0	0.00
CHF / R	On 14/12/2012	Foreign Exchange Future	8.51	Call	983.04640		0.98305	1,022.52560	1.02253	983.046	16.60		0.00	0	0.00
CHF / R	On 14/12/2012	Foreign Exchange Future	8.51	Put	0.04640		0.00005	0.02560	0.00003	0.046	16.60		0.00	0	0.00
CHF / R	On 14/12/2012	Foreign Exchange Future	8.56	Call	933.05310		0.93305	972.55380	0.97255	933.053	15.94		0.00	0	0.00
CHF / R	On 14/12/2012	Foreign Exchange Future	8.56	Put	0.05310		0.00005	0.05380	0.00005	0.053	15.94		0.00	0	0.00
CHF / R	On 14/12/2012	Foreign Exchange Future	9.00	Call	491.45920		0.49146	530.65280	0.53065	491.459	13.74		0.00	0	0.00
CHF / R	On 14/12/2012	Foreign Exchange Future	9.00	Put	2.85920		0.00286	2.55280	0.00255	2.859	13.74		0.00	0	0.00
CHF / R	On 14/12/2012	Foreign Exchange Future	8.46	Call	1,033.04250		1.03304	1,072.51120	1.07251	1,033.043	17.32		0.00	0	0.00
CHF / R	On 14/12/2012	Foreign Exchange Future	8.46	Put	0.04250		0.00004	0.01120	0.00001	0.043	17.32		0.00	0	0.00
CHF / R	On 18/03/2013	Foreign Exchange Future			9.63200		9.63200	9.67390	9.67390		12.38		0.00	0	50.00
CHF / R	On 18/03/2013	Foreign Exchange Future	9.15	Call	554.56040		0.55456	589.97240	0.58997	554.560	11.75		0.00	0	0.00
CHF / R	On 18/03/2013	Foreign Exchange Future	9.15	Put	72.56040		0.07256	66.07240	0.06607	72.560	11.75		0.00	0	0.00
CHF / R	On 18/03/2013	Foreign Exchange Future	9.16	Call	547.01040		0.54701	582.30510	0.58231	547.010	11.77		0.00	0	0.00

Contract Details			Strike	Call / Put	MTM	Yield	MarkPrice	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
CHF / R	On 18/03/2013	Foreign Exchange Future	9.16	Put	75.01040		0.07501	68.40510	0.06841	75.010	11.77	0.00	0	0.00
CHF / R	On 18/03/2013	Foreign Exchange Future	9.14	Call	562.16690		0.56217	598.09540	0.59810	562.167	11.74	0.00	0	0.00
CHF / R	On 18/03/2013	Foreign Exchange Future	9.14	Put	70.16690		0.07017	64.19540	0.06420	70.167	11.74	0.00	0	0.00
DAEU	On 21/11/2013	Any day expiry			12.00440		12.00440	12.05330		12.05330	13.49	0.00	0	0.00
DAEU	On 21/11/2013	Any day expiry	11.91	Call	676.21380		0.67621	698.20210	0.69820	676.214	13.32	0.00	0	0.00
DAEU	On 21/11/2013	Any day expiry	11.91	Put	581.81380		0.58181	554.90210	0.55490	581.814	13.32	0.00	0	0.00
DAEU	On 21/11/2013	Any day expiry	11.89	Call	684.41090		0.68441	706.66000	0.70666	684.411	13.28	0.00	0	0.00
DAEU	On 21/11/2013	Any day expiry	11.89	Put	570.01090		0.57001	543.36000	0.54336	570.011	13.28	0.00	0	0.00
DAEU	On 21/11/2013	Any day expiry	11.90	Call	680.30120		0.68030	702.41720	0.70242	680.301	13.30	0.00	0	0.00
DAEU	On 21/11/2013	Any day expiry	11.90	Put	575.90120		0.57590	549.11720	0.54912	575.901	13.30	0.00	0	0.00
DANZ	On 05/12/2012	Any day expiry			7.22520		7.22520	7.28360		7.28360	10.67	0.00	3,000	3,000.00
DANZ	On 05/12/2012	Any day expiry	7.29	Call	18.88430		0.01888	41.39220	0.04139	18.884	11.82	0.00	0	0.00
DANZ	On 05/12/2012	Any day expiry	7.29	Put	83.68430		0.08368	47.79220	0.04779	83.684	11.82	0.00	0	3,000.00
DANZ	On 05/12/2012	Any day expiry	7.24	Call	34.39000		0.03439	71.68910	0.07169	34.390	11.18	0.00	0	0.00
DANZ	On 05/12/2012	Any day expiry	7.24	Put	49.19000		0.04919	28.08910	0.02809	49.190	11.18	0.00	0	0.00
DANZ	On 05/12/2012	Any day expiry	7.25	Call	30.63430		0.03063	64.98270	0.06498	30.634	11.31	0.00	0	0.00
DANZ	On 05/12/2012	Any day expiry	7.25	Put	55.43430		0.05543	31.38270	0.03138	55.434	11.31	0.00	0	0.00
DANZ	On 05/12/2012	Any day expiry	7.26	Call	27.22700		0.02723	58.58510	0.05859	27.227	11.44	0.00	0	0.00
DANZ	On 05/12/2012	Any day expiry	7.26	Put	62.02700		0.06203	34.98510	0.03499	62.027	11.44	0.00	0	0.00
DANZ	On 10/12/2012	Any day expiry			7.23030		7.23030	7.28830		7.28830	9.74	0.00	0	0.00
DANZ	On 10/12/2012	Any day expiry	7.25	Call	39.59550		0.03960	72.44770	0.07245	39.596	9.74	0.00	0	0.00
DANZ	On 10/12/2012	Any day expiry	7.25	Put	59.29550		0.05930	34.14770	0.03415	59.296	9.74	0.00	0	20,000.00
DANZ	On 10/12/2012	Any day expiry	7.19	Call	73.96770		0.07397	116.90240	0.11690	73.968	10.28	0.00	0	0.00
DANZ	On 10/12/2012	Any day expiry	7.19	Put	33.66770		0.03367	18.60240	0.01860	33.668	10.28	0.00	0	0.00
DANZ	On 10/12/2012	Any day expiry	7.20	Call	67.48220		0.06748	108.94440	0.10894	67.482	10.19	0.00	0	0.00
DANZ	On 10/12/2012	Any day expiry	7.20	Put	37.18220		0.03718	20.64440	0.02064	37.182	10.19	0.00	0	0.00
DANZ	On 10/12/2012	Any day expiry	7.21	Call	61.28510		0.06129	101.18590	0.10119	61.285	10.10	0.00	0	0.00

Contract Details			Strike	Call / Put	MTM	Yield	MarkPrice	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
DANZ	On 10/12/2012	Any day expiry	7.21	Put	40.98510		0.04099	22.88590	0.02289	40.985	10.10	0.00	0	0.00
DAUS	On 30/11/2012	Any day expiry			8.77400		8.77400	8.87160	8.87160		12.63	0.00	0	0.00
DAUS	On 30/11/2012	Any day expiry	7.72	Call	1,054.00000		1.05400	1,151.60000	1.15160	1,054.000	18.72	0.00	0	0.00
DAUS	On 30/11/2012	Any day expiry	7.72	Put	0.00000		0.00000	0.00000	0.00000	0.000	18.72	0.00	0	0.00
DAUS	On 30/11/2012	Any day expiry	7.85	Call	924.00000		0.92400	1,021.60000	1.02160	924.000	18.72	0.00	0	0.00
DAUS	On 30/11/2012	Any day expiry	7.85	Put	0.00000		0.00000	0.00000	0.00000	0.000	18.72	0.00	0	0.00
DAUS	On 30/11/2012	Any day expiry	8.00	Call	774.00000		0.77400	871.60430	0.87160	774.000	20.48	0.00	0	0.00
DAUS	On 30/11/2012	Any day expiry	8.00	Put	0.00000		0.00000	0.00430	0.00000	0.000	20.48	0.00	0	8,440.00
DAUS	On 30/11/2012	Any day expiry	8.49	Call	284.07130		0.28407	381.63120	0.38163	284.071	22.28	0.00	0	0.00
DAUS	On 30/11/2012	Any day expiry	8.49	Put	0.07130		0.00007	0.03120	0.00003	0.071	22.28	0.00	0	0.00
DAUS	On 30/11/2012	Any day expiry	8.50	Call	274.08660		0.27409	371.63770	0.37164	274.087	21.97	0.00	0	0.00
DAUS	On 30/11/2012	Any day expiry	8.50	Put	0.08660		0.00009	0.03770	0.00004	0.087	21.97	0.00	0	0.00
DAUS	On 30/11/2012	Any day expiry	8.51	Call	264.10550		0.26411	361.64550	0.36165	264.105	21.66	0.00	0	0.00
DAUS	On 30/11/2012	Any day expiry	8.51	Put	0.10550		0.00011	0.04550	0.00005	0.106	21.66	0.00	0	0.00
DAUS	On 30/11/2012	Any day expiry	8.56	Call	214.29080		0.21429	311.71840	0.31172	214.291	20.10	0.00	0	0.00
DAUS	On 30/11/2012	Any day expiry	8.56	Put	0.29080		0.00029	0.11840	0.00012	0.291	20.10	0.00	0	0.00
DAUS	On 30/11/2012	Any day expiry	8.72	Call	62.61830		0.06262	154.12150	0.15412	62.618	15.12	0.00	0	0.00
DAUS	On 30/11/2012	Any day expiry	8.72	Put	8.61830		0.00862	2.52150	0.00252	8.618	15.12	0.00	0	0.00
DAUS	On 30/11/2012	Any day expiry	9.02	Call	0.09710		0.00010	3.75580	0.00376	0.097	19.58	0.00	0	8,440.00
DAUS	On 30/11/2012	Any day expiry	9.02	Put	246.09710		0.24610	152.15580	0.15216	246.097	19.58	0.00	0	0.00
DAUS	On 04/12/2012	Any day expiry			8.77150		8.77150	8.87530	8.87530		11.20	0.00	10,000	10,000.00
DAUS	On 04/12/2012	Any day expiry	8.86	Call	17.16690		0.01717	60.54510	0.06055	17.167	11.97	0.00	0	0.00
DAUS	On 04/12/2012	Any day expiry	8.86	Put	105.66690		0.10567	45.24510	0.04525	105.667	11.97	0.00	0	0.00
DAUS	On 04/12/2012	Any day expiry	8.87	Call	15.32680		0.01533	55.66190	0.05566	15.327	12.10	0.00	0	0.00
DAUS	On 04/12/2012	Any day expiry	8.87	Put	113.82680		0.11383	50.36190	0.05036	113.827	12.10	0.00	0	0.00
DAUS	On 04/12/2012	Any day expiry	8.88	Call	13.67230		0.01367	51.08160	0.05108	13.672	12.23	0.00	0	0.00
DAUS	On 04/12/2012	Any day expiry	8.88	Put	122.17230		0.12217	55.78160	0.05578	122.172	12.23	0.00	0	0.00
DAUS	On 04/12/2012	Any day expiry	8.84	Call	21.47460		0.02147	72.13090	0.07213	21.475	11.72	0.00	0	0.00

Contract Details			Strike	Call / Put	MTM	Yield	MarkPrice	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
DAUS	On 04/12/2012	Any day expiry	8.84	Put	89.97460		0.08997	36.83090	0.03683	89.975	11.72	0.00	0	10,000.00
DAUS	On 19/12/2012	Any day expiry			8.79150		8.79150	8.89520	8.89520		12.17	0.00	0	0.00
DAUS	On 19/12/2012	Any day expiry	8.80	Call	95.78850		0.09579	159.48410	0.15948	95.789	12.17	0.00	0	0.00
DAUS	On 19/12/2012	Any day expiry	8.80	Put	104.28850		0.10429	64.28410	0.06428	104.289	12.17	0.00	0	0.00
DAUS	On 19/12/2012	Any day expiry	8.81	Call	91.59400		0.09159	153.17120	0.15317	91.594	12.24	0.00	0	0.00
DAUS	On 19/12/2012	Any day expiry	8.81	Put	110.09400		0.11009	67.97120	0.06797	110.094	12.24	0.00	0	0.00
DAUS	On 19/12/2012	Any day expiry	8.90	Call	60.40490		0.06040	102.99480	0.10299	60.405	12.82	0.00	0	15,000.00
DAUS	On 19/12/2012	Any day expiry	8.90	Put	168.90490		0.16890	107.79480	0.10779	168.905	12.82	0.00	0	0.00
DAUS	On 19/12/2012	Any day expiry	8.79	Call	100.83470		0.10083	165.93880	0.16594	100.835	12.19	0.00	0	0.00
DAUS	On 19/12/2012	Any day expiry	8.79	Put	99.33470		0.09933	60.73880	0.06074	99.335	12.19	0.00	0	0.00
DAUS	On 27/12/2012	Any day expiry			8.80270		8.80270	8.90600	8.90600		12.16	0.00	0	0.00
DAUS	On 27/12/2012	Any day expiry	8.49	Call	335.35130		0.33535	426.64200	0.42664	335.351	12.46	0.00	0	0.00
DAUS	On 27/12/2012	Any day expiry	8.49	Put	22.65130		0.02265	10.64200	0.01064	22.651	12.46	0.00	0	0.00
DAUS	On 27/12/2012	Any day expiry	8.50	Call	326.84920		0.32685	417.29210	0.41729	326.849	12.45	0.00	0	0.00
DAUS	On 27/12/2012	Any day expiry	8.50	Put	24.14920		0.02415	11.29210	0.01129	24.149	12.45	0.00	0	0.00
DAUS	On 27/12/2012	Any day expiry	8.51	Call	318.42590		0.31843	408.20740	0.40821	318.426	12.44	0.00	0	0.00
DAUS	On 27/12/2012	Any day expiry	8.51	Put	25.72590		0.02573	12.20740	0.01221	25.726	12.44	0.00	0	0.00
DAUS	On 27/12/2012	Any day expiry	8.59	Call	254.20460		0.25420	338.00670	0.33801	254.205	12.36	0.00	0	0.00
DAUS	On 27/12/2012	Any day expiry	8.59	Put	41.50460		0.04150	22.00670	0.02201	41.505	12.36	0.00	0	0.00
DAUS	On 27/12/2012	Any day expiry	8.72	Call	164.35530		0.16436	235.76370	0.23576	164.355	12.24	0.00	0	0.00
DAUS	On 27/12/2012	Any day expiry	8.72	Put	81.65530		0.08166	49.76370	0.04976	81.655	12.24	0.00	0	0.00
DAUS	On 27/12/2012	Any day expiry	9.02	Call	51.61740		0.05162	82.63760	0.08264	51.617	13.51	0.00	0	7,530.00
DAUS	On 27/12/2012	Any day expiry	9.02	Put	268.91740		0.26892	196.63760	0.19664	268.917	13.51	0.00	0	0.00
DAUS	On 27/12/2012	Any day expiry	7.72	Call	1,082.89670		1.08290	1,186.08490	1.18608	1,082.897	16.30	0.00	0	0.00
DAUS	On 27/12/2012	Any day expiry	7.72	Put	0.19670		0.00020	0.08490	0.00008	0.197	16.30	0.00	0	0.00
DAUS	On 27/12/2012	Any day expiry	7.85	Call	953.12160		0.95312	1,056.19360	1.05619	953.122	15.51	0.00	0	0.00
DAUS	On 27/12/2012	Any day expiry	7.85	Put	0.42160		0.00042	0.19360	0.00019	0.422	15.51	0.00	0	0.00
DAUS	On 27/12/2012	Any day expiry	8.00	Call	803.74750		0.80375	906.50070	0.90650	803.748	14.64	0.00	0	0.00

Contract Details			Strike	Call / Put	MTM	Yield	MarkPrice	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
DAUS	On 27/12/2012	Any day expiry	8.00	Put	1.04750		0.00105	0.50070	0.00050	1.048	14.64	0.00	0	7,530.00
DAUS	On 29/01/2013	Any day expiry			8.84500		8.84500	8.94760	8.94760		13.03	0.00	0	0.00
DAUS	On 29/01/2013	Any day expiry	8.72	Call	254.11110		0.25411	317.32960	0.31733	254.111	12.91	0.00	0	0.00
DAUS	On 29/01/2013	Any day expiry	8.72	Put	129.11110		0.12911	89.72960	0.08973	129.111	12.91	0.00	0	0.00
DAUS	On 29/01/2013	Any day expiry	9.02	Call	126.99960		0.12700	163.76630	0.16377	127.000	13.91	0.00	0	6,625.00
DAUS	On 29/01/2013	Any day expiry	9.02	Put	301.99960		0.30200	236.16630	0.23617	302.000	13.91	0.00	0	0.00
DAUS	On 29/01/2013	Any day expiry	8.61	Call	323.45360		0.32345	394.16020	0.39416	323.454	12.82	0.00	0	0.00
DAUS	On 29/01/2013	Any day expiry	8.61	Put	88.45360		0.08845	56.56020	0.05656	88.454	12.82	0.00	0	0.00
DAUS	On 29/01/2013	Any day expiry	8.62	Call	316.73370		0.31673	386.76010	0.38676	316.734	12.82	0.00	0	0.00
DAUS	On 29/01/2013	Any day expiry	8.62	Put	91.73370		0.09173	59.16010	0.05916	91.734	12.82	0.00	0	0.00
DAUS	On 29/01/2013	Any day expiry	7.85	Call	999.94740		0.99995	1,099.71840	1.09972	999.947	14.97	0.00	0	0.00
DAUS	On 29/01/2013	Any day expiry	7.85	Put	4.94740		0.00495	2.11840	0.00212	4.947	14.97	0.00	0	0.00
DAUS	On 29/01/2013	Any day expiry	8.00	Call	853.77620		0.85378	951.20420	0.95120	853.776	14.35	0.00	0	0.00
DAUS	On 29/01/2013	Any day expiry	8.00	Put	8.77620		0.00878	3.60420	0.00360	8.776	14.35	0.00	0	6,625.00
DAUS	On 29/01/2013	Any day expiry	8.60	Call	330.25470		0.33025	401.63910	0.40164	330.255	12.81	0.00	0	0.00
DAUS	On 29/01/2013	Any day expiry	8.60	Put	85.25470		0.08525	54.03910	0.05404	85.255	12.81	0.00	0	0.00
DAUS	On 26/02/2013	Any day expiry			8.87960		8.87960	8.98500	8.98500		13.59	0.00	0	0.00
DAUS	On 26/02/2013	Any day expiry	8.62	Call	379.11190		0.37911	447.13220	0.44713	379.112	13.11	0.00	0	0.00
DAUS	On 26/02/2013	Any day expiry	8.62	Put	119.51190		0.11951	82.13220	0.08213	119.512	13.11	0.00	0	0.00
DAUS	On 26/02/2013	Any day expiry	8.72	Call	318.78280		0.31878	380.97130	0.38097	318.783	13.28	0.00	0	0.00
DAUS	On 26/02/2013	Any day expiry	8.72	Put	159.18280		0.15918	115.97130	0.11597	159.183	13.28	0.00	0	0.00
DAUS	On 26/02/2013	Any day expiry	8.60	Call	392.02340		0.39202	461.23450	0.46123	392.023	13.08	0.00	0	0.00
DAUS	On 26/02/2013	Any day expiry	8.60	Put	112.42340		0.11242	76.23450	0.07623	112.423	13.08	0.00	0	0.00
DAUS	On 26/02/2013	Any day expiry	9.02	Call	186.10610		0.18611	226.81590	0.22682	186.106	14.19	0.00	0	6,245.00
DAUS	On 26/02/2013	Any day expiry	9.02	Put	326.50610		0.32651	261.81590	0.26182	326.506	14.19	0.00	0	0.00
DAUS	On 26/02/2013	Any day expiry	8.61	Call	385.53350		0.38553	454.14770	0.45415	385.533	13.10	0.00	0	0.00
DAUS	On 26/02/2013	Any day expiry	8.61	Put	115.93350		0.11593	79.14770	0.07915	115.934	13.10	0.00	0	0.00
DAUS	On 26/02/2013	Any day expiry	7.85	Call	1,040.65980		1.04066	1,140.34920	1.14035	1,040.660	14.68	0.00	0	0.00

Contract Details			Strike	Call / Put	MTM	Yield	MarkPrice	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
DAUS	On 26/02/2013	Any day expiry	7.85	Put	11.05980		0.01106	5.34920	0.00535	11.060	14.68	0.00	0	0.00
DAUS	On 26/02/2013	Any day expiry	8.00	Call	896.96440		0.89696	993.49480	0.99349	896.964	14.12	0.00	0	0.00
DAUS	On 26/02/2013	Any day expiry	8.00	Put	17.36440		0.01736	8.49480	0.00849	17.364	14.12	0.00	0	6,245.00
DAUS	On 26/03/2013	Any day expiry			8.91360		8.91360	9.01920	9.01920		13.96	0.00	0	0.00
DAUS	On 26/03/2013	Any day expiry	9.06	Call	230.20980		0.23021	271.56820	0.27157	230.210	14.67	0.00	0	0.00
DAUS	On 26/03/2013	Any day expiry	9.06	Put	376.60980		0.37661	312.36820	0.31237	376.610	14.67	0.00	0	0.00
DAUS	On 26/03/2013	Any day expiry	9.02	Call	243.30220		0.24330	286.95020	0.28695	243.302	14.49	0.00	0	7,500.00
DAUS	On 26/03/2013	Any day expiry	9.02	Put	349.70220		0.34970	287.75020	0.28775	349.702	14.49	0.00	0	0.00
DAUS	On 26/03/2013	Any day expiry	9.04	Call	236.65750		0.23666	279.14920	0.27915	236.658	14.58	0.00	0	0.00
DAUS	On 26/03/2013	Any day expiry	9.04	Put	363.05750		0.36306	299.94920	0.29995	363.058	14.58	0.00	0	0.00
DAUS	On 26/03/2013	Any day expiry	9.05	Call	233.40930		0.23341	275.33250	0.27533	233.409	14.63	0.00	0	0.00
DAUS	On 26/03/2013	Any day expiry	9.05	Put	369.80930		0.36981	306.13250	0.30613	369.809	14.63	0.00	0	0.00
DAUS	On 26/03/2013	Any day expiry	8.00	Call	941.43440		0.94143	1,035.22330	1.03522	941.434	14.17	0.00	0	0.00
DAUS	On 26/03/2013	Any day expiry	8.00	Put	27.83440		0.02783	16.02330	0.01602	27.834	14.17	0.00	0	7,500.00
DAUS	On 26/04/2013	Any day expiry			8.95090		8.95090	9.05680	9.05680		14.37	0.00	0	0.00
DAUS	On 26/04/2013	Any day expiry	9.04	Call	294.10350		0.29410	338.82150	0.33882	294.103	14.74	0.00	0	0.00
DAUS	On 26/04/2013	Any day expiry	9.04	Put	383.20350		0.38320	322.02150	0.32202	383.203	14.74	0.00	0	0.00
DAUS	On 26/04/2013	Any day expiry	9.05	Call	290.67610		0.29068	334.76570	0.33477	290.676	14.78	0.00	0	0.00
DAUS	On 26/04/2013	Any day expiry	9.05	Put	389.77610		0.38978	327.96570	0.32797	389.776	14.78	0.00	0	0.00
DAUS	On 26/04/2013	Any day expiry	9.06	Call	287.29330		0.28729	330.86730	0.33087	287.293	14.83	0.00	0	0.00
DAUS	On 26/04/2013	Any day expiry	9.06	Put	396.39330		0.39639	334.06730	0.33407	396.393	14.83	0.00	0	0.00
DAUS	On 26/04/2013	Any day expiry	8.00	Call	991.23000		0.99123	1,081.69640	1.08170	991.230	14.30	0.00	0	0.00
DAUS	On 26/04/2013	Any day expiry	8.00	Put	40.33000		0.04033	24.89640	0.02490	40.330	14.30	0.00	0	7,500.00
DAUS	On 26/04/2013	Any day expiry	9.02	Call	301.09230		0.30109	347.07940	0.34708	301.092	14.66	0.00	0	7,500.00
DAUS	On 26/04/2013	Any day expiry	9.02	Put	370.19230		0.37019	310.27940	0.31028	370.192	14.66	0.00	0	0.00
DAUS	On 22/07/2013	Any day expiry			9.05440		9.05440	9.16090	9.16090		14.98	0.00	0	0.00
DAUS	On 22/07/2013	Any day expiry	9.21	Call	380.18060		0.38018	423.97830	0.42398	380.181	15.53	0.00	0	0.00
DAUS	On 22/07/2013	Any day expiry	9.21	Put	535.78060		0.53578	473.07830	0.47308	535.781	15.53	0.00	0	0.00

Contract Details			Strike	Call / Put	MTM	Yield	MarkPrice	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
DAUS	On 22/07/2013	Any day expiry	9.80	Call	238.40930		0.23841	264.93300	0.26493	238.409	17.58	0.00	0	2,800.00
DAUS	On 22/07/2013	Any day expiry	9.80	Put	984.00930		0.98401	904.03300	0.90403	984.009	17.58	0.00	0	0.00
DAUS	On 22/07/2013	Any day expiry	9.19	Call	386.67770		0.38668	431.20220	0.43120	386.678	15.46	0.00	0	0.00
DAUS	On 22/07/2013	Any day expiry	9.19	Put	522.27770		0.52228	460.30220	0.46030	522.278	15.46	0.00	0	0.00
DAUS	On 22/07/2013	Any day expiry	9.20	Call	383.41400		0.38341	427.57380	0.42757	383.414	15.50	0.00	0	0.00
DAUS	On 22/07/2013	Any day expiry	9.20	Put	529.01400		0.52901	466.67380	0.46667	529.014	15.50	0.00	0	1,400.00
DAUS	On 26/08/2013	Any day expiry			9.09550		9.09550	9.20240	9.20240		15.20	0.00	0	0.00
DAUS	On 26/08/2013	Any day expiry	9.30	Call	403.99470		0.40399	447.53510	0.44754	403.995	15.84	0.00	0	0.00
DAUS	On 26/08/2013	Any day expiry	9.30	Put	608.49470		0.60849	545.13510	0.54514	608.495	15.84	0.00	0	0.00
DAUS	On 26/08/2013	Any day expiry	9.31	Call	400.92110		0.40092	444.15790	0.44416	400.921	15.88	0.00	0	0.00
DAUS	On 26/08/2013	Any day expiry	9.31	Put	615.42110		0.61542	551.75790	0.55176	615.421	15.88	0.00	0	0.00
DAUS	On 26/08/2013	Any day expiry	9.84	Call	273.96230		0.27396	303.74940	0.30375	273.962	17.59	0.00	0	4,400.00
DAUS	On 26/08/2013	Any day expiry	9.84	Put	1,018.46230		1.01846	941.34940	0.94135	1,018.462	17.59	0.00	0	0.00
DAUS	On 26/08/2013	Any day expiry	9.24	Call	423.04910		0.42305	468.46790	0.46847	423.049	15.65	0.00	0	0.00
DAUS	On 26/08/2013	Any day expiry	9.24	Put	567.54910		0.56755	506.06790	0.50607	567.549	15.65	0.00	0	2,200.00
DAUS	On 26/08/2013	Any day expiry	9.29	Call	407.09440		0.40709	450.94380	0.45094	407.094	15.81	0.00	0	0.00
DAUS	On 26/08/2013	Any day expiry	9.29	Put	601.59440		0.60159	538.54380	0.53854	601.594	15.81	0.00	0	0.00
DAUS	On 23/09/2013	Any day expiry			9.12860		9.12860	9.23590	9.23590		15.27	0.00	0	0.00
DAUS	On 23/09/2013	Any day expiry	9.31	Call	442.65800		0.44266	487.42810	0.48743	442.658	15.91	0.00	0	0.00
DAUS	On 23/09/2013	Any day expiry	9.31	Put	624.05800		0.62406	561.52810	0.56153	624.058	15.91	0.00	0	0.00
DAUS	On 23/09/2013	Any day expiry	9.88	Call	302.23260		0.30223	332.36820	0.33237	302.233	17.69	0.00	0	2,400.00
DAUS	On 23/09/2013	Any day expiry	9.88	Put	1,053.63260		1.05363	976.46820	0.97647	1,053.633	17.69	0.00	0	0.00
DAUS	On 23/09/2013	Any day expiry	9.28	Call	452.27520		0.45228	497.96570	0.49797	452.275	15.82	0.00	0	0.00
DAUS	On 23/09/2013	Any day expiry	9.28	Put	603.67520		0.60368	542.06570	0.54207	603.675	15.82	0.00	0	1,200.00
DAUS	On 23/09/2013	Any day expiry	9.29	Call	449.04190		0.44904	494.42260	0.49442	449.042	15.85	0.00	0	0.00
DAUS	On 23/09/2013	Any day expiry	9.29	Put	610.44190		0.61044	548.52260	0.54852	610.442	15.85	0.00	0	0.00
DAUS	On 23/09/2013	Any day expiry	9.30	Call	445.83410		0.44583	490.91010	0.49091	445.834	15.88	0.00	0	0.00
DAUS	On 23/09/2013	Any day expiry	9.30	Put	617.23410		0.61723	555.01010	0.55501	617.234	15.88	0.00	0	0.00

Contract Details			Strike	Call / Put	MTM	Yield	MarkPrice	Previous MTM	Previous Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
EL28	On 07/02/2013	Bond Future			111.34200		111.34200	111.32002	111.32002				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	1,668.00000		1.66800	1,689.98000	1.68998	1,668.000			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	1,648.00000		1.64800	1,669.98000	1.66998	1,648.000			0.00	0	0.00
EL28	On 07/02/2013	Bond Future	113.00	Call	0.00000		0.00000	0.00000	0.00000	0.000			0.00	0	0.00
EL28	On 07/02/2013	Bond Future	113.00	Put	1,658.00000		1.65800	1,679.98000	1.67998	1,658.000			0.00	0	0.00
ES18	On 20/04/2018	Price Contribution			100.00000		100.00000	100.00000	100.00000				0.00	0	0.00
ES23	On 25/01/2023	Price Contribution			100.00000		100.00000	100.00000	100.00000				0.00	0	0.00
ES26	On 02/04/2026	Price Contribution			100.00000		100.00000	100.00000	100.00000				0.00	0	0.00
ES33	On 07/02/2013	Bond Future			9.01457		89.03021	9.03615	88.85210				0.00	0	303.00
ES33	On 07/02/2013	Bond Future	8.54	Call	0.00000		0.00000	0.00000	0.00000	0.000			0.00	0	0.00
ES33	On 07/02/2013	Bond Future	8.54	Put	4,065.72000		4.06572	4,243.83000	4.24383	4,065.720			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	3,977.03000		3.97703	4,155.14000	4.15514	3,977.030			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	3,888.47000		3.88847	4,066.58000	4.06658	3,888.470			0.00	0	0.00
ES33	On 15/09/2033	Price Contribution			100.00000		100.00000	100.00000	100.00000				0.00	0	0.00
GOVI	On 07/02/2013	GOVI			429.51100		429.51100	428.91800	428.91800				0.00	0	333.00
GOVI	On 07/02/2013	GOVI	432.99	Call	0.00000		0.00000	0.00000	0.00000	0.000			0.00	0	0.00
GOVI	On 07/02/2013	GOVI	432.99	Put	34,790.00000		3.47900	40,720.00000	4.07200	34,790.000			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	34,890.00000		3.48900	40,820.00000	4.08200	34,890.000			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	34,990.00000		3.49900	40,920.00000	4.09200	34,990.000			0.00	0	0.00

Contract Details			Strike	Call / Put	MTM	Yield	MarkPrice	Previous MTM	Previous Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
GOVI	On 02/05/2013	GOVI			434.90300		434.90300	434.30400	434.30400				0.00	0	0.00
GOVI	On 02/05/2013	GOVI	432.99	Call	19,130.00000		1.91300	13,140.00000	1.31400	19,130.000			0.00	0	0.00
GOVI	On 02/05/2013	GOVI	432.99	Put	0.00000		0.00000	0.00000	0.00000	0.000			0.00	0	0.00
GOVI	On 02/05/2013	GOVI	433.00	Call	19,030.00000		1.90300	13,040.00000	1.30400	19,030.000			0.00	0	0.00
GOVI	On 02/05/2013	GOVI	433.00	Put	0.00000		0.00000	0.00000	0.00000	0.000			0.00	0	0.00
GOVI	On 02/05/2013	GOVI	433.01	Call	18,930.00000		1.89300	12,940.00000	1.29400	18,930.000			0.00	0	0.00
GOVI	On 02/05/2013	GOVI	433.01	Put	0.00000		0.00000	0.00000	0.00000	0.000			0.00	0	0.00
GVIX	On 01/01/2029	LIVE INDEX			110.00000		110.00000	110.00000	110.00000				0.00	0	0.00
IGOV	On 07/02/2013	Index Future			195.21800		195.21800	195.24100	195.24100				0.00	0	607.00
IGOV	On 02/05/2013	Index Future			197.66900		197.66900	197.69300	197.69300				0.00	0	0.00
ILBI	On 07/02/2013	Index Future			521.36900		521.36900	521.27900	521.27900				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 19/12/2012	Jibar Tradeable Future			5.12000		94.88000	5.12000	94.88000				0.00	0	840.00
JIBAR FUTURE	On 16/01/2013	Jibar Tradeable Future			5.08000		94.92000	5.07000	94.93000				0.00	0	0.00
JIBAR FUTURE	On 20/02/2013	Jibar Tradeable Future			5.03000		94.97000	5.02000	94.98000				0.00	0	0.00
JIBAR FUTURE	On 20/03/2013	Jibar Tradeable Future			4.98000		95.02000	4.99000	95.01000				0.00	0	1,000.00
JIBAR FUTURE	On 17/04/2013	Jibar Tradeable Future			4.96000		95.04000	4.97000	95.03000				0.00	0	0.00

Contract Details			Strike	Call / Put	MTM Yield	MarkPrice	Previous MTM	Previous Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
JIBAR FUTURE	On 15/05/2013	Jibar Tradeable Future			4.96000	95.04000	4.96000	95.04000				0.00	0	0.00
JIBAR FUTURE	On 19/06/2013	Jibar Tradeable Future			4.96000	95.04000	4.95000	95.05000				0.00	0	500.00
JIBAR FUTURE	On 18/09/2013	Jibar Tradeable Future			4.98000	95.02000	4.98000	95.02000				0.00	0	2,200.00
JIBAR FUTURE	On 18/12/2013	Jibar Tradeable Future			5.05000	94.95000	5.05000	94.95000				0.00	0	2,000.00
JIBAR FUTURE	On 19/03/2014	Jibar Tradeable Future			5.16000	94.84000	5.17000	94.83000				0.00	0	1,000.00
JIBAR FUTURE	On 18/06/2014	Jibar Tradeable Future			5.29000	94.71000	5.31000	94.69000				0.00	0	800.00
JIBAR FUTURE	On 17/09/2014	Jibar Tradeable Future			5.46000	94.54000	5.47000	94.53000				0.00	0	0.00
NZ\$ / R	On 14/12/2012	Foreign Exchange Future			7.23380	7.23380	7.29180	7.29180		9.43		0.00	0	0.00
NZ\$ / R	On 14/12/2012	Foreign Exchange Future	6.29	Call	946.51110	0.94651	1,004.50040	1.00450	946.511	19.31		0.00	0	0.00
NZ\$ / R	On 14/12/2012	Foreign Exchange Future	6.29	Put	0.01110	0.00001	0.00040	0.00000	0.011	19.31		0.00	0	0.00
NZ\$ / R	On 14/12/2012	Foreign Exchange Future	6.34	Call	896.51370	0.89651	954.50090	0.95450	896.514	18.54		0.00	0	0.00
NZ\$ / R	On 14/12/2012	Foreign Exchange Future	6.34	Put	0.01370	0.00001	0.00090	0.00000	0.014	18.54		0.00	0	0.00
NZ\$ / R	On 14/12/2012	Foreign Exchange Future	6.39	Call	846.51700	0.84652	904.50230	0.90450	846.517	17.76		0.00	0	0.00
NZ\$ / R	On 14/12/2012	Foreign Exchange Future	6.39	Put	0.01700	0.00002	0.00230	0.00000	0.017	17.76		0.00	0	0.00
NZ\$ / R	On 14/12/2012	Foreign Exchange Future	6.45	Call	783.82270	0.78382	841.80670	0.84181	783.823	16.79		0.00	0	0.00
NZ\$ / R	On 14/12/2012	Foreign Exchange Future	6.45	Put	0.02270	0.00002	0.00670	0.00001	0.023	16.79		0.00	0	0.00
NZ\$ / R	On 14/12/2012	Foreign Exchange Future	6.63	Call	603.90810	0.60391	661.87170	0.66187	603.908	14.77		0.00	0	0.00
NZ\$ / R	On 14/12/2012	Foreign Exchange Future	6.63	Put	0.10810	0.00011	0.07170	0.00007	0.108	14.77		0.00	0	0.00
NZ\$ / R	On 18/03/2013	Foreign Exchange Future			7.29750	7.29750	7.35520	7.35520		9.99		0.00	0	0.00
NZ\$ / R	On 18/03/2013	Foreign Exchange Future	6.90	Call	432.60440	0.43260	480.34750	0.48035	432.604	10.46		0.00	0	0.00
NZ\$ / R	On 18/03/2013	Foreign Exchange Future	6.90	Put	35.10440	0.03510	25.14750	0.02515	35.104	10.46		0.00	0	0.00
NZ\$ / R	On 18/03/2013	Foreign Exchange Future	6.91	Call	424.00230	0.42400	471.53300	0.47153	424.002	10.43		0.00	0	0.00
NZ\$ / R	On 18/03/2013	Foreign Exchange Future	6.91	Put	36.50230	0.03650	26.33300	0.02633	36.502	10.43		0.00	0	0.00
NZ\$ / R	On 18/03/2013	Foreign Exchange Future	6.89	Call	441.25580	0.44126	489.20800	0.48921	441.256	10.50		0.00	0	0.00
NZ\$ / R	On 18/03/2013	Foreign Exchange Future	6.89	Put	33.75580	0.03376	24.00800	0.02401	33.756	10.50		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

Contract Details			Strike	Call / Put	MTM	Yield	MarkPrice	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
R023	On 07/02/2013	Bond Future			7.12123		107.98427	7.15802	107.71645			0.00	0	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	594.46000		0.59446	862.28000	0.86228	594.460		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	521.04000		0.52104	788.86000	0.78886	521.040		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	447.69000		0.44769	715.51000	0.71551	447.690		0.00	0	0.00
R023	On 02/05/2013	Bond Future			7.18205		105.36785	7.22009	105.09687			0.00	0	2.00
R023	On 02/05/2013	Bond Future	7.06	Call	0.00000		0.00000	0.00000	0.00000	0.000		0.00	0	0.00
R023	On 02/05/2013	Bond Future	7.06	Put	875.57000		0.87557	1,146.55000	1.14655	875.570		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	1,019.95000		1.01995	1,290.93000	1.29093	1,019.950		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	947.73000		0.94773	1,218.71000	1.21871	947.730		0.00	0	0.00
R023	On 01/08/2013	Bond Future			7.24444		106.78663	7.28391	106.51209			0.00	0	0.00
R023	On 01/08/2013	Bond Future	7.29	Call	316.81000		0.31681	42.27000	0.04227	316.810		0.00	0	0.00
R023	On 01/08/2013	Bond Future	7.29	Put	0.00000		0.00000	0.00000	0.00000	0.000		0.00	0	0.00
R023	On 01/08/2013	Bond Future	7.30	Call	386.18000		0.38618	111.64000	0.11164	386.180		0.00	0	0.00
R023	On 01/08/2013	Bond Future	7.30	Put	0.00000		0.00000	0.00000	0.00000	0.000		0.00	0	0.00
R023	On 01/08/2013	Bond Future	7.31	Call	455.49000		0.45549	180.95000	0.18095	455.490		0.00	0	0.00
R023	On 01/08/2013	Bond Future	7.31	Put	0.00000		0.00000	0.00000	0.00000	0.000		0.00	0	0.00
R157	On 07/02/2013	Bond Future			5.48071		124.67134	5.49746	124.62672		2.05	0.00	0	8,016.00
R157	On 07/02/2013	Bond Future	6.28	Call	2,122.10000		2.12210	2,079.87000	2.07987	2,122.100	2.17	0.00	0	0.00
R157	On 07/02/2013	Bond Future	6.28	Put	16.89000		0.01689	19.28000	0.01928	16.890	2.17	0.00	0	0.00
R157	On 07/02/2013	Bond Future	6.50	Call	2,681.23000		2.68123	2,637.46000	2.63746	2,681.230	2.20	0.00	0	0.00
R157	On 07/02/2013	Bond Future	6.50	Put	5.00000		0.00500	5.85000	0.00585	5.000	2.20	0.00	0	0.00
R157	On 07/02/2013	Bond Future	6.70	Call	3,193.53000		3.19353	3,149.18000	3.14918	3,193.530	2.20	0.00	0	0.00
R157	On 07/02/2013	Bond Future	6.70	Put	1.29000		0.00129	1.56000	0.00156	1.290	2.20	0.00	0	0.00

Contract Details			Strike	Call / Put	MTM	Yield	MarkPrice	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
R157	On 07/02/2013	Bond Future	6.75	Call	3,321.67000		3.32167	3,277.25000	3.27725	3,321.670	2.20	0.00	0	0.00
R157	On 07/02/2013	Bond Future	6.75	Put	0.89000		0.00089	1.09000	0.00109	0.890	2.20	0.00	0	0.00
R157	On 07/02/2013	Bond Future	6.80	Call	3,449.76000		3.44976	3,405.27000	3.40527	3,449.760	2.20	0.00	0	0.00
R157	On 07/02/2013	Bond Future	6.80	Put	0.62000		0.00062	0.75000	0.00075	0.620	2.20	0.00	0	0.00
R157	On 02/05/2013	Bond Future			5.50529		119.36673	5.52389	119.32167		2.02	0.00	0	141.00
R157	On 02/05/2013	Bond Future	5.35	Call	449.84000		0.44984	433.71000	0.43371	449.840	2.00	0.00	0	0.00
R157	On 02/05/2013	Bond Future	5.35	Put	826.93000		0.82693	855.86000	0.85586	826.930	2.00	0.00	0	0.00
R157	On 02/05/2013	Bond Future	5.36	Call	459.99000		0.45999	443.59000	0.44359	459.990	2.00	0.00	0	0.00
R157	On 02/05/2013	Bond Future	5.36	Put	812.75000		0.81275	841.41000	0.84141	812.750	2.00	0.00	0	0.00
R157	On 02/05/2013	Bond Future	5.34	Call	439.84000		0.43984	423.97000	0.42397	439.840	2.00	0.00	0	0.00
R157	On 02/05/2013	Bond Future	5.34	Put	841.27000		0.84127	870.46000	0.87046	841.270	2.00	0.00	0	0.00
R157	On 07/11/2013	Bond Future			5.55624		115.85540	5.58041	115.80988		1.87	0.00	0	0.00
R157	On 07/11/2013	Bond Future	5.61	Call	894.88000		0.89488	872.51000	0.87251	894.880	1.88	0.00	0	0.00
R157	On 07/11/2013	Bond Future	5.61	Put	793.66000		0.79366	816.81000	0.81681	793.660	1.88	0.00	0	0.00
R157	On 07/11/2013	Bond Future	5.59	Call	874.71000		0.87471	852.67000	0.85267	874.710	1.88	0.00	0	0.00
R157	On 07/11/2013	Bond Future	5.59	Put	811.13000		0.81113	834.61000	0.83461	811.130	1.88	0.00	0	0.00
R157	On 07/11/2013	Bond Future	5.60	Call	884.76000		0.88476	862.55000	0.86255	884.760	1.88	0.00	0	0.00
R157	On 07/11/2013	Bond Future	5.60	Put	802.36000		0.80236	825.67000	0.82567	802.360	1.88	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			7.60475		126.04346	7.63636	125.73119		12.95	0.00	0	37,656.00
R186	On 07/02/2013	Bond Future	7.00	Call	779.96000		0.77996	732.13000	0.73213	779.960	12.75	0.00	0	10,300.00
R186	On 07/02/2013	Bond Future	7.00	Put	6,971.91000		6.97191	7,236.35000	7.23635	6,971.910	12.75	0.00	0	0.00
R186	On 07/02/2013	Bond Future	7.25	Call	1,427.22000		1.42722	1,347.59000	1.34759	1,427.220	12.85	0.00	0	670.00
R186	On 07/02/2013	Bond Future	7.25	Put	5,008.44000		5.00844	5,241.08000	5.24108	5,008.440	12.85	0.00	0	0.00

Contract Details			Strike	Call / Put	MTM	Yield	MarkPrice	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
R186	On 07/02/2013	Bond Future	7.50	Call	2,371.89000		2.37189	2,252.98000	2.25298	2,371.890	12.95	0.00	0	575.00
R186	On 07/02/2013	Bond Future	7.50	Put	3,414.61000		3.41461	3,607.97000	3.60797	3,414.610	12.95	0.00	0	0.00
R186	On 07/02/2013	Bond Future	8.32	Call	7,472.45000		7.47245	7,227.12000	7.22712	7,472.450	13.43	0.00	0	0.00
R186	On 07/02/2013	Bond Future	8.32	Put	668.19000		0.66819	735.13000	0.73513	668.190	13.43	0.00	0	2,000.00
R186	On 07/02/2013	Bond Future	8.50	Call	8,865.79000		8.86579	8,601.79000	8.60179	8,865.790	13.54	0.00	0	0.00
R186	On 07/02/2013	Bond Future	8.50	Put	432.27000		0.43227	480.54000	0.48054	432.270	13.54	0.00	0	0.00
R186	On 07/02/2013	Bond Future	7.75	Call	3,637.13000		3.63713	3,475.73000	3.47573	3,637.130	13.10	0.00	0	1,000.00
R186	On 07/02/2013	Bond Future	7.75	Put	2,211.28000		2.21128	2,362.15000	2.36215	2,211.280	13.10	0.00	0	0.00
R186	On 07/02/2013	Bond Future	8.00	Call	5,182.52000		5.18252	4,980.49000	4.98049	5,182.520	13.25	0.00	0	0.00
R186	On 07/02/2013	Bond Future	8.00	Put	1,355.84000		1.35584	1,466.08000	1.46608	1,355.840	13.25	0.00	0	150.00
R186	On 07/02/2013	Bond Future	8.55	Call	9,258.60000		9.25860	8,989.96000	8.98996	9,258.600	13.54	0.00	0	0.00
R186	On 07/02/2013	Bond Future	8.55	Put	378.21000		0.37821	421.84000	0.42184	378.210	13.54	0.00	0	0.00
R186	On 07/02/2013	Bond Future	8.45	Call	8,473.36000		8.47336	8,214.13000	8.21413	8,473.360	13.51	0.00	0	0.00
R186	On 07/02/2013	Bond Future	8.45	Put	489.18000		0.48918	542.22000	0.54222	489.180	13.51	0.00	0	0.00
R186	On 07/02/2013	Bond Future	8.47	Call	8,629.89000		8.62989	8,368.72000	8.36872	8,629.890	13.52	0.00	0	0.00
R186	On 07/02/2013	Bond Future	8.47	Put	465.68000		0.46568	516.78000	0.51678	465.680	13.52	0.00	0	0.00
R186	On 02/05/2013	Bond Future			7.67416		127.55678	7.70676	127.24085		12.98	25,511,356.00	200	212.00
R186	On 02/05/2013	Bond Future	7.41	Call	3,120.07000		3.12007	3,002.35000	3.00235	3,120.070	12.87	0.00	0	0.00
R186	On 02/05/2013	Bond Future	7.41	Put	5,722.39000		5.72239	5,920.60000	5.92060	5,722.390	12.87	0.00	0	0.00
R186	On 02/05/2013	Bond Future	7.39	Call	3,041.10000		3.04110	2,925.59000	2.92559	3,041.100	12.87	0.00	0	0.00
R186	On 02/05/2013	Bond Future	7.39	Put	5,843.55000		5.84355	6,043.97000	6.04397	5,843.550	12.87	0.00	0	0.00
R186	On 02/05/2013	Bond Future	7.40	Call	3,080.43000		3.08043	2,963.82000	2.96382	3,080.430	12.87	0.00	0	0.00
R186	On 02/05/2013	Bond Future	7.40	Put	5,782.76000		5.78276	5,982.08000	5.98208	5,782.760	12.87	0.00	0	0.00
R186	On 07/11/2013	Bond Future			7.83365		125.71864	7.86856	125.39477		13.75	0.00	0	0.00
R186	On 07/11/2013	Bond Future	8.14	Call	8,208.41000		8.20841	8,027.35000	8.02735	8,208.410	13.98	0.00	0	0.00
R186	On 07/11/2013	Bond Future	8.14	Put	5,406.94000		5.40694	5,549.75000	5.54975	5,406.940	13.98	0.00	0	0.00
R186	On 07/11/2013	Bond Future	8.15	Call	8,259.83000		8.25983	8,078.09000	8.07809	8,259.830	13.98	0.00	0	0.00
R186	On 07/11/2013	Bond Future	8.15	Put	5,368.44000		5.36844	5,510.57000	5.51057	5,368.440	13.98	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
R186	On 07/11/2013	Bond Future	8.16	Call	8,311.38000		8.31138	8,128.96000	8.12896	8,311.380	13.99	0.00	0	0.00
R186	On 07/11/2013	Bond Future	8.16	Put	5,330.17000		5.33017	5,471.62000	5.47162	5,330.170	13.99	0.00	0	0.00
R186	On 07/11/2013	Bond Future	8.75	Call	11,560.30000		11.56030	11,340.61000	11.34061	11,560.300	14.34	0.00	0	0.00
R186	On 07/11/2013	Bond Future	8.75	Put	3,444.23000		3.44423	3,548.41000	3.54841	3,444.230	14.34	0.00	0	130.00
R186	On 21/12/2026	Price Contribution			100.00000		100.00000	100.00000	100.00000			0.00	0	0.00
R186/R157	On 21/12/2026	Price Contribution			100.00000		100.00000	100.00000	100.00000			0.00	0	0.00
R186/R207	On 21/12/2026	Price Contribution			100.00000		100.00000	100.00000	100.00000			0.00	0	0.00
R186/R208	On 21/12/2026	Price Contribution			100.00000		100.00000	100.00000	100.00000			0.00	0	0.00
R189	On 07/02/2013	Bond Future			217.26436		217.26436	217.23963	217.23963			0.00	0	154.00
R189	On 07/02/2013	Bond Future	212.99	Call	4,274.36000		4.27436	4,249.63000	4.24963	4,274.360		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	4,264.36000		4.26436	4,239.63000	4.23963	4,264.360		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	4,254.36000		4.25436	4,229.63000	4.22963	4,254.360		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			280.82127		280.82127	280.02740	280.02740			0.00	0	2,543.00
R197	On 07/02/2013	Bond Future	278.99	Call	1,831.27000		1.83127	1,037.40000	1.03740	1,831.270		0.00	0	0.00
R197	On 07/02/2013	Bond Future	278.99	Put	0.00000		0.00000	0.00000	0.00000	0.000		0.00	0	0.00
R197	On 07/02/2013	Bond Future	279.00	Call	1,821.27000		1.82127	1,027.40000	1.02740	1,821.270		0.00	0	0.00
R197	On 07/02/2013	Bond Future	279.00	Put	0.00000		0.00000	0.00000	0.00000	0.000		0.00	0	0.00
R197	On 07/02/2013	Bond Future	279.01	Call	1,811.27000		1.81127	1,017.40000	1.01740	1,811.270		0.00	0	0.00
R197	On 07/02/2013	Bond Future	279.01	Put	0.00000		0.00000	0.00000	0.00000	0.000		0.00	0	0.00
R197	On 02/05/2013	Bond Future			284.34658		284.34658	283.54342	283.54342			0.00	0	40.00
R197	On 02/05/2013	Bond Future	282.39	Call	1,956.58000		1.95658	1,153.42000	1.15342	1,956.580		0.00	0	0.00

Contract Details			Strike	Call / Put	MTM Yield	MarkPrice	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
R197	On 02/05/2013	Bond Future	282.39	Put	0.00000	0.00000	0.00000	0.00000	0.000		0.00	0	0.00
R197	On 02/05/2013	Bond Future	282.40	Call	1,946.58000	1.94658	1,143.42000	1.14342	1,946.580		0.00	0	0.00
R197	On 02/05/2013	Bond Future	282.40	Put	0.00000	0.00000	0.00000	0.00000	0.000		0.00	0	0.00
R197	On 02/05/2013	Bond Future	282.41	Call	1,936.58000	1.93658	1,133.42000	1.13342	1,936.580		0.00	0	0.00
R197	On 02/05/2013	Bond Future	282.41	Put	0.00000	0.00000	0.00000	0.00000	0.000		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			5.07643	107.68675	5.07626	107.68707		1.39	0.00	0	1,540.00
R201	On 07/02/2013	Bond Future	4.98	Call	182.70000	0.18270	184.62000	0.18462	182.700	1.39	0.00	0	0.00
R201	On 07/02/2013	Bond Future	4.98	Put	358.77000	0.35877	360.37000	0.36037	358.770	1.39	0.00	0	0.00
R201	On 07/02/2013	Bond Future	5.60	Call	975.42000	0.97542	976.47000	0.97647	975.420	1.46	0.00	0	0.00
R201	On 07/02/2013	Bond Future	5.60	Put	26.13000	0.02613	26.86000	0.02686	26.130	1.46	0.00	0	0.00
R201	On 07/02/2013	Bond Future	6.20	Call	2,023.97000	2.02397	2,024.32000	2.02432	2,023.970	1.51	0.00	0	0.00
R201	On 07/02/2013	Bond Future	6.20	Put	0.43000	0.00043	0.46000	0.00046	0.430	1.51	0.00	0	0.00
R201	On 07/02/2013	Bond Future	6.25	Call	2,112.68000	2.11268	2,113.03000	2.11303	2,112.680	1.51	0.00	0	0.00
R201	On 07/02/2013	Bond Future	6.25	Put	0.27000	0.00027	0.30000	0.00030	0.270	1.51	0.00	0	0.00
R201	On 07/02/2013	Bond Future	6.30	Call	2,201.35000	2.20135	2,201.69000	2.20169	2,201.350	1.51	0.00	0	0.00
R201	On 07/02/2013	Bond Future	6.30	Put	0.17000	0.00017	0.19000	0.00019	0.170	1.51	0.00	0	0.00
R201	On 02/05/2013	Bond Future			5.05153	108.97963	5.05130	108.97999		1.18	0.00	0	4.00
R201	On 02/05/2013	Bond Future	4.05	Call	6.08000	0.00608	6.21000	0.00621	6.080	1.11	0.00	0	0.00
R201	On 02/05/2013	Bond Future	4.05	Put	1,625.70000	1.62570	1,625.47000	1.62547	1,625.700	1.11	0.00	0	0.00
R201	On 02/05/2013	Bond Future	4.06	Call	6.46000	0.00646	6.60000	0.00660	6.460	1.12	0.00	0	0.00
R201	On 02/05/2013	Bond Future	4.06	Put	1,609.74000	1.60974	1,609.52000	1.60952	1,609.740	1.12	0.00	0	0.00
R201	On 02/05/2013	Bond Future	4.04	Call	5.71000	0.00571	5.85000	0.00585	5.710	1.11	0.00	0	0.00
R201	On 02/05/2013	Bond Future	4.04	Put	1,641.66000	1.64166	1,641.44000	1.64144	1,641.660	1.11	0.00	0	0.00
R201	On 07/11/2013	Bond Future			4.90907	107.52191	4.90809	107.52299		1.02	0.00	0	0.00
R201	On 07/11/2013	Bond Future	4.80	Call	368.78000	0.36878	369.89000	0.36989	368.780	1.02	0.00	0	0.00
R201	On 07/11/2013	Bond Future	4.80	Put	488.65000	0.48865	488.68000	0.48868	488.650	1.02	0.00	0	0.00
R201	On 07/11/2013	Bond Future	4.81	Call	374.21000	0.37421	375.32000	0.37532	374.210	1.03	0.00	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 07/11/2013	Bond Future	4.81	Put	483.08000	0.48308	483.11000	0.48311	483.080	1.03	0.00	0	0.00
R201	On 07/11/2013	Bond Future	4.79	Call	363.41000	0.36341	364.51000	0.36451	363.410	1.02	0.00	0	0.00
R201	On 07/11/2013	Bond Future	4.79	Put	494.28000	0.49428	494.30000	0.49430	494.280	1.02	0.00	0	0.00
R201	On 22/12/2014	Price Contribution			100.00000	100.00000	100.00000	100.00000			0.00	0	0.00
R201/R206	On 22/12/2014	Price Contribution			100.00000	100.00000	100.00000	100.00000			0.00	0	0.00
R202	On 07/02/2013	Bond Future			208.46303	208.46303	209.74068	209.74068			0.00	0	51,729.00
R202	On 07/02/2013	Bond Future	204.99	Call	3,473.03000	3.47303	4,750.68000	4.75068	3,473.030		0.00	0	0.00
R202	On 07/02/2013	Bond Future	204.99	Put	0.00000	0.00000	0.00000	0.00000	0.000		0.00	0	0.00
R202	On 07/02/2013	Bond Future	205.00	Call	3,463.03000	3.46303	4,740.68000	4.74068	3,463.030		0.00	0	0.00
R202	On 07/02/2013	Bond Future	205.00	Put	0.00000	0.00000	0.00000	0.00000	0.000		0.00	0	0.00
R202	On 07/02/2013	Bond Future	205.01	Call	3,453.03000	3.45303	4,730.68000	4.73068	3,453.030		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			211.08003	211.08003	212.37424	212.37424			0.00	0	1.00
R202	On 02/05/2013	Bond Future	211.04	Call	40.03000	0.04003	1,334.24000	1.33424	40.030		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	30.03000	0.03003	1,324.24000	1.32424	30.030		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	20.03000	0.02003	1,314.24000	1.31424	20.030		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			5.96571	112.45744	5.98731	112.36726		4.38	33,737,232.00	300	15,419.00
R203	On 07/02/2013	Bond Future	5.54	Call	238.13000	0.23813	224.50000	0.22450	238.130	4.30	0.00	0	10,000.00
R203	On 07/02/2013	Bond Future	5.54	Put	2,034.01000	2.03401	2,110.56000	2.11056	2,034.010	4.30	0.00	0	0.00
R203	On 07/02/2013	Bond Future	6.11	Call	1,197.63000	1.19763	1,149.06000	1.14906	1,197.630	4.41	0.00	0	12,600.00
R203	On 07/02/2013	Bond Future	6.11	Put	597.00000	0.59700	638.61000	0.63861	597.000	4.41	0.00	0	3,254.00
R203	On 07/02/2013	Bond Future	6.45	Call	2,217.11000	2.21711	2,147.85000	2.14785	2,217.110	4.51	0.00	0	0.00

Contract Details			Strike	Call / Put	MTM	Yield	MarkPrice	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
R203	On 07/02/2013	Bond Future	6.45	Put	217.10000		0.21710	238.02000	0.23802	217.100	4.51	0.00	0	0.00
R203	On 07/02/2013	Bond Future	6.55	Call	2,562.02000		2.56202	2,488.11000	2.48811	2,562.020	4.53	0.00	0	0.00
R203	On 07/02/2013	Bond Future	6.55	Put	154.64000		0.15464	170.91000	0.17091	154.640	4.53	0.00	0	0.00
R203	On 07/02/2013	Bond Future	6.65	Call	2,920.94000		2.92094	2,843.14000	2.84314	2,920.940	4.56	0.00	0	0.00
R203	On 07/02/2013	Bond Future	6.65	Put	108.08000		0.10808	120.46000	0.12046	108.080	4.56	0.00	0	30,250.00
R203	On 07/02/2013	Bond Future	6.94	Call	4,012.30000		4.01230	3,927.05000	3.92705	4,012.300	4.64	0.00	0	0.00
R203	On 07/02/2013	Bond Future	6.94	Put	34.17000		0.03417	39.10000	0.03910	34.170	4.64	0.00	0	0.00
R203	On 07/02/2013	Bond Future	7.15	Call	4,824.88000		4.82488	4,736.87000	4.73687	4,824.880	4.65	0.00	0	0.00
R203	On 07/02/2013	Bond Future	7.15	Put	12.69000		0.01269	14.86000	0.01486	12.690	4.65	0.00	0	0.00
R203	On 07/02/2013	Bond Future	6.50	Call	2,387.59000		2.38759	2,315.91000	2.31591	2,387.590	4.52	0.00	0	0.00
R203	On 07/02/2013	Bond Future	6.50	Put	183.66000		0.18366	202.16000	0.20216	183.660	4.52	0.00	0	0.00
R203	On 02/05/2013	Bond Future			6.00957	109.65126	6.03252	109.56003			4.35	0.00	0	22.00
R203	On 02/05/2013	Bond Future	5.90	Call	1,027.74000		1.02774	991.22000	0.99122	1,027.740	4.33	0.00	0	0.00
R203	On 02/05/2013	Bond Future	5.90	Put	1,464.60000		1.46460	1,519.31000	1.51931	1,464.600	4.33	0.00	0	0.00
R203	On 02/05/2013	Bond Future	5.91	Call	1,045.92000		1.04592	1,008.94000	1.00894	1,045.920	4.34	0.00	0	0.00
R203	On 02/05/2013	Bond Future	5.91	Put	1,442.82000		1.44282	1,497.07000	1.49707	1,442.820	4.34	0.00	0	0.00
R203	On 02/05/2013	Bond Future	5.89	Call	1,009.76000		1.00976	973.69000	0.97369	1,009.760	4.33	0.00	0	0.00
R203	On 02/05/2013	Bond Future	5.89	Put	1,486.60000		1.48660	1,541.76000	1.54176	1,486.600	4.33	0.00	0	0.00
R203	On 07/11/2013	Bond Future			6.11456	108.51917	6.14096	108.42614			4.41	0.00	0	0.00
R203	On 07/11/2013	Bond Future	6.00	Call	1,646.14000		1.64614	1,605.13000	1.60513	1,646.140	4.38	0.00	0	0.00
R203	On 07/11/2013	Bond Future	6.00	Put	2,050.97000		2.05097	2,102.99000	2.10299	2,050.970	4.38	0.00	0	0.00
R203	On 07/11/2013	Bond Future	6.01	Call	1,662.79000		1.66279	1,621.49000	1.62149	1,662.790	4.38	0.00	0	0.00
R203	On 07/11/2013	Bond Future	6.01	Put	2,032.21000		2.03221	2,083.94000	2.08394	2,032.210	4.38	0.00	0	0.00
R203	On 07/11/2013	Bond Future	5.99	Call	1,629.60000		1.62960	1,588.87000	1.58887	1,629.600	4.38	0.00	0	0.00
R203	On 07/11/2013	Bond Future	5.99	Put	2,069.86000		2.06986	2,122.16000	2.12216	2,069.860	4.38	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

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			6.21725		109.78989	6.22825	109.73382		5.94	0.00	0	11,672.00
R204	On 07/02/2013	Bond Future	7.29	Call	5,347.54000		5.34754	5,295.24000	5.29524	5,347.540	6.30	0.00	0	0.00
R204	On 07/02/2013	Bond Future	7.29	Put	42.71000		0.04271	46.48000	0.04648	42.710	6.30	0.00	0	0.00
R204	On 07/02/2013	Bond Future	7.45	Call	6,089.71000		6.08971	6,035.78000	6.03578	6,089.710	6.30	0.00	0	0.00
R204	On 07/02/2013	Bond Future	7.45	Put	21.20000		0.02120	23.34000	0.02334	21.200	6.30	0.00	0	0.00
R204	On 07/02/2013	Bond Future	7.95	Call	8,412.28000		8.41228	8,356.45000	8.35645	8,412.280	6.30	0.00	0	0.00
R204	On 07/02/2013	Bond Future	7.95	Put	1.64000		0.00164	1.88000	0.00188	1.640	6.30	0.00	0	0.00
R204	On 07/02/2013	Bond Future	8.00	Call	8,642.43000		8.64243	8,586.55000	8.58655	8,642.430	6.30	0.00	0	0.00
R204	On 07/02/2013	Bond Future	8.00	Put	1.23000		0.00123	1.42000	0.00142	1.230	6.30	0.00	0	0.00
R204	On 07/02/2013	Bond Future	8.05	Call	8,872.04000		8.87204	8,816.11000	8.81611	8,872.040	6.30	0.00	0	0.00
R204	On 07/02/2013	Bond Future	8.05	Put	0.92000		0.00092	1.06000	0.00106	0.920	6.30	0.00	0	0.00
R204	On 02/05/2013	Bond Future			6.26692		111.10798	6.27846	111.05135		6.05	0.00	0	24.00
R204	On 02/05/2013	Bond Future	6.30	Call	1,827.44000		1.82744	1,803.65000	1.80365	1,827.440	6.07	0.00	0	0.00
R204	On 02/05/2013	Bond Future	6.30	Put	1,665.21000		1.66521	1,698.05000	1.69805	1,665.210	6.07	0.00	0	0.00
R204	On 02/05/2013	Bond Future	6.31	Call	1,853.24000		1.85324	1,829.19000	1.82919	1,853.240	6.07	0.00	0	0.00
R204	On 02/05/2013	Bond Future	6.31	Put	1,642.03000		1.64203	1,674.61000	1.67461	1,642.030	6.07	0.00	0	0.00
R204	On 02/05/2013	Bond Future	6.29	Call	1,801.85000		1.80185	1,778.30000	1.77830	1,801.850	6.06	0.00	0	0.00
R204	On 02/05/2013	Bond Future	6.29	Put	1,688.63000		1.68863	1,721.71000	1.72171	1,688.630	6.06	0.00	0	0.00
R204	On 07/11/2013	Bond Future			6.38259		110.09203	6.39543	110.03451		6.13	0.00	0	0.00
R204	On 07/11/2013	Bond Future	6.30	Call	2,419.04000		2.41904	2,394.78000	2.39478	2,419.040	6.10	0.00	0	0.00
R204	On 07/11/2013	Bond Future	6.30	Put	2,789.96000		2.78996	2,823.22000	2.82322	2,789.960	6.10	0.00	0	0.00
R204	On 07/11/2013	Bond Future	6.31	Call	2,440.90000		2.44090	2,416.49000	2.41649	2,440.900	6.10	0.00	0	0.00
R204	On 07/11/2013	Bond Future	6.31	Put	2,766.82000		2.76682	2,799.93000	2.79993	2,766.820	6.10	0.00	0	0.00
R204	On 07/11/2013	Bond Future	7.00	Call	4,226.44000		4.22644	4,191.51000	4.19151	4,226.440	6.29	0.00	0	0.00
R204	On 07/11/2013	Bond Future	7.00	Put	1,502.65000		1.50265	1,525.24000	1.52524	1,502.650	6.29	0.00	0	180.00
R204	On 07/11/2013	Bond Future	6.29	Call	2,397.29000		2.39729	2,373.19000	2.37319	2,397.290	6.10	0.00	0	0.00
R204	On 07/11/2013	Bond Future	6.29	Put	2,813.23000		2.81323	2,846.65000	2.84665	2,813.230	6.10	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

Contract Details			Strike	Call / Put	MTM	Yield	MarkPrice	Previous MTM	Previous Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
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			5.06156		102.74538	5.05509	102.75124		0.62		0.00	0	1,120.00
R206	On 07/02/2013	Bond Future	4.76	Call	23.03000		0.02303	24.47000	0.02447	23.030	0.61		0.00	0	0.00
R206	On 07/02/2013	Bond Future	4.76	Put	297.01000		0.29701	292.59000	0.29259	297.010	0.61		0.00	0	0.00
R206	On 07/02/2013	Bond Future	5.00	Call	85.63000		0.08563	88.90000	0.08890	85.630	0.62		0.00	0	0.00
R206	On 07/02/2013	Bond Future	5.00	Put	141.46000		0.14146	138.87000	0.13887	141.460	0.62		0.00	0	0.00
R206	On 07/02/2013	Bond Future	5.95	Call	801.07000		0.80107	806.94000	0.80694	801.070	0.69		0.00	0	0.00
R206	On 07/02/2013	Bond Future	5.95	Put	0.44000		0.00044	0.45000	0.00045	0.440	0.69		0.00	0	0.00
R206	On 07/02/2013	Bond Future	6.00	Call	845.68000		0.84568	851.55000	0.85155	845.680	0.69		0.00	0	0.00
R206	On 07/02/2013	Bond Future	6.00	Put	0.29000		0.00029	0.30000	0.00030	0.290	0.69		0.00	0	0.00
R206	On 07/02/2013	Bond Future	6.05	Call	890.31000		0.89031	896.17000	0.89617	890.310	0.69		0.00	0	0.00
R206	On 07/02/2013	Bond Future	6.05	Put	0.18000		0.00018	0.18000	0.00018	0.180	0.69		0.00	0	0.00
R206	On 02/05/2013	Bond Future			5.01058		103.97883	5.00177	103.98484		0.50		0.00	0	23.00
R206	On 02/05/2013	Bond Future	3.40	Call	0.02000		0.00002	0.02000	0.00002	0.020	0.47		0.00	0	0.00
R206	On 02/05/2013	Bond Future	3.40	Put	1,109.43000		1.10943	1,103.42000	1.10342	1,109.430	0.47		0.00	0	0.00
R206	On 02/05/2013	Bond Future	3.41	Call	0.02000		0.00002	0.03000	0.00003	0.020	0.47		0.00	0	0.00
R206	On 02/05/2013	Bond Future	3.41	Put	1,102.48000		1.10248	1,096.48000	1.09648	1,102.480	0.47		0.00	0	0.00
R206	On 02/05/2013	Bond Future	3.39	Call	0.02000		0.00002	0.02000	0.00002	0.020	0.47		0.00	0	0.00
R206	On 02/05/2013	Bond Future	3.39	Put	1,116.38000		1.11638	1,110.37000	1.11037	1,116.380	0.47		0.00	0	0.00
R206	On 07/11/2013	Bond Future			3.96114		103.03437	3.92296	103.04122		0.14		0.00	0	0.00
R206	On 07/11/2013	Bond Future	4.30	Call	92.07000		0.09207	96.76000	0.09676	92.070	0.14		0.00	0	0.00
R206	On 07/11/2013	Bond Future	4.30	Put	31.30000		0.03130	29.14000	0.02914	31.300	0.14		0.00	0	0.00
R206	On 07/11/2013	Bond Future	4.31	Call	93.26000		0.09326	97.99000	0.09799	93.260	0.14		0.00	0	0.00
R206	On 07/11/2013	Bond Future	4.31	Put	30.70000		0.03070	28.58000	0.02858	30.700	0.14		0.00	0	0.00
R206	On 07/11/2013	Bond Future	4.29	Call	90.87000		0.09087	95.54000	0.09554	90.870	0.14		0.00	0	0.00
R206	On 07/11/2013	Bond Future	4.29	Put	31.90000		0.03190	29.72000	0.02972	31.900	0.14		0.00	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 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			6.51198		104.61379	6.53334	104.49343		7.23		0.00	0	6,690.00
R207	On 07/02/2013	Bond Future	7.66	Call	6,276.63000		6.27663	6,162.10000	6.16210	6,276.630	7.61		0.00	0	0.00
R207	On 07/02/2013	Bond Future	7.66	Put	43.23000		0.04323	49.06000	0.04906	43.230	7.61		0.00	0	0.00
R207	On 07/02/2013	Bond Future	7.80	Call	6,985.58000		6.98558	6,868.79000	6.86879	6,985.580	7.61		0.00	0	0.00
R207	On 07/02/2013	Bond Future	7.80	Put	23.90000		0.02390	27.47000	0.02747	23.900	7.61		0.00	0	0.00
R207	On 07/02/2013	Bond Future	8.20	Call	9,009.38000		9.00938	8,889.71000	8.88971	9,009.380	7.61		0.00	0	0.00
R207	On 07/02/2013	Bond Future	8.20	Put	3.52000		0.00352	4.21000	0.00421	3.520	7.61		0.00	0	0.00
R207	On 07/02/2013	Bond Future	8.25	Call	9,260.33000		9.26033	9,140.52000	9.14052	9,260.330	7.61		0.00	0	0.00
R207	On 07/02/2013	Bond Future	8.25	Put	2.71000		0.00271	3.26000	0.00326	2.710	7.61		0.00	0	0.00
R207	On 07/02/2013	Bond Future	8.30	Call	9,510.63000		9.51063	9,390.70000	9.39070	9,510.630	7.61		0.00	0	0.00
R207	On 07/02/2013	Bond Future	8.30	Put	2.07000		0.00207	2.50000	0.00250	2.070	7.61		0.00	0	0.00
R207	On 02/05/2013	Bond Future			6.56885		105.86966	6.59114	105.74794		7.40		0.00	0	0.00
R207	On 02/05/2013	Bond Future	6.45	Call	1,723.51000		1.72351	1,674.77000	1.67477	1,723.510	7.39		0.00	0	0.00
R207	On 02/05/2013	Bond Future	6.45	Put	2,375.51000		2.37551	2,448.49000	2.44849	2,375.510	7.39		0.00	0	0.00
R207	On 02/05/2013	Bond Future	6.46	Call	1,748.37000		1.74837	1,699.13000	1.69913	1,748.370	7.39		0.00	0	0.00
R207	On 02/05/2013	Bond Future	6.46	Put	2,345.32000		2.34532	2,417.80000	2.41780	2,345.320	7.39		0.00	0	0.00
R207	On 02/05/2013	Bond Future	6.44	Call	1,698.86000		1.69886	1,650.64000	1.65064	1,698.860	7.39		0.00	0	0.00
R207	On 02/05/2013	Bond Future	6.44	Put	2,405.95000		2.40595	2,479.45000	2.47945	2,405.950	7.39		0.00	0	0.00
R207	On 07/11/2013	Bond Future			6.69802		105.10463	6.72255	104.98024		7.61		0.00	0	0.00
R207	On 07/11/2013	Bond Future	6.70	Call	3,093.39000		3.09339	3,034.20000	3.03420	3,093.390	7.60		0.00	0	0.00
R207	On 07/11/2013	Bond Future	6.70	Put	3,083.34000		3.08334	3,148.54000	3.14854	3,083.340	7.60		0.00	0	0.00
R207	On 07/11/2013	Bond Future	6.71	Call	3,118.91000		3.11891	3,059.39000	3.05939	3,118.910	7.60		0.00	0	0.00
R207	On 07/11/2013	Bond Future	6.71	Put	3,058.14000		3.05814	3,123.01000	3.12301	3,058.140	7.60		0.00	0	0.00
R207	On 07/11/2013	Bond Future	6.69	Call	3,067.99000		3.06799	3,009.12000	3.00912	3,067.990	7.60		0.00	0	0.00
R207	On 07/11/2013	Bond Future	6.69	Put	3,108.70000		3.10870	3,174.22000	3.17422	3,108.700	7.60		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

Contract Details			Strike	Call / Put	MTM	Yield	MarkPrice	Previous MTM	Previous Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
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			6.67770		102.94074	6.70931	102.74454		8.54	270,734,146.20	2,630	18,931.00	
R208	On 07/02/2013	Bond Future	8.00	Call	7,849.55000		7.84955	7,659.49000	7.65949	7,849.550	9.00	0.00	0	0.00	
R208	On 07/02/2013	Bond Future	8.00	Put	32.78000		0.03278	38.92000	0.03892	32.780	9.00	0.00	0	0.00	
R208	On 07/02/2013	Bond Future	8.05	Call	8,123.93000		8.12393	7,932.90000	7.93290	8,123.930	9.00	0.00	0	0.00	
R208	On 07/02/2013	Bond Future	8.05	Put	26.71000		0.02671	31.88000	0.03188	26.710	9.00	0.00	0	0.00	
R208	On 07/02/2013	Bond Future	8.83	Call	12,338.52000		12.33852	12,142.51000	12.14251	12,338.520	9.00	0.00	0	0.00	
R208	On 07/02/2013	Bond Future	8.83	Put	0.61000		0.00061	0.80000	0.00080	0.610	9.00	0.00	0	0.00	
R208	On 07/02/2013	Bond Future	6.00	Call	247.99000		0.24799	228.34000	0.22834	247.990	8.32	0.00	0	12,250.00	
R208	On 07/02/2013	Bond Future	6.00	Put	4,570.76000		4.57076	4,747.31000	4.74731	4,570.760	8.32	0.00	0	0.00	
R208	On 07/02/2013	Bond Future	7.78	Call	6,646.68000		6.64668	6,462.82000	6.46282	6,646.680	9.00	0.00	0	0.00	
R208	On 07/02/2013	Bond Future	7.78	Put	76.58000		0.07658	88.92000	0.08892	76.580	9.00	0.00	0	0.00	
R208	On 07/02/2013	Bond Future	7.85	Call	7,028.02000		7.02802	6,841.80000	6.84180	7,028.020	9.00	0.00	0	0.00	
R208	On 07/02/2013	Bond Future	7.85	Put	59.00000		0.05900	68.98000	0.06898	59.000	9.00	0.00	0	0.00	
R208	On 07/02/2013	Bond Future	7.95	Call	7,575.32000		7.57532	7,386.36000	7.38636	7,575.320	9.00	0.00	0	0.00	
R208	On 07/02/2013	Bond Future	7.95	Put	40.06000		0.04006	47.30000	0.04730	40.060	9.00	0.00	0	0.00	
R208	On 02/05/2013	Bond Future			6.73176		100.78375	6.76458	100.58526		8.97	0.00	0	47.00	
R208	On 02/05/2013	Bond Future	6.66	Call	2,130.23000		2.13023	2,043.43000	2.04343	2,130.230	8.95	0.00	0	0.00	
R208	On 02/05/2013	Bond Future	6.66	Put	2,565.91000		2.56591	2,677.60000	2.67760	2,565.910	8.95	0.00	0	0.00	
R208	On 02/05/2013	Bond Future	6.64	Call	2,073.77000		2.07377	1,988.60000	1.98860	2,073.770	8.94	0.00	0	0.00	
R208	On 02/05/2013	Bond Future	6.64	Put	2,631.29000		2.63129	2,744.61000	2.74461	2,631.290	8.94	0.00	0	0.00	
R208	On 02/05/2013	Bond Future	6.65	Call	2,101.89000		2.10189	2,015.90000	2.01590	2,101.890	8.95	0.00	0	0.00	
R208	On 02/05/2013	Bond Future	6.65	Put	2,598.46000		2.59846	2,710.96000	2.71096	2,598.460	8.95	0.00	0	0.00	
R208	On 07/11/2013	Bond Future			6.85784		100.17057	6.89356	99.96732		9.34	0.00	0	0.00	
R208	On 07/11/2013	Bond Future	6.81	Call	3,472.35000		3.47235	3,375.66000	3.37566	3,472.350	9.30	0.00	0	0.00	
R208	On 07/11/2013	Bond Future	6.81	Put	3,745.38000		3.74538	3,851.94000	3.85194	3,745.380	9.30	0.00	0	0.00	

Contract Details			Strike	Call / Put	MTM	Yield	MarkPrice	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
R208	On 07/11/2013	Bond Future	7.50	Call	5,700.85000		5.70085	5,570.51000	5.57051	5,700.850	9.56	0.00	0	0.00
R208	On 07/11/2013	Bond Future	7.50	Put	2,123.55000		2.12355	2,196.46000	2.19646	2,123.550	9.56	0.00	0	230.00
R208	On 07/11/2013	Bond Future	6.79	Call	3,417.31000		3.41731	3,321.65000	3.32165	3,417.310	9.30	0.00	0	0.00
R208	On 07/11/2013	Bond Future	6.79	Put	3,804.75000		3.80475	3,912.34000	3.91234	3,804.750	9.30	0.00	0	0.00
R208	On 07/11/2013	Bond Future	6.80	Call	3,444.77000		3.44477	3,348.59000	3.34859	3,444.770	9.30	0.00	0	0.00
R208	On 07/11/2013	Bond Future	6.80	Put	3,774.98000		3.77498	3,882.05000	3.88205	3,774.980	9.30	0.00	0	0.00
R208	On 31/03/2021	Price Contribution			100.00000		100.00000	100.00000	100.00000			0.00	0	0.00
R208/R157	On 31/03/2021	Price Contribution			100.00000		100.00000	100.00000	100.00000			0.00	0	0.00
R208/R204	On 31/03/2021	Price Contribution			100.00000		100.00000	100.00000	100.00000			0.00	0	0.00
R208/R207	On 31/03/2021	Price Contribution			100.00000		100.00000	100.00000	100.00000			0.00	0	0.00
R209	On 07/02/2013	Bond Future			8.40011		80.52567	8.42135	80.34787		15.88	0.00	0	11,552.00
R209	On 07/02/2013	Bond Future	8.63	Call	3,288.77000		3.28877	3,189.93000	3.18993	3,288.770	15.94	0.00	0	0.00
R209	On 07/02/2013	Bond Future	8.63	Put	1,397.49000		1.39749	1,476.45000	1.47645	1,397.490	15.94	0.00	0	11,000.00
R209	On 07/02/2013	Bond Future	8.83	Call	4,369.33000		4.36933	4,250.62000	4.25062	4,369.330	16.04	0.00	0	0.00
R209	On 07/02/2013	Bond Future	8.83	Put	890.33000		0.89033	949.42000	0.94942	890.330	16.04	0.00	0	14,000.00
R209	On 07/02/2013	Bond Future	8.95	Call	5,072.57000		5.07257	4,943.23000	4.94323	5,072.570	16.10	0.00	0	0.00
R209	On 07/02/2013	Bond Future	8.95	Put	665.78000		0.66578	714.24000	0.71424	665.780	16.10	0.00	0	0.00
R209	On 07/02/2013	Bond Future	9.06	Call	5,744.58000		5.74458	5,606.52000	5.60652	5,744.580	16.16	0.00	0	0.00
R209	On 07/02/2013	Bond Future	9.06	Put	503.22000		0.50322	542.96000	0.54296	503.220	16.16	0.00	0	0.00
R209	On 07/02/2013	Bond Future	9.10	Call	5,994.15000		5.99415	5,853.18000	5.85318	5,994.150	16.18	0.00	0	0.00
R209	On 07/02/2013	Bond Future	9.10	Put	453.02000		0.45302	489.85000	0.48985	453.020	16.18	0.00	0	0.00
R209	On 07/02/2013	Bond Future	9.00	Call	5,375.26000		5.37526	5,241.83000	5.24183	5,375.260	16.13	0.00	0	0.00
R209	On 07/02/2013	Bond Future	9.00	Put	587.25000		0.58725	631.62000	0.63162	587.250	16.13	0.00	0	0.00
R209	On 07/02/2013	Bond Future	9.05	Call	5,682.57000		5.68257	5,545.26000	5.54526	5,682.570	16.15	0.00	0	0.00
R209	On 07/02/2013	Bond Future	9.05	Put	516.46000		0.51646	556.95000	0.55695	516.460	16.15	0.00	0	0.00
R209	On 02/05/2013	Bond Future			8.46785		78.35087	8.48963	78.17098		19.85	0.00	0	33.00

Contract Details			Strike	Call / Put	MTM	Yield	MarkPrice	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
R209	On 02/05/2013	Bond Future	8.01	Call	2,415.01000		2.41501	2,360.46000	2.36046	2,415.010	19.64	0.00	0	0.00
R209	On 02/05/2013	Bond Future	8.01	Put	6,351.34000		6.35134	6,476.68000	6.47668	6,351.340	19.64	0.00	0	0.00
R209	On 02/05/2013	Bond Future	7.99	Call	2,355.50000		2.35550	2,302.05000	2.30205	2,355.500	19.64	0.00	0	0.00
R209	On 02/05/2013	Bond Future	7.99	Put	6,470.74000		6.47074	6,597.18000	6.59718	6,470.740	19.64	0.00	0	0.00
R209	On 02/05/2013	Bond Future	8.00	Call	2,385.14000		2.38514	2,331.14000	2.33114	2,385.140	19.64	0.00	0	0.00
R209	On 02/05/2013	Bond Future	8.00	Put	6,410.85000		6.41085	6,536.74000	6.53674	6,410.850	19.64	0.00	0	0.00
R209	On 07/11/2013	Bond Future			8.62257		77.36981	8.64557	77.18548		21.33	0.00	0	0.00
R209	On 07/11/2013	Bond Future	8.81	Call	7,155.10000		7.15510	7,058.17000	7.05817	7,155.100	21.59	0.00	0	0.00
R209	On 07/11/2013	Bond Future	8.81	Put	5,672.80000		5.67280	5,760.20000	5.76020	5,672.800	21.59	0.00	0	0.00
R209	On 07/11/2013	Bond Future	9.50	Call	10,154.93000		10.15493	10,034.98000	10.03498	10,154.930	22.17	0.00	0	0.00
R209	On 07/11/2013	Bond Future	9.50	Put	3,585.27000		3.58527	3,649.65000	3.64965	3,585.270	22.17	0.00	0	180.00
R209	On 07/11/2013	Bond Future	8.79	Call	7,073.15000		7.07315	6,976.94000	6.97694	7,073.150	21.57	0.00	0	0.00
R209	On 07/11/2013	Bond Future	8.79	Put	5,746.89000		5.74689	5,835.01000	5.83501	5,746.890	21.57	0.00	0	0.00
R209	On 07/11/2013	Bond Future	8.80	Call	7,113.93000		7.11393	7,017.37000	7.01737	7,113.930	21.58	0.00	0	0.00
R209	On 07/11/2013	Bond Future	8.80	Put	5,709.59000		5.70959	5,797.36000	5.79736	5,709.590	21.58	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			162.43873		162.43873	161.78673	161.78673			0.00	0	1,212.00
R210	On 07/02/2013	Bond Future	156.99	Call	5,448.73000		5.44873	4,796.73000	4.79673	5,448.730		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	5,438.73000		5.43873	4,786.73000	4.78673	5,438.730		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

Contract Details			Strike	Call / Put	MTM	Yield	MarkPrice	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
R210	On 07/02/2013	Bond Future	157.01	Call	5,428.73000		5.42873	4,776.73000	4.77673	5,428.730		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			162.62574		162.62574	161.96572	161.96572			0.00	0	7.00
R210	On 02/05/2013	Bond Future	161.14	Call	1,485.74000		1.48574	825.72000	0.82572	1,485.740		0.00	0	0.00
R210	On 02/05/2013	Bond Future	161.14	Put	0.00000		0.00000	0.00000	0.00000	0.000		0.00	0	0.00
R210	On 02/05/2013	Bond Future	161.15	Call	1,475.74000		1.47574	815.72000	0.81572	1,475.740		0.00	0	0.00
R210	On 02/05/2013	Bond Future	161.15	Put	0.00000		0.00000	0.00000	0.00000	0.000		0.00	0	0.00
R210	On 02/05/2013	Bond Future	161.16	Call	1,465.74000		1.46574	805.72000	0.80572	1,465.740		0.00	0	0.00
R210	On 02/05/2013	Bond Future	161.16	Put	0.00000		0.00000	0.00000	0.00000	0.000		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			125.58422		125.58422	125.56661	125.56661			0.00	0	703.00
R211	On 07/02/2013	Bond Future	122.99	Call	2,594.22000		2.59422	2,576.61000	2.57661	2,594.220		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	2,584.22000		2.58422	2,566.61000	2.56661	2,584.220		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	2,574.22000		2.57422	2,556.61000	2.55661	2,574.220		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			127.16077		127.16077	127.14318	127.14318			0.00	0	7.00
R211	On 02/05/2013	Bond Future	125.69	Call	1,470.77000		1.47077	1,453.18000	1.45318	1,470.770		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	1,460.77000		1.46077	1,443.18000	1.44318	1,460.770		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	1,450.77000		1.45077	1,433.18000	1.43318	1,450.770		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			130.52132		130.52132	130.28438	130.28438			0.00	0	3,086.00
R212	On 07/02/2013	Bond Future	128.99	Call	1,531.32000		1.53132	1,294.38000	1.29438	1,531.320		0.00	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 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	1,521.32000	1.52132	1,284.38000	1.28438	1,521.320		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	1,511.32000	1.51132	1,274.38000	1.27438	1,511.320		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			132.15991	132.15991	131.92022	131.92022			0.00	0	11.00
R212	On 02/05/2013	Bond Future	131.09	Call	1,069.91000	1.06991	830.22000	0.83022	1,069.910		0.00	0	0.00
R212	On 02/05/2013	Bond Future	131.09	Put	0.00000	0.00000	0.00000	0.00000	0.000		0.00	0	0.00
R212	On 02/05/2013	Bond Future	131.10	Call	1,059.91000	1.05991	820.22000	0.82022	1,059.910		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	1,049.91000	1.04991	810.22000	0.81022	1,049.910		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			8.16782	92.25939	8.19424	92.03252		15.75	0.00	0	9,399.00
R213	On 07/02/2013	Bond Future	8.90	Call	6,556.46000	6.55646	6,378.82000	6.37882	6,556.460	16.05	0.00	0	0.00
R213	On 07/02/2013	Bond Future	8.90	Put	569.15000	0.56915	618.38000	0.61838	569.150	16.05	0.00	0	0.00
R213	On 07/02/2013	Bond Future	8.95	Call	6,879.65000	6.87965	6,697.91000	6.69791	6,879.650	16.08	0.00	0	0.00
R213	On 07/02/2013	Bond Future	8.95	Put	505.28000	0.50528	550.41000	0.55041	505.280	16.08	0.00	0	0.00
R213	On 07/02/2013	Bond Future	9.00	Call	7,206.37000	7.20637	7,020.77000	7.02077	7,206.370	16.10	0.00	0	0.00
R213	On 07/02/2013	Bond Future	9.00	Put	447.61000	0.44761	488.88000	0.48888	447.610	16.10	0.00	0	0.00
R213	On 07/02/2013	Bond Future	9.05	Call	7,536.03000	7.53603	7,346.78000	7.34678	7,536.030	16.12	0.00	0	0.00
R213	On 07/02/2013	Bond Future	9.05	Put	395.52000	0.39552	433.14000	0.43314	395.520	16.12	0.00	0	0.00
R213	On 02/05/2013	Bond Future			8.23602	89.83288	8.26314	89.60331		17.25	0.00	0	5.00
R213	On 02/05/2013	Bond Future	7.86	Call	2,622.42000	2.62242	2,545.14000	2.54514	2,622.420	17.10	0.00	0	0.00
R213	On 02/05/2013	Bond Future	7.86	Put	5,896.55000	5.89655	6,048.84000	6.04884	5,896.550	17.10	0.00	0	0.00
R213	On 02/05/2013	Bond Future	7.84	Call	2,558.05000	2.55805	2,482.23000	2.48223	2,558.050	17.09	0.00	0	0.00
R213	On 02/05/2013	Bond Future	7.84	Put	6,011.20000	6.01120	6,164.95000	6.16495	6,011.200	17.09	0.00	0	0.00
R213	On 02/05/2013	Bond Future	7.85	Call	2,590.11000	2.59011	2,513.56000	2.51356	2,590.110	17.10	0.00	0	0.00

Contract Details			Strike	Call / Put	MTM	Yield	MarkPrice	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
R213	On 02/05/2013	Bond Future	7.85	Put	5,953.69000		5.95369	6,106.71000	6.10671	5,953.690	17.10	0.00	0	0.00
R213	On 07/11/2013	Bond Future			8.39591		88.77617	8.42465	88.54085		18.19	0.00	0	0.00
R213	On 07/11/2013	Bond Future	8.61	Call	7,105.38000		7.10538	6,978.74000	6.97874	7,105.380	18.27	0.00	0	0.00
R213	On 07/11/2013	Bond Future	8.61	Put	5,374.27000		5.37427	5,482.95000	5.48295	5,374.270	18.27	0.00	0	0.00
R213	On 07/11/2013	Bond Future	8.59	Call	7,019.74000		7.01974	6,894.07000	6.89407	7,019.740	18.25	0.00	0	0.00
R213	On 07/11/2013	Bond Future	8.59	Put	5,448.23000		5.44823	5,557.88000	5.55788	5,448.230	18.25	0.00	0	0.00
R213	On 07/11/2013	Bond Future	8.60	Call	7,062.51000		7.06251	6,936.35000	6.93635	7,062.510	18.26	0.00	0	0.00
R213	On 07/11/2013	Bond Future	8.60	Put	5,411.14000		5.41114	5,520.30000	5.52030	5,411.140	18.26	0.00	0	0.00
R213	On 28/02/2031	Price Contribution			100.00000		100.00000	100.00000	100.00000			0.00	0	0.00
R213/R186	On 28/02/2031	Price Contribution			100.00000		100.00000	100.00000	100.00000			0.00	0	0.00
R214	On 07/02/2013	Bond Future			8.43988		82.23517	8.45602	82.09276		17.36	0.00	0	1,714.00
R214	On 07/02/2013	Bond Future	8.59	Call	3,189.21000		3.18921	3,121.98000	3.12198	3,189.210	17.41	0.00	0	0.00
R214	On 07/02/2013	Bond Future	8.59	Put	1,880.89000		1.88089	1,956.07000	1.95607	1,880.890	17.41	0.00	0	0.00
R214	On 07/02/2013	Bond Future	8.60	Call	3,238.95000		3.23895	3,170.91000	3.17091	3,238.950	17.41	0.00	0	0.00
R214	On 07/02/2013	Bond Future	8.60	Put	1,844.75000		1.84475	1,919.12000	1.91912	1,844.750	17.41	0.00	0	0.00
R214	On 07/02/2013	Bond Future	8.61	Call	3,289.06000		3.28906	3,220.20000	3.22020	3,289.060	17.42	0.00	0	0.00
R214	On 07/02/2013	Bond Future	8.61	Put	1,809.15000		1.80915	1,882.70000	1.88270	1,809.150	17.42	0.00	0	0.00
R214	On 28/02/2041	Price Contribution			100.00000		100.00000	100.00000	100.00000			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			1.40920		1.40920	1.42590	1.42590		12.55	0.00	0	0.00
YUAN/R	On 14/12/2012	Foreign Exchange Future	1.18	Call	2,312.02660		0.23120	2,479.01420	0.24790	2,312.027	24.65	0.00	0	0.00
YUAN/R	On 14/12/2012	Foreign Exchange Future	1.18	Put	0.02660		0.00000	0.01420	0.00000	0.027	24.65	0.00	0	0.00
YUAN/R	On 14/12/2012	Foreign Exchange Future	1.23	Call	1,812.07560		0.18121	1,979.03070	0.19790	1,812.076	20.70	0.00	0	0.00
YUAN/R	On 14/12/2012	Foreign Exchange Future	1.23	Put	0.07560		0.00001	0.03070	0.00000	0.076	20.70	0.00	0	0.00
YUAN/R	On 14/12/2012	Foreign Exchange Future	1.28	Call	1,312.34490		0.13123	1,479.13870	0.14791	1,312.345	17.16	0.00	0	0.00
YUAN/R	On 14/12/2012	Foreign Exchange Future	1.28	Put	0.34490		0.00003	0.13870	0.00001	0.345	17.16	0.00	0	0.00

Contract Details			Strike	Call / Put	MTM	Yield	MarkPrice	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
YUAN/R	On 14/12/2012	Foreign Exchange Future	1.34	Call	696.24090		0.06962	861.07970	0.08611	696.241	13.19	0.00	0	0.00
YUAN/R	On 14/12/2012	Foreign Exchange Future	1.34	Put	4.24090		0.00042	2.07970	0.00021	4.241	13.19	0.00	0	0.00
YUAN/R	On 14/12/2012	Foreign Exchange Future	1.35	Call	598.61870		0.05986	762.30210	0.07623	598.619	12.55	0.00	0	0.00
YUAN/R	On 14/12/2012	Foreign Exchange Future	1.35	Put	6.61870		0.00066	3.30210	0.00033	6.619	12.55	0.00	0	0.00
YUAN/R	On 18/03/2013	Foreign Exchange Future			1.41550		1.41550	1.43230	1.43230		13.66	0.00	0	0.00
YUAN/R	On 18/03/2013	Foreign Exchange Future	1.30	Call	1,218.11070		0.12181	1,361.62210	0.13616	1,218.111	13.60	0.00	0	0.00
YUAN/R	On 18/03/2013	Foreign Exchange Future	1.30	Put	63.11070		0.00631	38.62210	0.00386	63.111	13.60	0.00	0	0.00
YUAN/R	On 18/03/2013	Foreign Exchange Future	1.31	Call	1,131.83290		0.11318	1,271.80630	0.12718	1,131.833	13.55	0.00	0	0.00
YUAN/R	On 18/03/2013	Foreign Exchange Future	1.31	Put	76.83290		0.00768	48.80630	0.00488	76.833	13.55	0.00	0	0.00
YUAN/R	On 18/03/2013	Foreign Exchange Future	1.29	Call	1,306.44850		0.13064	1,453.23430	0.14532	1,306.449	13.64	0.00	0	0.00
YUAN/R	On 18/03/2013	Foreign Exchange Future	1.29	Put	51.44850		0.00514	30.23430	0.00302	51.449	13.64	0.00	0	0.00
Total for Derivatives :											552,255,983.04	62,759	1 617 371.00	

i-Bonds

AA02	On 28/03/2016	Spot Bond			100.19948		13.23762	100.19948	13.20515			0.00	0	0.00
AA03	On 11/05/2015	Spot Bond			111.91291		19.70453	111.91291	19.65621			0.00	0	0.00
AA04	On 22/03/2017	Spot Bond			100.28788		10.19823	100.28788	10.17319			0.00	0	0.00
AA05	On 22/03/2019	Spot Bond			107.66087		10.64626	107.66087	10.62096			0.00	0	50,000,000.00
AB010	On 21/11/2022	Spot Bond			100.00000		0.07616	100.00000	0.07559			600,000,000,000.00	6,000,000	22,850,000.00
AB011	On 21/11/2023	Spot Bond			100.00000		0.03808	100.00000	0.03779			0.00	0	2,000,000.00
AB012	On 21/11/2022	Spot Bond			8.00000		44.81787	8.00000	44.79881			0.00	0	0.00
AB013	On 21/11/2023	Spot Bond			8.00000		106.82225	8.00000	106.77683			0.00	0	0.00
AB06	On 27/03/2015	Spot Bond			103.39172		22.58008	103.39172	22.52815			0.00	0	21,610,000.00

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
AB07	On 07/03/2014	Spot Bond	104.36845	42.20554	104.36845	42.10774				0.00	0	7,900,000.00
AB08	On 03/05/2017	Spot Bond	101.36321	9.79400	101.36321	9.76999				0.00	0	0.00
AB09	On 03/05/2017	Spot Bond	113.91613	11.44838	113.91613	11.41990				0.00	0	5,000,000.00
ABCL1	On 22/09/2013	Spot Bond	100.27783	64.79304	100.27783	64.63396				0.00	0	0.00
ABCP11	On 31/03/2013	Spot Bond	211.62296	61.44416	211.62296	61.23263				0.00	0	0.00
ABCP12	On 20/09/2014	Spot Bond	129.44081	26.19413	129.44081	26.11455				0.00	0	0.00
ABCP13	On 07/12/2023	Spot Bond	262.36064	2.06774	262.36064	2.05831				0.00	0	0.00
ABFN04	On 25/02/2015	Spot Bond	100.84946	19.55980	100.84946	19.51205				0.00	0	0.00
ABFN05	On 17/03/2014	Spot Bond	100.44837	44.48991	100.44837	44.38050				0.00	0	0.00
ABFN06	On 17/03/2016	Spot Bond	100.42180	13.80509	100.42180	13.77116				0.00	0	0.00
ABFN07	On 17/03/2018	Spot Bond	100.43468	8.89809	100.43468	8.87622				0.00	0	0.00
ABFN08	On 17/03/2020	Spot Bond	100.45423	8.40284	100.45423	8.38218				0.00	0	0.00
ABFN09	On 17/03/2026	Spot Bond	100.46712	8.47375	100.46712	8.45292				0.00	0	0.00
ABL10A	On 15/03/2015	Spot Bond	111.10270	24.54982	111.10270	24.48996				0.00	0	3,700,000.00
ABL10B	On 15/03/2015	Spot Bond	103.51808	23.92840	103.51808	23.86796				0.00	0	0.00
ABL11A	On 29/09/2014	Spot Bond	105.34380	30.06255	105.34380	29.99235			50,059,373,760.00	475,200	118,800.00	
ABL11B	On 29/09/2014	Spot Bond	101.94970	31.03319	101.94970	30.95585				0.00	0	0.00

Contract Details	Strike	Call / Put	MTM Yield	MarkPrice	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
ABL12B	On 08/03/2015	Spot Bond	101.07971	24.29283	101.07971	24.23276			0.00	0	0.00
ABL13	On 11/10/2016	Spot Bond	99.99989	12.34205	99.99989	12.31215			0.00	0	0.00
ABL14	On 09/10/2015	Spot Bond	100.00000	13.47816	100.00000	13.37700			0.00	0	0.00
ABL15	On 09/10/2017	Spot Bond	100.00000	3.36954	100.00000	3.34425			0.00	0	0.00
ABL7	On 18/02/2013	Spot Bond	103.66357	87.12030	103.66357	86.91728			0.00	0	1,000,000.00
ABL8A	On 19/09/2013	Spot Bond	107.24687	59.10831	107.24687	58.96827			0.00	0	1,400,000.00
ABL8B	On 19/09/2013	Spot Bond	102.43496	65.76784	102.43496	65.60327			0.00	0	0.00
ABL9	On 19/02/2013	Spot Bond	100.00000	84.41142	100.00000	84.22087			0.00	0	0.00
ABLC04	On 15/02/2013	Spot Bond	100.00000	83.33333	100.00000	83.14351			0.00	0	0.00
ABLC07	On 15/02/2013	Spot Bond	100.85053	85.49339	100.85053	85.29727			0.00	0	0.00
ABLI01	On 31/03/2013	Spot Bond	211.08307	61.50758	211.08307	61.29616			0.00	0	0.00
ABLI02	On 08/05/2014	Spot Bond	133.30786	34.04642	133.30786	33.94080			0.00	0	54,927,000.00
ABLI03	On 15/03/2015	Spot Bond	119.08892	18.97917	119.08892	18.92485			0.00	0	0.00
ABLI04	On 11/10/2016	Spot Bond	109.87287	8.12483	109.87287	8.10289			0.00	0	1,600,000.00
ABLS2A	On 13/07/2016	Spot Bond	118.65286	21.82348	118.65286	21.76830			0.00	0	0.00
ABLS2B	On 13/07/2016	Spot Bond	99.88052	16.46682	99.88052	16.42696			0.00	0	0.00
ABLS3	On 31/03/2018	Spot Bond	100.32050	12.17817	100.32050	12.14857			0.00	0	0.00
ABLS4	On 29/03/2019	Spot Bond	100.26386	11.62837	100.26386	11.59982			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM Yield	MarkPrice	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
ABLS5	On 29/06/2019	Spot Bond	100.35503	11.56400	100.35503	11.52739			0.00	0	0.00
ABLS11	On 29/06/2019	Spot Bond	104.30633	6.68053	104.30633	6.66332			0.00	0	0.00
ABN03U	On 12/03/2015	Spot Bond	100.00000	23.71440	100.00000	23.58823			0.00	0	0.00
ABN05	On 18/04/2021	Spot Bond	158.84518	3.14911	158.84518	3.13811			0.00	0	0.00
ABN07	On 13/06/2015	Spot Bond	152.12037	11.07384	152.12037	11.03650			0.00	0	0.00
ABN09	On 27/06/2023	Spot Bond	164.13952	4.62128	164.13952	4.60486			0.00	0	0.00
ABN13	On 04/03/2013	Spot Bond	141.35498	106.05158	141.35498	105.71770			0.00	0	0.00
ABN14	On 10/10/2033	Spot Bond	161.61787	3.02767	161.61787	3.01698			0.00	0	0.00
ABN17	On 31/03/2013	Spot Bond	211.55410	61.45224	211.55410	61.24073			0.00	0	0.00
ABN23	On 31/03/2013	Spot Bond	211.63281	61.44300	211.63281	61.23148			0.00	0	0.00
ABN32	On 31/03/2013	Spot Bond	100.00000	78.09258	100.00000	77.93090			0.00	0	0.00
ABN33	On 29/01/2018	Spot Bond	69.59203	6.57465	69.59203	6.56517			0.00	0	0.00
ABN34	On 29/01/2018	Spot Bond	69.59203	6.57465	69.59203	6.56517			0.00	0	0.00
ABN35	On 04/03/2013	Spot Bond	100.66669	81.38094	100.66669	81.20152			0.00	0	0.00
ABN37	On 07/07/2016	Spot Bond	84.61000	11.07641	84.61000	11.05782			0.00	0	0.00
ABN38	On 17/08/2015	Spot Bond	93.01000	16.92557	93.01000	16.89511			0.00	0	0.00
ABN39	On 21/09/2016	Spot Bond	100.38164	12.10389	100.38164	12.07414			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM Yield	MarkPrice	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
ABN40	On 29/09/2015	Spot Bond	95.94000	15.01250	95.94000	14.98486			0.00	0	0.00
ABN41	On 01/10/2014	Spot Bond	100.00000	28.23081	100.00000	28.17725			0.00	0	0.00
ABN42	On 16/11/2015	Spot Bond	94.42000	14.06101	94.42000	14.03542			0.00	0	0.00
ABN44	On 14/12/2015	Spot Bond	95.33000	13.17092	95.33000	13.14645			0.00	0	0.00
ABN45	On 23/02/2016	Spot Bond	89.17000	27.95250	89.17000	27.90291			0.00	0	0.00
ABN46	On 23/03/2016	Spot Bond	92.44000	25.93286	92.44000	25.88549			0.00	0	0.00
ABN47	On 05/04/2017	Spot Bond	100.10161	10.24151	100.10161	10.20951			0.00	0	0.00
ABN48	On 13/04/2017	Spot Bond	99.93416	10.06967	99.93416	10.03825			0.00	0	0.00
ABN49	On 12/04/2016	Spot Bond	90.18000	25.35986	90.18000	25.31436			0.00	0	0.00
ABN50	On 21/12/2014	Spot Bond	122.92857	21.18000	122.92857	21.14030			0.00	0	0.00
ABN51	On 09/09/2015	Spot Bond	111.67000	18.32631	111.67000	18.30404			0.00	0	0.00
ABN52	On 18/05/2016	Spot Bond	97.51000	21.54288	97.51000	21.50196			0.00	0	0.00
ABN53	On 01/06/2016	Spot Bond	95.63000	21.13264	95.63000	21.09308			0.00	0	0.00
ABN54	On 14/06/2016	Spot Bond	97.02000	20.40846	97.02000	20.36983			0.00	0	0.00
ABN55	On 27/06/2017	Spot Bond	100.23447	8.48917	100.23447	8.46232			0.00	0	0.00
ABN56	On 15/09/2015	Spot Bond	119.76186	20.40711	119.76186	20.35427			0.00	0	0.00
ABN57	On 05/07/2013	Spot Bond	94.20000	71.58721	94.20000	71.45715			0.00	0	0.00
ABN58	On 16/07/2017	Spot Bond	99.90991	10.56050	99.90991	10.51408			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM Yield	MarkPrice	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
ABN59	On 20/07/2016	Spot Bond	94.15000	18.50370	94.15000	18.46944			0.00	0	0.00
ABN60	On 23/08/2016	Spot Bond	94.84000	17.25100	94.84000	17.21888			0.00	0	0.00
ABN61	On 31/01/2025	Spot Bond	99.13676	3.08622	99.13676	3.07189			0.00	0	0.00
ABN62	On 31/03/2028	Spot Bond	143.60519	2.19656	143.60519	2.19004			0.00	0	0.00
ABN63	On 07/12/2033	Spot Bond	186.40405	1.81149	186.40405	1.79857			0.00	0	0.00
ABN64	On 12/10/2015	Spot Bond	100.00000	13.75589	100.00000	13.72958			0.00	0	0.00
ABN65	On 05/07/2013	Spot Bond	100.00000	66.73143	100.00000	66.60483			0.00	0	0.00
ABN66	On 21/11/2016	Spot Bond	100.00000	13.40002	100.00000	13.37409			0.00	0	0.00
ABS10	On 17/03/2018	Spot Bond	111.64771	11.55231	111.64771	11.52403			0.00	0	5,400,000.00
ABS5	On 01/05/2015	Spot Bond	108.15845	19.80683	108.15845	19.75958			0.00	0	4,900,000.00
ABS6	On 01/06/2020	Spot Bond	102.54996	8.23717	102.54996	8.21845			0.00	0	4,000,000.00
ABS7	On 11/09/2026	Spot Bond	94.96915	11.09925	94.96915	11.07545			0.00	0	0.00
ABS9	On 17/03/2016	Spot Bond	108.39757	15.72925	108.39757	15.69165			0.00	0	0.00
ABS11	On 11/06/2014	Spot Bond	122.68013	30.63346	122.68013	30.54476			0.00	0	0.00
ABS11	On 11/06/2014	Spot Bond	4.00000	118.56092	4.00000	118.51426			0.00	0	0.00
ABS12	On 07/12/2023	Spot Bond	266.98405	2.03161	266.98405	2.02222			0.00	0	0.00
ABS13	On 31/01/2017	Spot Bond	120.37770	5.30069	120.37770	5.28562			0.00	0	0.00
ABS14	On 31/01/2022	Spot Bond	121.95151	3.45727	121.95151	3.44735			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM Yield	MarkPrice	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
ACL001	On 31/07/2013	Spot Bond	99.40204	59.10788	99.40204	58.96545			0.00	0	0.00
ACL017	On 20/03/2013	Spot Bond	100.37243	97.30086	100.37243	97.04457			0.00	0	0.00
ACL019	On 20/06/2013	Spot Bond	100.40649	65.51656	100.40649	65.35552			0.00	0	0.00
ACL01U	On 30/06/2015	Spot Bond	100.00000	21.40085	100.00000	21.34900			0.00	0	0.00
ACL020	On 31/08/2013	Spot Bond	100.91878	55.42173	100.91878	55.28336			0.00	0	0.00
ACL024	On 20/04/2013	Spot Bond	99.79614	90.25953	99.79614	90.04296			0.00	0	0.00
ACL025	On 31/08/2013	Spot Bond	100.91878	55.42173	100.91878	55.28336			0.00	0	0.00
ACL026	On 08/05/2013	Spot Bond	101.24381	86.12525	101.24381	85.92518			0.00	0	0.00
ACL027	On 20/05/2013	Spot Bond	107.32702	71.40903	107.32702	71.26848			0.00	0	0.00
ACL028	On 15/09/2015	Spot Bond	108.29483	22.99352	108.29483	22.93862			0.00	0	0.00
ACL029	On 20/08/2015	Spot Bond	101.29798	17.13794	101.29798	17.09594			0.00	0	0.00
ACL033	On 20/08/2015	Spot Bond	101.33324	17.36312	101.33324	17.32055			0.00	0	0.00
ACL036	On 20/08/2015	Spot Bond	101.83296	20.54819	101.83296	20.49759			0.00	0	0.00
ACL039	On 20/09/2013	Spot Bond	100.38145	65.26559	100.38145	65.10520			0.00	0	0.00
ACL041	On 20/09/2013	Spot Bond	100.37804	65.23136	100.37804	65.07106			0.00	0	0.00
ACL042	On 20/08/2015	Spot Bond	101.26271	16.91264	101.26271	16.87122			0.00	0	0.00
ACL047	On 22/10/2018	Spot Bond	53.29666	8.10329	53.29666	8.09381			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM Yield	MarkPrice	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
ACL053	On 29/01/2013	Spot Bond	100.00000	88.16679	100.00000	87.95787			0.00	0	0.00
ACL054	On 29/01/2013	Spot Bond	100.00000	88.16679	100.00000	87.95787			0.00	0	0.00
ACL068	On 22/02/2014	Spot Bond	100.96976	38.27171	100.96976	38.17819			0.00	0	0.00
ACL070	On 31/12/2013	Spot Bond	100.25039	44.26174	100.25039	44.15427			0.00	0	0.00
ACL071	On 20/06/2015	Spot Bond	100.00000	17.16491	100.00000	17.13234			0.00	0	0.00
ACL073	On 20/09/2015	Spot Bond	100.00000	14.41337	100.00000	14.38602			0.00	0	0.00
ACL074	On 20/09/2015	Spot Bond	100.00000	14.41337	100.00000	14.38602			0.00	0	0.00
ACL075	On 20/09/2013	Spot Bond	100.42346	65.68769	100.42346	65.52621			0.00	0	0.00
ACL076	On 20/09/2015	Spot Bond	100.44432	18.60731	100.44432	18.56156			0.00	0	0.00
ACL077	On 20/09/2015	Spot Bond	100.49129	19.50416	100.49129	19.45618			0.00	0	0.00
ACL078	On 20/09/2015	Spot Bond	100.42335	18.20734	100.42335	18.16258			0.00	0	0.00
ACL080	On 20/09/2015	Spot Bond	100.43752	18.47760	100.43752	18.43217			0.00	0	0.00
ACL081	On 20/09/2015	Spot Bond	100.44375	18.59650	100.44375	18.55078			0.00	0	0.00
ACL082	On 30/07/2017	Spot Bond	101.50954	12.12553	101.50954	12.09851			0.00	0	0.00
ACL083	On 30/07/2017	Spot Bond	101.50954	12.12553	101.50954	12.09851			0.00	0	0.00
ACL084	On 30/07/2017	Spot Bond	101.51908	12.18852	101.51908	12.16136			0.00	0	0.00
ACL085	On 20/12/2015	Spot Bond	100.41204	14.55505	100.41204	14.51926			0.00	0	0.00
ACL086	On 30/07/2017	Spot Bond	101.51908	12.18852	101.51908	12.16136			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
ACL087	On 30/07/2017	Spot Bond	101.49999	12.06253	101.49999	12.03564				0.00	0	0.00
ACL088	On 20/12/2015	Spot Bond	78.26156	34.36126	78.26156	34.30703				0.00	0	0.00
ACL089	On 20/12/2014	Spot Bond	100.40403	23.22586	100.40403	23.16877				0.00	0	0.00
ACL090	On 20/12/2012	Spot Bond	100.37805	97.33584	100.37805	97.08012				0.00	0	0.00
ACL091	On 20/12/2013	Spot Bond	100.39793	44.76091	100.39793	44.65089				0.00	0	0.00
ACL092	On 26/12/2015	Spot Bond	100.28977	14.25601	100.28977	14.22101				0.00	0	0.00
ACL093	On 20/12/2013	Spot Bond	100.39793	44.76091	100.39793	44.65089				0.00	0	0.00
ACL094	On 20/12/2012	Spot Bond	100.37805	97.33584	100.37805	97.08012				0.00	0	0.00
ACL095	On 20/12/2018	Spot Bond	100.42907	9.24452	100.42907	9.22180				0.00	0	0.00
ACL096	On 20/06/2020	Spot Bond	100.44304	9.23787	100.44304	9.21516				0.00	0	0.00
ACL097	On 20/12/2025	Spot Bond	100.44869	9.25087	100.44869	9.22812				0.00	0	0.00
ACL098	On 20/12/2025	Spot Bond	100.43737	9.01223	100.43737	8.99008				0.00	0	0.00
ACL099	On 20/12/2013	Spot Bond	100.36953	44.36724	100.36953	44.25822				0.00	0	0.00
ACL100	On 20/12/2017	Spot Bond	100.41205	9.48782	100.41205	9.46449				0.00	0	0.00
ACL101	On 18/01/2013	Spot Bond	99.88150	90.47724	99.88150	90.25734				0.00	0	0.00
ACL102	On 12/07/2013	Spot Bond	99.98291	61.87727	99.98291	61.72739				0.00	0	0.00
ACL103	On 18/01/2013	Spot Bond	99.88150	90.47724	99.88150	90.25734				0.00	0	0.00

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
ACL104		On 20/12/2019	Spot Bond		108.24656	11.36060	108.24656	11.33074		0.00	0	930,000.00
ACL114		On 20/03/2014	Spot Bond		100.37811	44.48532	100.37811	44.37600		0.00	0	0.00
ACL115		On 31/01/2014	Spot Bond		104.10799	46.17820	104.10799	46.07315		0.00	0	0.00
ACL116		On 31/01/2014	Spot Bond		101.33364	40.03003	101.33364	39.93189		0.00	0	0.00
ACL118		On 26/01/2021	Spot Bond		101.54682	7.97626	101.54682	7.95667		0.00	0	0.00
ACL120		On 26/01/2021	Spot Bond		102.38458	7.92472	102.38458	7.90511		0.00	0	0.00
ACL122		On 20/06/2016	Spot Bond		100.00000	8.58246	100.00000	8.56617		0.00	0	0.00
ACL123		On 27/01/2014	Spot Bond		101.42788	40.46566	101.42788	40.36638		0.00	0	0.00
ACL124		On 09/06/2018	Spot Bond		100.00000	3.63612	100.00000	3.62807		0.00	0	0.00
ACL125		On 20/09/2017	Spot Bond		100.00000	4.66689	100.00000	4.65645		0.00	0	0.00
ACL126		On 20/09/2016	Spot Bond		71.11496	13.02519	71.11496	13.00603		0.00	0	0.00
ACL127		On 20/09/2021	Spot Bond		132.65083	2.64685	132.65083	2.63941		0.00	0	0.00
ACL128		On 20/09/2021	Spot Bond		132.65812	2.74909	132.65812	2.74137		0.00	0	0.00
ACL129		On 20/09/2021	Spot Bond		100.42332	8.75702	100.42332	8.73549		0.00	0	0.00
ACL130		On 18/08/2014	Spot Bond		100.93790	26.85521	100.93790	26.78960		0.00	0	0.00
ACL131		On 18/08/2014	Spot Bond		100.93790	26.85521	100.93790	26.78960		0.00	0	0.00
ACL132		On 27/01/2014	Spot Bond		101.42788	40.46566	101.42788	40.36638		0.00	0	0.00
ACL133		On 26/08/2014	Spot Bond		100.82870	26.51447	100.82870	26.44976		0.00	0	0.00

Contract Details	Strike	Call / Put	MTM Yield	MarkPrice	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
ACL134	On 20/09/2014	Spot Bond	100.40912	31.73887	100.40912	31.66086			0.00	0	0.00
ACL135	On 20/09/2014	Spot Bond	100.40572	31.68314	100.40572	31.60527			0.00	0	0.00
ACL136	On 20/09/2021	Spot Bond	101.67963	8.50956	101.67963	8.48842			0.00	0	0.00
ACL137	On 02/09/2016	Spot Bond	100.74141	10.24944	100.74141	10.22389			0.00	0	0.00
ACL138	On 20/09/2021	Spot Bond	101.67956	8.49773	101.67956	8.47660			0.00	0	0.00
ACL139	On 30/07/2017	Spot Bond	102.34980	11.81964	102.34980	11.79313			0.00	0	0.00
ACL140	On 20/12/2012	Spot Bond	100.42347	97.52555	100.42347	97.26922			0.00	0	0.00
ACL141	On 30/07/2017	Spot Bond	102.41855	11.87441	102.41855	11.84776			0.00	0	0.00
ACL142	On 20/12/2014	Spot Bond	100.57096	23.26891	100.57096	23.21163			0.00	0	0.00
ACL143	On 20/12/2016	Spot Bond	100.76241	11.54737	100.76241	11.51890			0.00	0	0.00
ACL144	On 20/12/2016	Spot Bond	100.26297	10.86179	100.26297	10.83512			0.00	0	0.00
ACL145	On 20/12/2021	Spot Bond	100.42504	8.77696	100.42504	8.75537			0.00	0	0.00
ACL146	On 30/11/2013	Spot Bond	101.60514	58.36478	101.60514	58.21816			0.00	0	0.00
ACL149	On 20/03/2014	Spot Bond	100.61305	43.55429	100.61305	43.46663			0.00	0	0.00
ACL150	On 20/03/2014	Spot Bond	100.35023	43.42278	100.35023	43.33560			0.00	0	0.00
ACL151	On 20/03/2017	Spot Bond	100.41612	10.58760	100.41612	10.56634			0.00	0	0.00
ACL152	On 08/02/2014	Spot Bond	101.07263	38.87895	101.07263	38.78386			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM Yield	MarkPrice	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
ACL153		On 20/03/2015	Spot Bond	100.37072	21.91077	100.37072	21.86676		0.00	0	0.00
ACL154		On 20/03/2015	Spot Bond	100.36105	21.74306	100.36105	21.69939		0.00	0	0.00
ACL155		On 20/03/2015	Spot Bond	100.37982	22.06860	100.37982	22.02428		0.00	0	0.00
ACL156		On 20/03/2017	Spot Bond	100.41498	10.56511	100.41498	10.54388		0.00	0	0.00
ACL157		On 20/03/2017	Spot Bond	100.39511	10.17134	100.39511	10.15091		0.00	0	0.00
ACL158		On 20/03/2015	Spot Bond	100.37243	21.94036	100.37243	21.89631		0.00	0	0.00
ACL159		On 20/03/2015	Spot Bond	100.37868	22.04887	100.37868	22.00460		0.00	0	0.00
ACL161		On 20/03/2022	Spot Bond	100.58046	11.49637	100.58046	11.47803		0.00	0	0.00
ACL162		On 20/09/2015	Spot Bond	100.38479	16.16023	100.38479	16.12777		0.00	0	0.00
ACL163		On 20/03/2015	Spot Bond	100.37527	21.98969	100.37527	21.94552		0.00	0	0.00
ACL164		On 20/06/2014	Spot Bond	100.52552	33.64175	100.52552	33.55897		0.00	0	0.00
ACL165		On 20/06/2017	Spot Bond	100.96473	22.04237	100.96473	21.98792		0.00	0	0.00
ACL166		On 20/03/2014	Spot Bond	100.34943	44.22890	100.34943	44.12025		0.00	0	0.00
ACL167		On 20/06/2019	Spot Bond	109.48099	10.38273	109.48099	10.36510		0.00	0	0.00
ACL168		On 20/06/2017	Spot Bond	100.41322	10.08398	100.41322	10.05919		0.00	0	0.00
ACL169		On 20/06/2017	Spot Bond	103.04527	3.80608	103.04527	3.79886		0.00	0	0.00
ACL170		On 20/03/2015	Spot Bond	100.37811	22.75601	100.37811	22.70009		0.00	0	0.00
ACL171		On 30/11/2012	Spot Bond	100.00000	69.99837	100.00000	69.99835		0.00	0	0.00

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
ACL172	On 20/06/2015	Spot Bond	100.37910	17.36385	100.37910	17.32117				0.00	0	0.00
ACL173	On 20/06/2017	Spot Bond	100.39881	10.00314	100.39881	9.97856				0.00	0	0.00
ACL174	On 20/06/2019	Spot Bond	100.41280	8.97764	100.41280	8.95557				0.00	0	0.00
ACL175	On 20/06/2019	Spot Bond	100.38479	8.38244	100.38479	8.36184				0.00	0	0.00
ACL176	On 30/11/2012	Spot Bond	100.00000	70.03337	100.00000	70.03336				0.00	0	0.00
ACL177	On 20/09/2013	Spot Bond	100.37751	64.83874	100.37751	64.63342				0.00	0	0.00
ACL178	On 20/09/2014	Spot Bond	100.41000	31.96154	100.41000	31.86029				0.00	0	0.00
ACL179	On 30/11/2012	Spot Bond	100.00000	69.75003	100.00000	69.75003				0.00	0	0.00
ACL180	On 20/06/2015	Spot Bond	100.39600	17.77799	100.39600	17.72169				0.00	0	0.00
ACL181	On 20/06/2017	Spot Bond	100.42679	10.01148	100.42679	9.97977				0.00	0	0.00
ACL182	On 20/06/2017	Spot Bond	100.39881	9.47799	100.39881	9.44798				0.00	0	0.00
ACL183	On 20/06/2019	Spot Bond	100.41560	8.32661	100.41560	8.30023				0.00	0	0.00
ACL184	On 20/09/2017	Spot Bond	100.40776	9.64874	100.40776	9.61817				0.00	0	0.00
ACL185	On 20/09/2022	Spot Bond	101.11287	7.87341	101.11287	7.84831				0.00	0	0.00
ACL186	On 20/09/2016	Spot Bond	100.39293	4.58800	100.39293	4.57347				0.00	0	0.00
ACL187	On 20/09/2020	Spot Bond	100.41672	0.14344	100.41672	0.14298				0.00	0	0.00
ACL188	On 20/09/2020	Spot Bond	100.42399	0.14338	100.42399	0.14292				0.00	0	0.00

Contract Details	Strike	Call / Put	MTM Yield	MarkPrice	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
ACL189	On 20/09/2013	Spot Bond	100.31940	61.95257	100.31940	61.67336			0.00	0	0.00
ACL190	On 20/09/2013	Spot Bond	100.32262	61.95179	100.32262	61.67258			0.00	0	0.00
ACL191	On 20/09/2015	Spot Bond	100.00000	11.93589	100.00000	11.86279			0.00	0	0.00
ACL192	On 20/12/2015	Spot Bond	100.00000	7.95726	100.00000	7.90853			0.00	0	0.00
ACL193	On 20/09/2022	Spot Bond	100.00000	0.04070	100.00000	0.04043			0.00	0	0.00
ACL194	On 20/09/2022	Spot Bond	100.00000	0.04070	100.00000	0.04043			0.00	0	0.00
ACL195	On 20/06/2017	Spot Bond	100.00000	2.33037	100.00000	2.31441			0.00	0	0.00
ACL196	On 20/12/2017	Spot Bond	100.00000	1.54760	100.00000	1.53663			0.00	0	0.00
ACL197	On 20/06/2017	Spot Bond	100.00000	2.31181	100.00000	2.29483			0.00	0	0.00
ACL198	On 20/06/2017	Spot Bond	100.00000	2.24463	100.00000	2.22404			0.00	0	0.00
ACL199	On 20/06/2017	Spot Bond	100.00000	2.19298	100.00000	2.16971			0.00	0	0.00
ACL200	On 21/11/2016	Spot Bond	100.00000	4.01714	100.00000	4.00815			0.00	0	0.00
ACL201	On 20/12/2022	Spot Bond	100.00000	0.02485	100.00000	0.02455			0.00	0	0.00
ACL202	On 20/12/2022	Spot Bond	100.00000	0.02485	100.00000	0.02455			0.00	0	0.00
ADB01S	On 14/12/2012	Spot Bond	103.90964	101.62684	103.90964	101.34632			0.00	0	0.00
ADB02S	On 14/12/2012	Spot Bond	103.89068	101.59819	103.89068	101.31779			0.00	0	0.00
ADB03S	On 09/04/2013	Spot Bond	102.86773	77.31135	102.86773	77.15090			0.00	0	0.00
AER01U	On 18/11/2016	Spot Bond	100.00000	3.65766	100.00000	3.64880			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM Yield	MarkPrice	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
AHF1A1	On 21/11/2014	Spot Bond	100.89131	26.59773	100.89131	26.53278			0.00	0	0.00
AHF1B1	On 21/11/2014	Spot Bond	100.99451	27.17239	100.99451	27.10598			0.00	0	0.00
AHF1C1	On 21/11/2014	Spot Bond	101.06323	27.55514	101.06323	27.48775			0.00	0	0.00
AHF2A1	On 18/10/2015	Spot Bond	100.00000	18.39116	100.00000	24.82812			0.00	0	0.00
AHF2B1	On 18/10/2015	Spot Bond	100.00000	19.05238	100.00000	26.23437			0.00	0	0.00
AHF2C1	On 18/10/2015	Spot Bond	100.00000	19.93400	100.00000	28.10938			0.00	0	0.00
AIR01	On 15/03/2019	Spot Bond	104.59347	10.34561	104.59347	10.32160			0.00	0	4,500,000.00
AIR02	On 30/04/2023	Spot Bond	122.89930	10.42503	122.89930	10.39763			0.00	0	0.00
AIR02U	On 05/10/2014	Spot Bond	100.00000	32.96336	100.00000	32.88351			0.00	0	0.00
AIR03	On 09/03/2016	Spot Bond	113.22249	16.71228	113.22249	16.67091			0.00	0	9,300,000.00
AIR03U	On 26/10/2014	Spot Bond	100.00000	31.54707	100.00000	31.47065			0.00	0	0.00
AIR04U	On 26/10/2029	Spot Bond	100.00000	12.64214	100.00000	12.61401			0.00	0	0.00
AIRL01	On 30/04/2028	Spot Bond	151.06546	3.53776	151.06546	3.52584			0.00	0	0.00
AIRL02	On 18/02/2014	Spot Bond	125.57279	35.33579	125.57279	35.24233			0.00	0	0.00
ANG01	On 14/01/2013	Spot Bond	100.00000	89.90148	100.00000	89.68059			0.00	0	0.00
ANG02	On 11/10/2013	Spot Bond	100.00000	52.70775	100.00000	52.31213			0.00	0	0.00
BAW10	On 01/10/2016	Spot Bond	100.26923	11.52796	100.26923	11.49996			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM Yield	MarkPrice	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
BAW11	On 01/10/2018	Spot Bond	108.77896	11.07361	108.77896	11.04721			0.00	0	0.00
BAW12	On 17/04/2015	Spot Bond	99.90066	21.92730	99.90066	21.85890			0.00	0	0.00
BAW13	On 17/04/2017	Spot Bond	99.89602	10.29061	99.89602	10.25852			0.00	0	0.00
BAW14U	On 01/01/2014	Spot Bond	100.00000	44.08283	100.00000	43.94520			0.00	0	0.00
BAW2	On 02/10/2015	Spot Bond	112.73330	19.24378	112.73330	19.19657			0.00	0	0.00
BAW3	On 02/10/2017	Spot Bond	100.19041	10.46714	100.19041	10.44174			0.00	0	0.00
BAW4	On 15/09/2013	Spot Bond	100.45105	66.19699	100.45105	66.03421			0.00	0	0.00
BAW5	On 15/09/2013	Spot Bond	102.32887	58.01305	102.32887	57.88076			0.00	0	0.00
BAW6	On 02/10/2014	Spot Bond	100.17231	30.75161	100.17231	30.67700			0.00	0	0.00
BAW7	On 02/10/2014	Spot Bond	103.90134	29.57124	103.90134	29.50333			0.00	0	0.00
BAW8	On 02/10/2017	Spot Bond	108.14051	12.07456	108.14051	12.04592			0.00	0	0.00
BAW9	On 03/02/2014	Spot Bond	101.25961	39.68990	101.25961	39.59267			0.00	0	0.00
BAYA01	On 31/03/2016	Spot Bond	104.66313	19.18446	104.66313	19.13606			0.00	0	0.00
BAYA02	On 30/06/2013	Spot Bond	100.27024	65.47870	100.27024	65.31969			0.00	0	0.00
BAYA04	On 30/09/2015	Spot Bond	102.35861	21.68102	102.35861	21.62740			0.00	0	0.00
BAYA05	On 30/09/2015	Spot Bond	102.28416	21.66981	102.28416	21.61624			0.00	0	0.00
BAYA06	On 30/09/2016	Spot Bond	100.27011	15.16320	100.27011	15.12637			0.00	0	0.00
BAYA07	On 31/12/2015	Spot Bond	102.23278	18.46660	102.23278	18.42098			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM Yield	MarkPrice	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
BAYA08	On 31/12/2017	Spot Bond	103.79822	14.17916	103.79822	14.14364			0.00	0	0.00
BAYA09	On 31/12/2015	Spot Bond	100.27685	17.51788	100.27685	17.47534			0.00	0	0.00
BAYA10	On 31/12/2015	Spot Bond	100.27685	17.51788	100.27685	17.47534			0.00	0	0.00
BAYA11	On 31/03/2016	Spot Bond	100.27691	17.51786	100.27691	17.47532			0.00	0	0.00
BAYA12	On 31/03/2016	Spot Bond	101.50925	18.24955	101.50925	18.20475			0.00	0	0.00
BAYA13	On 31/03/2016	Spot Bond	102.45999	19.18540	102.45999	19.13790			0.00	0	0.00
BAYA14	On 30/09/2015	Spot Bond	102.35861	21.68102	102.35861	21.62740			0.00	0	0.00
BAYA15	On 30/06/2016	Spot Bond	102.86494	16.54673	102.86494	16.50562			0.00	0	0.00
BAYA16	On 30/09/2016	Spot Bond	102.39307	12.72502	102.39307	12.69353			0.00	0	0.00
BAYA17	On 30/09/2016	Spot Bond	100.26206	14.82659	100.26206	14.79060			0.00	0	0.00
BAYA18	On 31/12/2016	Spot Bond	100.25556	13.49318	100.25556	13.46042			0.00	0	0.00
BAYA19	On 31/12/2016	Spot Bond	100.25556	13.49318	100.25556	13.46042			0.00	0	0.00
BAYA20	On 30/09/2014	Spot Bond	100.24109	32.77256	100.24109	32.69300			0.00	0	0.00
BAYA21	On 31/03/2013	Spot Bond	100.18420	94.74225	100.18420	94.50259			0.00	0	0.00
BAYA22	On 30/09/2015	Spot Bond	100.00000	20.11661	100.00000	20.06788			0.00	0	0.00
BAYA23	On 30/06/2017	Spot Bond	100.92479	12.69726	100.92479	12.65731			0.00	0	0.00
BAYA24	On 30/06/2017	Spot Bond	100.32752	13.39539	100.32752	13.35345			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM Yield	MarkPrice	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
BAYA25	On 30/06/2017	Spot Bond	99.23300	11.62254	99.23300	11.58649			0.00	0	0.00
BAYA26	On 30/09/2017	Spot Bond	99.11456	1.94955	99.11456	1.94351			0.00	0	0.00
BAYA27	On 30/09/2017	Spot Bond	100.00000	2.30639	100.00000	2.29613			0.00	0	0.00
BAYA28	On 30/09/2013	Spot Bond	100.18154	59.06378	100.18154	58.80080			0.00	0	0.00
BAYA29	On 31/12/2015	Spot Bond	100.00000	7.69431	100.00000	7.65682			0.00	0	0.00
BAYB02	On 31/03/2016	Spot Bond	104.64060	22.40348	104.64060	22.34697			0.00	0	0.00
BAYB03	On 31/12/2016	Spot Bond	103.89800	19.38303	103.89800	19.33445			0.00	0	0.00
BAYB04	On 31/03/2017	Spot Bond	102.66503	18.37105	102.66503	18.32548			0.00	0	0.00
BAYB05	On 30/06/2019	Spot Bond	100.33517	13.59199	100.33517	13.54943			0.00	0	0.00
BAYC1U	On 31/12/2016	Spot Bond	100.00000	5.93845	100.00000	5.92721			0.00	0	0.00
BAYD1U	On 30/06/2035	Spot Bond	100.00000	21.88157	100.00000	21.82855			0.00	0	0.00
BAYD2U	On 30/06/2035	Spot Bond	100.00000	19.91468	100.00000	19.86644			0.00	0	0.00
BAYD3U	On 30/06/2035	Spot Bond	100.00000	12.29301	100.00000	12.26324			0.00	0	0.00
BAYD4U	On 30/06/2035	Spot Bond	100.00000	12.29301	100.00000	12.26324			0.00	0	0.00
BAYD5U	On 30/06/2035	Spot Bond	100.00000	14.86283	100.00000	14.82683			0.00	0	0.00
BAYD6U	On 30/06/2035	Spot Bond	100.00000	12.87839	100.00000	12.84720			0.00	0	0.00
BCJ01	On 10/03/2013	Spot Bond	100.44416	96.79479	100.44416	96.28046			0.00	0	0.00
BCP1	On 30/09/2014	Spot Bond	100.27701	33.83515	100.27701	33.75209			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
BCP2	On 30/09/2015	Spot Bond	100.28373	21.06414	100.28373	21.01242				0.00	0	0.00
BCP63U	On 07/12/2012	Spot Bond	100.00000	99.18478	100.00000	98.91599				0.00	0	0.00
BCP64U	On 24/01/2013	Spot Bond	100.00000	87.74038	100.00000	87.52998				0.00	0	0.00
BCP65U	On 15/02/2013	Spot Bond	100.00000	83.33333	100.00000	83.14351				0.00	0	0.00
BD0202	On 31/12/2018	Spot Bond	165.86185	3.01140	165.86185	3.00153				0.00	0	0.00
BD0205	On 28/04/2028	Spot Bond	134.98268	9.03850	134.98268	9.01737				0.00	0	0.00
BD0206	On 02/03/2028	Spot Bond	135.23863	10.33873	135.23863	10.31454				0.00	0	0.00
BD0302	On 18/04/2028	Spot Bond	98.54987	9.13798	98.54987	9.11788				0.00	0	0.00
BD310A	On 08/05/2014	Spot Bond	101.43384	40.22726	101.43384	40.12856				0.00	0	0.00
BD310B	On 03/07/2013	Spot Bond	100.16538	63.71216	100.16538	63.55759				0.00	0	0.00
BD310C	On 18/02/2014	Spot Bond	101.00289	38.59550	101.00289	38.50116				0.00	0	0.00
BD311A	On 08/02/2014	Spot Bond	100.89815	38.22604	100.89815	38.13268				0.00	0	0.00
BD311B	On 04/07/2013	Spot Bond	102.94694	63.59751	102.94694	63.43939				0.00	0	0.00
BD311C	On 31/10/2013	Spot Bond	101.21182	58.47208	101.21182	58.32890				0.00	0	0.00
BD311D	On 31/03/2013	Spot Bond	100.25001	94.78875	100.25001	94.54883				0.00	0	0.00
BD311E	On 07/12/2023	Spot Bond	100.66600	8.73682	100.66600	8.71530				0.00	0	0.00
BD311F	On 20/09/2014	Spot Bond	100.38899	31.40914	100.38899	31.33194				0.00	0	0.00

Contract Details	Strike	Call / Put	MTM Yield	MarkPrice	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
BD32AU	On 08/05/2014	Spot Bond	100.00000	34.32052	100.00000	34.21337			0.00	0	0.00
BEER01	On 19/07/2013	Spot Bond	100.00000	67.72121	100.00000	67.57214			0.00	0	0.00
BG22A1	On 21/07/2016	Spot Bond	101.42461	10.62917	101.42461	10.60309			0.00	0	0.00
BG22A2	On 21/07/2016	Spot Bond	101.43555	10.68046	101.43555	10.65425			0.00	0	0.00
BG22A3	On 21/07/2016	Spot Bond	101.46836	10.83427	101.46836	10.80768			0.00	0	0.00
BG22B1	On 21/07/2016	Spot Bond	101.57774	11.34641	101.57774	11.31853			0.00	0	0.00
BG22C1	On 21/07/2016	Spot Bond	101.68711	11.85770	101.68711	11.82854			0.00	0	0.00
BG22D1	On 21/07/2016	Spot Bond	101.99310	13.28478	101.99310	13.25203			0.00	0	0.00
BG22YU	On 21/07/2016	Spot Bond	100.00000	3.91470	100.00000	3.90521			0.00	0	0.00
BG32A1	On 30/10/2016	Spot Bond	101.25226	10.16470	101.25226	10.13980			0.00	0	0.00
BG32A2	On 30/10/2016	Spot Bond	101.32200	10.51724	101.32200	10.49147			0.00	0	0.00
BG32A3	On 30/10/2016	Spot Bond	101.35188	10.66821	101.35188	10.64206			0.00	0	0.00
BG32A4	On 30/10/2016	Spot Bond	101.36184	10.71853	101.36184	10.69225			0.00	0	0.00
BG32B	On 30/10/2016	Spot Bond	101.48134	11.32161	101.48134	11.29383			0.00	0	0.00
BG32C	On 30/10/2016	Spot Bond	101.64062	12.12397	101.64062	12.09417			0.00	0	0.00
BG32DU	On 30/10/2016	Spot Bond	100.00000	3.83017	100.00000	3.82089			0.00	0	0.00
BG32YU	On 30/10/2016	Spot Bond	100.00000	3.83017	100.00000	3.82089			0.00	0	0.00
BG42A1	On 15/03/2017	Spot Bond	100.41538	10.08416	100.41538	10.05937			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM Yield	MarkPrice	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
BG42A2	On 15/03/2017	Spot Bond	100.45116	10.73103	100.45116	10.70464			0.00	0	0.00
BG42A3	On 15/03/2017	Spot Bond	100.46091	10.90739	100.46091	10.88057			0.00	0	0.00
BG42A4	On 15/03/2017	Spot Bond	105.04449	12.56772	105.04449	12.53845			0.00	0	0.00
BG42B	On 15/03/2017	Spot Bond	100.49015	11.43632	100.49015	11.40818			0.00	0	0.00
BG42C	On 15/06/2017	Spot Bond	100.54199	11.48221	100.54199	11.45395			0.00	0	0.00
BG42DU	On 15/03/2017	Spot Bond	100.00000	2.73984	100.00000	2.73313			0.00	0	0.00
BG42YU	On 15/03/2017	Spot Bond	100.00000	2.73984	100.00000	2.73313			0.00	0	0.00
BID01	On 06/08/2014	Spot Bond	109.02542	33.53669	109.02542	33.45748			0.00	0	3,500,000.00
BID04	On 23/11/2017	Spot Bond	100.00000	12.04223	100.00000	11.95184			0.00	0	0.00
BIDC25	On 25/01/2013	Spot Bond	98.45450	87.69899	98.45450	87.49202			0.00	0	0.00
BIDC26	On 02/08/2013	Spot Bond	95.58562	64.21520	95.58562	64.09728			0.00	0	0.00
BIDC27	On 05/02/2013	Spot Bond	100.00000	85.28037	100.00000	85.08159			0.00	0	0.00
BIDC28	On 20/02/2013	Spot Bond	100.00000	82.39278	100.00000	82.20721			0.00	0	0.00
BLG1A4	On 21/11/2015	Spot Bond	100.78103	13.99673	100.78103	13.96259			0.00	0	0.00
BLG1A5	On 21/11/2032	Spot Bond	100.00000	6.52761	100.00000	6.51181			0.00	0	0.00
BLG1A6	On 21/11/2032	Spot Bond	100.94045	6.83259	100.94045	6.81590			0.00	0	0.00
BLG1B	On 21/11/2015	Spot Bond	100.78378	14.01486	100.78378	13.98067			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM Yield	MarkPrice	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
BLG1C	On 21/11/2015	Spot Bond	100.82929	14.31377	100.82929	14.27885			0.00	0	0.00
BLG1D	On 21/11/2015	Spot Bond	100.91196	14.85676	100.91196	14.82048			0.00	0	0.00
BLG1E	On 21/11/2015	Spot Bond	101.25521	17.11229	101.25521	17.07037			0.00	0	0.00
BLG1F	On 21/11/2032	Spot Bond	101.82396	13.26503	101.82396	13.23237			0.00	0	0.00
BMWFO3	On 15/06/2013	Spot Bond	100.43475	66.05310	100.43475	65.89070			0.00	0	0.00
BSR05	On 01/07/2013	Spot Bond	100.66283	63.62473	100.66283	63.46968			0.00	0	0.00
BSR08	On 07/12/2012	Spot Bond	102.16271	99.16730	102.16271	98.89280			0.00	0	0.00
BSR09	On 20/12/2013	Spot Bond	100.41213	46.09786	100.41213	45.95184			0.00	0	0.00
BUS01U	On 30/09/2016	Spot Bond	100.00000	9.48472	100.00000	9.46174			0.00	0	0.00
CBL06	On 02/11/2014	Spot Bond	117.90266	27.09573	117.90266	27.02644			0.00	0	3,900,000.00
CBL08	On 02/11/2016	Spot Bond	125.14109	14.25988	125.14109	14.22164			0.00	0	0.00
CBL09	On 29/01/2017	Spot Bond	102.03851	12.96658	102.03851	12.93459			0.00	0	0.00
CBL10	On 06/05/2014	Spot Bond	101.32226	39.84219	101.32226	39.74453			0.00	0	0.00
CBL11	On 06/05/2016	Spot Bond	111.35530	14.49253	111.35530	14.45713			0.00	0	8,700,000.00
CBL12	On 06/09/2018	Spot Bond	105.54647	13.89019	105.54647	13.85771			0.00	0	0.00
CBL13	On 01/02/2019	Spot Bond	101.86680	10.53469	101.86680	10.50874			0.00	0	0.00
CBL14	On 01/02/2019	Spot Bond	106.76252	14.92523	106.76252	14.89058			0.00	0	0.00
CBL15	On 18/05/2015	Spot Bond	100.85304	20.10234	100.85304	20.03911			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
CBL16	On 18/05/2017	Spot Bond	107.65219	11.07444	107.65219	11.04812				0.00	0	3,900,000.00
CBL17	On 23/08/2019	Spot Bond	101.28817	10.25636	101.28817	10.21079				0.00	0	0.00
CBL18	On 23/08/2019	Spot Bond	101.82280	12.00926	101.82280	11.96352				0.00	0	0.00
CBL19	On 02/11/2015	Spot Bond	100.00000	11.24867	100.00000	11.16424				0.00	0	0.00
CCT01	On 23/06/2023	Spot Bond	122.47945	15.75095	122.47945	15.70989				0.00	0	0.00
CCT02	On 12/06/2024	Spot Bond	118.42047	15.30351	118.42047	15.26466				0.00	0	1,000,000.00
CCT03	On 15/03/2025	Spot Bond	117.20315	11.67614	117.20315	11.64642				0.00	0	24,000,000.00
CGR10	On 08/12/2016	Spot Bond	100.88420	12.61364	100.88420	12.58251				0.00	0	0.00
CGR11	On 28/03/2016	Spot Bond	104.14474	17.93564	104.14474	17.90613				0.00	0	0.00
CGR12	On 14/11/2014	Spot Bond	100.00000	32.26475	100.00000	32.01992				0.00	0	0.00
CGR6	On 18/02/2013	Spot Bond	101.65048	84.91995	101.65048	84.72521				0.00	0	0.00
CGR7	On 22/07/2014	Spot Bond	102.86721	33.71886	102.86721	33.63509				0.00	0	0.00
CGR8	On 22/07/2015	Spot Bond	103.30382	23.84418	103.30382	23.78471				0.00	0	0.00
CIG01	On 06/06/2015	Spot Bond	100.80383	17.48020	100.80383	17.42465				0.00	0	0.00
CLN100	On 20/12/2012	Spot Bond	100.33426	97.15324	100.33426	96.89810				0.00	0	0.00
CLN103	On 20/03/2013	Spot Bond	100.61895	98.33221	100.61895	98.07258				0.00	0	0.00
CLN104	On 15/06/2014	Spot Bond	100.74860	36.18505	100.74860	36.09584				0.00	0	0.00

Contract Details	Strike	Call / Put	MTM Yield	MarkPrice	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
CLN108		On 20/06/2013	Spot Bond	100.40933	65.54508	100.40933	65.38397		0.00	0	0.00
CLN110		On 31/03/2013	Spot Bond	100.00000	78.09258	100.00000	77.93090		0.00	0	0.00
CLN111		On 31/03/2013	Spot Bond	100.00000	78.09258	100.00000	77.93090		0.00	0	0.00
CLN112		On 31/03/2013	Spot Bond	100.00000	78.09258	100.00000	77.93090		0.00	0	0.00
CLN113		On 31/03/2013	Spot Bond	100.00000	78.09258	100.00000	77.93090		0.00	0	0.00
CLN114		On 20/06/2013	Spot Bond	100.40933	65.54508	100.40933	65.38397		0.00	0	0.00
CLN115		On 20/06/2013	Spot Bond	100.40933	65.54508	100.40933	65.38397		0.00	0	0.00
CLN116		On 31/08/2013	Spot Bond	100.91360	55.39881	100.91360	55.26051		0.00	0	0.00
CLN117		On 20/06/2013	Spot Bond	100.41216	65.57361	100.41216	65.41241		0.00	0	0.00
CLN118		On 20/06/2013	Spot Bond	100.38376	65.28840	100.38376	65.12795		0.00	0	0.00
CLN120		On 20/06/2013	Spot Bond	100.36102	65.06022	100.36102	64.90036		0.00	0	0.00
CLN123		On 23/05/2013	Spot Bond	100.95747	83.27209	100.95747	83.08559		0.00	0	0.00
CLN126		On 20/08/2015	Spot Bond	101.78237	20.22625	101.78237	20.17647		0.00	0	0.00
CLN127		On 01/07/2013	Spot Bond	100.19516	63.77467	100.19516	63.61990		0.00	0	0.00
CLN130		On 20/08/2015	Spot Bond	101.76269	20.10099	101.76269	20.05152		0.00	0	0.00
CLN132		On 20/09/2013	Spot Bond	100.38372	65.28841	100.38372	65.12796		0.00	0	0.00
CLN133		On 20/09/2013	Spot Bond	100.36383	65.08875	100.36383	64.92881		0.00	0	0.00
CLN134		On 20/08/2015	Spot Bond	101.86667	20.76268	101.86667	20.71155		0.00	0	0.00

Contract Details	Strike	Call / Put	MTM Yield	MarkPrice	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
CLN135	On 22/08/2013	Spot Bond	100.97002	55.78171	100.97002	55.64541			0.00	0	0.00
CLN136	On 22/08/2013	Spot Bond	100.92517	55.78619	100.92517	55.64993			0.00	0	0.00
CLN138	On 31/08/2013	Spot Bond	101.01305	55.80919	101.01305	55.66974			0.00	0	7,000,000.00
CLN140	On 20/06/2013	Spot Bond	100.41784	65.63065	100.41784	65.46931			0.00	0	0.00
CLN141	On 20/06/2013	Spot Bond	100.39797	65.43101	100.39797	65.27019			0.00	0	0.00
CLN143	On 20/09/2013	Spot Bond	100.40359	65.48806	100.40359	65.32709			0.00	0	0.00
CLN145	On 20/09/2013	Spot Bond	104.39421	60.55730	104.39421	60.41694			0.00	0	0.00
CLN147	On 19/04/2013	Spot Bond	101.82300	77.43973	101.82300	77.28343			0.00	0	0.00
CLN149	On 20/09/2013	Spot Bond	102.79173	58.41241	102.79173	58.27872			0.00	0	0.00
CLN152	On 20/08/2013	Spot Bond	101.32621	57.23186	101.32621	57.09157			0.00	0	0.00
CLN154	On 20/03/2014	Spot Bond	100.52565	46.53149	100.52565	46.41698			0.00	0	0.00
CLN156	On 20/12/2013	Spot Bond	101.34356	45.84218	101.34356	45.72855			0.00	0	0.00
CLN157	On 20/12/2013	Spot Bond	101.34356	45.84218	101.34356	45.72855			0.00	0	0.00
CLN158	On 19/04/2013	Spot Bond	99.85161	90.47602	99.85161	90.25830			0.00	0	0.00
CLN159	On 14/02/2015	Spot Bond	101.22270	20.68969	101.22270	20.63902			0.00	0	0.00
CLN162	On 20/09/2015	Spot Bond	100.00000	19.00925	100.00000	18.96269			0.00	0	0.00
CLN163	On 20/09/2015	Spot Bond	100.00000	18.80049	100.00000	18.75445			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM Yield	MarkPrice	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
CLN164		On 30/04/2014	Spot Bond	100.00000	44.58345	100.00000	44.47545		0.00	0	0.00
CLN165		On 30/04/2014	Spot Bond	100.00000	44.58345	100.00000	44.47545		0.00	0	0.00
CLN166		On 30/04/2014	Spot Bond	100.00000	44.58345	100.00000	44.47545		0.00	0	0.00
CLN167		On 30/04/2014	Spot Bond	100.00000	44.58345	100.00000	44.47545		0.00	0	0.00
CLN168		On 30/04/2014	Spot Bond	100.00000	44.58345	100.00000	44.47545		0.00	0	0.00
CLN169		On 30/04/2014	Spot Bond	100.00000	44.58345	100.00000	44.47545		0.00	0	0.00
CLN170		On 20/12/2015	Spot Bond	100.42338	14.77913	100.42338	14.74280		0.00	0	0.00
CLN172		On 30/04/2014	Spot Bond	100.00000	44.58345	100.00000	44.47545		0.00	0	0.00
CLN174		On 31/03/2013	Spot Bond	100.50974	94.60895	100.50974	94.36891		0.00	0	0.00
CLN175		On 31/03/2013	Spot Bond	100.82702	94.74953	100.82702	94.50842		0.00	0	0.00
CLN176		On 31/03/2013	Spot Bond	100.54079	94.66561	100.54079	94.42536		0.00	0	0.00
CLN177		On 31/03/2013	Spot Bond	100.49424	94.66862	100.49424	94.42846		0.00	0	0.00
CLN178		On 15/04/2014	Spot Bond	100.00000	43.57727	100.00000	43.47170		0.00	0	0.00
CLN179		On 20/03/2016	Spot Bond	100.39213	14.16282	100.39213	14.12801		0.00	0	0.00
CLN180		On 26/05/2013	Spot Bond	100.00000	66.66813	100.00000	66.66812		0.00	0	0.00
CLN181		On 26/05/2013	Spot Bond	100.00000	66.66813	100.00000	66.66812		0.00	0	0.00
CLN183		On 15/06/2016	Spot Bond	100.60029	14.81694	100.60029	14.78046		0.00	0	0.00
CLN184		On 01/07/2021	Spot Bond	102.77141	14.05517	102.77141	14.02353		0.00	0	0.00

Contract Details	Strike	Call / Put	MTM Yield	MarkPrice	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
CLN185	On 15/06/2016	Spot Bond	100.60029	14.81694	100.60029	14.78046			0.00	0	0.00
CLN186	On 06/07/2016	Spot Bond	100.01323	11.48840	100.01323	11.46056			0.00	0	0.00
CLN187	On 15/06/2014	Spot Bond	100.90290	38.42820	100.90290	38.33333			0.00	0	0.00
CLN188	On 20/06/2014	Spot Bond	100.91909	40.12559	100.91909	40.02651			0.00	0	0.00
CLN191	On 23/08/2016	Spot Bond	106.57524	7.34799	106.57524	7.33096			0.00	0	0.00
CLN192	On 24/08/2016	Spot Bond	99.04734	12.95350	99.04734	12.92239			0.00	0	0.00
CLN193	On 29/08/2021	Spot Bond	106.47706	3.52850	106.47706	3.51928			0.00	0	0.00
CLN194	On 31/08/2016	Spot Bond	100.91984	14.46203	100.91984	14.42943			0.00	0	0.00
CLN195	On 15/06/2014	Spot Bond	101.01820	40.10871	101.01820	40.00958			0.00	0	0.00
CLN196	On 15/06/2016	Spot Bond	100.60029	14.81694	100.60029	14.78046			0.00	0	0.00
CLN197	On 15/06/2016	Spot Bond	100.60029	14.81694	100.60029	14.78046			0.00	0	0.00
CLN198	On 13/09/2021	Spot Bond	106.09892	4.01190	106.09892	4.00134			0.00	0	0.00
CLN199	On 13/09/2016	Spot Bond	106.04227	7.45456	106.04227	7.43494			0.00	0	0.00
CLN200	On 20/12/2016	Spot Bond	100.61212	15.06688	100.61212	15.02978			0.00	0	0.00
CLN205	On 24/03/2013	Spot Bond	100.32240	96.49475	100.32240	96.24335			0.00	0	0.00
CLN209	On 20/03/2013	Spot Bond	100.39517	97.39570	100.39517	97.13910			0.00	0	0.00
CLN210	On 20/06/2013	Spot Bond	100.47626	66.21807	100.47626	66.05521			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM Yield	MarkPrice	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
CLN211	On 20/12/2013	Spot Bond	100.57686	47.24730	100.57686	47.13100			0.00	0	0.00
CLN213	On 12/10/2014	Spot Bond	99.98364	29.49315	99.98364	29.42172			0.00	0	0.00
CLN214	On 12/10/2014	Spot Bond	99.98339	29.57413	99.98339	29.50249			0.00	0	0.00
CLN215	On 17/10/2016	Spot Bond	103.62392	12.81071	103.62392	12.78136			0.00	0	0.00
CLN216	On 11/10/2014	Spot Bond	99.99988	29.78453	99.99988	29.71239			0.00	0	0.00
CLN217	On 11/10/2014	Spot Bond	99.99989	29.69445	99.99989	29.62251			0.00	0	0.00
CLN219	On 20/10/2016	Spot Bond	99.79173	11.41220	99.79173	11.38460			0.00	0	0.00
CLN220	On 20/10/2016	Spot Bond	99.80002	11.41076	99.80002	11.38316			0.00	0	0.00
CLN221	On 20/10/2016	Spot Bond	103.81175	12.81989	103.81175	12.79048			0.00	0	0.00
CLN222	On 20/10/2016	Spot Bond	103.81175	12.81989	103.81175	12.79048			0.00	0	0.00
CLN223	On 15/06/2014	Spot Bond	104.34821	38.41578	104.34821	38.31805			0.00	0	0.00
CLN224	On 15/06/2014	Spot Bond	107.51178	39.17097	107.51178	39.06863			0.00	0	0.00
CLN225	On 09/12/2016	Spot Bond	107.00303	10.96377	107.00303	10.93813			0.00	0	0.00
CLN226	On 20/12/2016	Spot Bond	100.43472	11.42183	100.43472	11.39375			0.00	0	0.00
CLN227	On 20/12/2016	Spot Bond	100.48341	12.42110	100.48341	12.39056			0.00	0	0.00
CLN228	On 14/06/2013	Spot Bond	100.44030	64.38778	100.44030	65.65411			0.00	0	0.00
CLN229	On 14/06/2013	Spot Bond	100.44323	64.40102	100.44323	65.67705			0.00	0	0.00
CLN230	On 17/01/2015	Spot Bond	99.90043	21.77141	99.90043	21.71871			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
CLN231	On 17/01/2015	Spot Bond	99.90043	21.77141	99.90043	21.71871				0.00	0	0.00
CLN232	On 20/06/2014	Spot Bond	100.94701	37.80165	100.94701	37.72534				0.00	0	0.00
CLN233	On 02/02/2013	Spot Bond	101.15359	87.02350	101.15359	86.81720				0.00	0	0.00
CLN234	On 19/04/2013	Spot Bond	99.83657	90.63312	99.83657	90.41505				0.00	0	0.00
CLN235	On 19/04/2013	Spot Bond	99.83657	90.63312	99.83657	90.41505				0.00	0	0.00
CLN236	On 15/06/2016	Spot Bond	100.64882	14.02806	100.64882	13.99982				0.00	0	0.00
CLN237	On 14/02/2017	Spot Bond	101.05242	8.96636	101.05242	8.94444				0.00	0	0.00
CLN238	On 15/02/2013	Spot Bond	100.93369	84.43631	100.93369	84.24248				0.00	0	0.00
CLN239	On 20/03/2017	Spot Bond	100.44136	11.08806	100.44136	11.06577				0.00	0	0.00
CLN240	On 24/02/2015	Spot Bond	100.86994	19.36382	100.86994	19.31654				0.00	0	0.00
CLN241	On 24/02/2017	Spot Bond	100.93114	9.26227	100.93114	9.23964				0.00	0	0.00
CLN242	On 24/02/2019	Spot Bond	101.19905	12.14902	101.19905	12.12201				0.00	0	0.00
CLN243	On 24/02/2019	Spot Bond	101.19905	12.14902	101.19905	12.12201				0.00	0	0.00
CLN244	On 25/02/2015	Spot Bond	100.81644	19.33156	100.81644	19.28440				0.00	0	0.00
CLN245	On 25/02/2015	Spot Bond	100.81889	19.34848	100.81889	19.30127				0.00	0	0.00
CLN246	On 24/02/2017	Spot Bond	100.84952	13.49754	100.84952	13.46460				0.00	0	0.00
CLN247	On 24/02/2017	Spot Bond	101.47693	13.33841	101.47693	13.30567				0.00	0	0.00

Contract Details	Strike	Call / Put	MTM Yield	MarkPrice	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
CLN248	On 14/03/2015	Spot Bond	100.47537	21.37254	100.47537	22.86139			0.00	0	0.00
CLN249	On 24/02/2017	Spot Bond	101.44712	13.06677	101.44712	13.03471			0.00	0	0.00
CLN250	On 26/03/2015	Spot Bond	100.26649	22.37391	100.26649	22.31899			0.00	0	1,000,000.00
CLN251	On 26/03/2015	Spot Bond	100.26649	22.37391	100.26649	22.31899			0.00	0	0.00
CLN252	On 26/03/2015	Spot Bond	100.26649	22.37391	100.26649	22.31899			0.00	0	1,000,000.00
CLN253	On 26/03/2015	Spot Bond	100.26649	22.37391	100.26649	22.31899			0.00	0	1,000,000.00
CLN254	On 26/03/2015	Spot Bond	100.26649	22.37391	100.26649	22.31899			0.00	0	1,000,000.00
CLN255	On 26/03/2015	Spot Bond	100.27379	22.55603	100.27379	22.50064			0.00	0	0.00
CLN256	On 26/03/2017	Spot Bond	100.28582	10.58389	100.28582	10.55790			0.00	0	0.00
CLN257	On 26/03/2017	Spot Bond	100.28582	10.58389	100.28582	10.55790			0.00	0	0.00
CLN258	On 26/03/2017	Spot Bond	100.28582	10.58389	100.28582	10.55790			0.00	0	0.00
CLN259	On 26/03/2017	Spot Bond	100.28582	10.58389	100.28582	10.55790			0.00	0	0.00
CLN260	On 26/03/2017	Spot Bond	100.28582	10.58389	100.28582	10.55790			0.00	0	0.00
CLN261	On 26/03/2017	Spot Bond	100.28785	10.64135	100.28785	10.61522			0.00	0	0.00
CLN262	On 26/03/2019	Spot Bond	106.98684	11.02837	106.98684	11.00229			0.00	0	0.00
CLN263	On 20/06/2014	Spot Bond	100.51194	33.41906	100.51194	33.33685			0.00	0	0.00
CLN264	On 18/08/2014	Spot Bond	100.89505	26.70569	100.89505	26.64047			0.00	0	0.00
CLN265	On 02/04/2013	Spot Bond	100.15533	92.35587	100.15533	92.05363			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
CLN266	On 16/03/2014	Spot Bond	100.39498	44.59349	100.39498	44.48390	0.00	0	0.00			
CLN267	On 16/03/2014	Spot Bond	100.39498	44.59349	100.39498	44.48390	0.00	0	0.00			
CLN268	On 30/04/2017	Spot Bond	101.37065	10.01859	101.37065	9.98694	0.00	0	0.00			
CLN269	On 20/06/2017	Spot Bond	100.49989	11.87836	100.49989	11.84914	0.00	0	0.00			
CLN270	On 24/02/2017	Spot Bond	101.35958	12.61673	101.35958	12.58579	0.00	0	0.00			
CLN271	On 20/06/2017	Spot Bond	100.58462	13.63527	100.58462	13.60170	0.00	0	0.00			
CLN272	On 20/06/2017	Spot Bond	100.39320	9.88576	100.39320	9.86145	0.00	0	0.00			
CLN273	On 20/06/2017	Spot Bond	100.39040	9.82705	100.39040	9.80291	0.00	0	0.00			
CLN274	On 20/06/2017	Spot Bond	100.40357	9.88446	100.40357	9.86015	0.00	0	0.00			
CLN275	On 22/05/2017	Spot Bond	100.91562	9.07485	100.91562	9.04630	0.00	0	0.00			
CLN276	On 24/05/2017	Spot Bond	101.06552	10.45527	101.06552	10.42234	0.00	0	0.00			
CLN277	On 25/05/2017	Spot Bond	100.99983	10.43204	100.99983	10.39918	0.00	0	0.00			
CLN278	On 20/06/2017	Spot Bond	100.40244	9.86098	100.40244	9.83674	0.00	0	0.00			
CLN279	On 20/06/2015	Spot Bond	100.54373	20.74938	100.54373	20.69832	0.00	0	0.00			
CLN280	On 07/06/2017	Spot Bond	100.65226	7.75341	100.65226	7.72880	0.00	0	0.00			
CLN281	On 21/06/2015	Spot Bond	100.36006	17.23978	100.36006	17.18520	0.00	0	0.00			
CLN282	On 27/06/2015	Spot Bond	100.24531	16.83570	100.24531	16.78244	0.00	0	0.00			

Contract Details	Strike	Call / Put	MTM Yield	MarkPrice	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
CLN283	On 20/09/2015	Spot Bond	100.37919	17.48674	100.37919	17.43136			0.00	0	0.00
CLN284	On 20/06/2017	Spot Bond	100.44355	10.33146	100.44355	10.29873			0.00	0	0.00
CLN285	On 20/06/2017	Spot Bond	100.44355	10.33146	100.44355	10.29873			0.00	0	0.00
CLN286	On 20/06/2017	Spot Bond	100.44355	10.33146	100.44355	10.29873			0.00	0	0.00
CLN287	On 20/06/2017	Spot Bond	100.44355	10.33146	100.44355	10.29873			0.00	0	0.00
CLN288	On 10/08/2017	Spot Bond	101.18342	9.34356	101.18342	9.30208			0.00	0	0.00
CLN289	On 30/08/2017	Spot Bond	100.81012	8.64559	100.81012	8.60647			0.00	0	0.00
CLN290	On 26/06/2017	Spot Bond	100.17296	2.32670	100.17296	2.31548			0.00	0	0.00
CLN291	On 26/06/2017	Spot Bond	100.17296	2.32670	100.17296	2.31548			0.00	0	0.00
CLN292	On 26/06/2017	Spot Bond	100.17084	2.32686	100.17084	2.31564			0.00	0	0.00
CLN293	On 30/06/2017	Spot Bond	100.14936	2.28633	100.14936	2.27581			0.00	0	0.00
CLN294	On 26/06/2017	Spot Bond	100.14949	2.32541	100.14949	2.31406			0.00	0	0.00
CLN295	On 30/06/2017	Spot Bond	100.15029	2.29367	100.15029	2.28299			0.00	0	0.00
CLN296	On 20/12/2017	Spot Bond	100.00000	1.57180	100.00000	1.56218			0.00	0	0.00
CLN297	On 30/06/2017	Spot Bond	100.00000	2.24795	100.00000	2.23583			0.00	0	0.00
CLN298	On 30/06/2017	Spot Bond	100.00000	2.25584	100.00000	2.24352			0.00	0	0.00
CLN299	On 30/06/2017	Spot Bond	100.00000	2.23267	100.00000	2.21959			0.00	0	0.00
CLN300	On 20/12/2017	Spot Bond	100.00000	1.52701	100.00000	1.51492			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
CLN301	On 20/12/2017	Spot Bond	100.00000	1.48037	100.00000	1.46580				0.00	0	0.00
CLN302	On 20/12/2017	Spot Bond	100.00000	1.32341	100.00000	1.30124				0.00	0	0.00
CLN39	On 07/02/2016	Spot Bond	100.00000	21.90011	100.00000	21.85190				0.00	0	0.00
CLN40	On 07/02/2016	Spot Bond	100.00000	21.90011	100.00000	21.85190				0.00	0	0.00
CLN42	On 18/04/2028	Spot Bond	34.94295	0.70820	34.94295	0.70757				0.00	0	0.00
CLN44	On 31/03/2013	Spot Bond	154.47129	67.86255	154.47129	67.67100				0.00	0	0.00
CLN46	On 07/03/2013	Spot Bond	100.53703	100.58530	100.53703	100.31052				0.00	0	0.00
CLN47	On 07/03/2013	Spot Bond	100.53241	100.57293	100.53241	100.29820				0.00	0	0.00
CLN48	On 07/03/2013	Spot Bond	100.00000	124.03727	100.00000	123.73169				0.00	0	0.00
CLN49	On 31/03/2013	Spot Bond	154.29358	104.11111	154.29358	103.78783				0.00	0	0.00
CLN50	On 07/03/2013	Spot Bond	100.52779	100.56058	100.52779	100.28590				0.00	0	0.00
CLN51	On 07/03/2013	Spot Bond	152.83040	72.96296	152.83040	72.74375				0.00	0	0.00
CLN52	On 30/04/2013	Spot Bond	101.20452	87.74206	101.20452	87.53396				0.00	0	0.00
CLN54	On 30/04/2013	Spot Bond	101.20452	87.74206	101.20452	87.53396				0.00	0	0.00
CLN55	On 18/04/2028	Spot Bond	156.76383	5.45910	156.76383	5.43951				0.00	0	0.00
CLN56	On 30/04/2013	Spot Bond	94.77223	75.42962	94.77223	75.28813				0.00	0	0.00
CLN57	On 30/04/2013	Spot Bond	97.02201	74.94538	97.02201	74.80240				0.00	0	0.00

Contract Details	Strike	Call / Put	MTM Yield	MarkPrice	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
CLN58	On 07/03/2013	Spot Bond	100.53241	100.57293	100.53241	100.29820			0.00	0	0.00
CLN59	On 07/03/2013	Spot Bond	100.53241	100.57293	100.53241	100.29820			0.00	0	0.00
CLN61	On 02/03/2028	Spot Bond	100.00000	12.92906	100.00000	12.89705			0.00	0	0.00
CLN71	On 02/03/2028	Spot Bond	100.00000	0.00043	100.00000	0.00043			0.00	0	0.00
CLN72	On 02/03/2028	Spot Bond	100.00000	0.00043	100.00000	0.00043			0.00	0	0.00
CLN78	On 19/04/2013	Spot Bond	101.10498	76.10843	101.10498	75.95561			0.00	0	0.00
CLN81	On 18/04/2028	Spot Bond	120.49629	7.61152	120.49629	7.59182			0.00	0	0.00
CLN88	On 28/04/2028	Spot Bond	134.98268	0.00019	134.98268	0.00019			0.00	0	0.00
CLN89	On 02/03/2028	Spot Bond	135.23863	0.00022	135.23863	0.00022			0.00	0	0.00
CLNF01	On 20/10/2015	Spot Bond	78.86322	18.77455	78.86322	18.74467			0.00	0	0.00
CLNF02	On 20/10/2015	Spot Bond	78.68249	18.82923	78.68249	18.79931			0.00	0	0.00
CLNF03	On 10/10/2016	Spot Bond	100.01914	12.14809	100.01914	12.11866			0.00	0	0.00
CLNF04	On 10/10/2016	Spot Bond	100.01914	12.14809	100.01914	12.11866			0.00	0	0.00
CLNF05	On 20/09/2016	Spot Bond	100.44036	12.93253	100.44036	12.90072			0.00	0	0.00
CLNF06	On 20/12/2016	Spot Bond	100.40864	10.89875	100.40864	10.87197			0.00	0	0.00
CLNF07	On 20/06/2017	Spot Bond	100.41492	10.11918	100.41492	10.09431			0.00	0	0.00
CLNF08	On 10/07/2013	Spot Bond	100.01997	61.19096	100.01997	60.99988			0.00	0	0.00
CLNF09	On 20/06/2017	Spot Bond	100.41000	10.23789	100.41000	10.21272			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
CLNF10	On 24/07/2017	Spot Bond	101.50812	10.21135	101.50812	101.50812	10.16588			0.00	0	0.00
COJ02	On 15/09/2016	Spot Bond	109.94659	16.38883	109.94659	109.94659	16.34921			0.00	0	0.00
COJ03	On 26/04/2013	Spot Bond	106.29178	74.02409	106.29178	106.29178	73.87221			0.00	0	0.00
COJ04	On 05/06/2018	Spot Bond	106.25789	13.78104	106.25789	106.25789	13.74898			0.00	0	7,010,000.00
COJ05	On 05/06/2023	Spot Bond	122.59946	16.01970	122.59946	122.59946	15.97790			0.00	0	339,547,000.00
COJ06	On 09/12/2015	Spot Bond	112.90836	20.89419	112.90836	112.90836	20.84314			0.00	0	100,000.00
COJ07	On 23/03/2021	Spot Bond	111.62273	11.57806	111.62273	111.62273	11.54972			0.00	0	0.00
COJ10C	On 18/01/2013	Spot Bond	100.00000	94.24345	100.00000	100.00000	94.01415			0.00	0	0.00
COJ12C	On 17/02/2013	Spot Bond	5.86800	104.60630	5.86800	5.86800	104.58969			0.00	0	0.00
CPL002	On 29/11/2014	Spot Bond	100.79434	26.31160	100.79434	100.79434	26.24670			0.00	0	0.00
CPL003	On 28/02/2017	Spot Bond	100.83040	8.98910	100.83040	100.83040	8.96717			0.00	0	0.00
CPL005	On 01/03/2015	Spot Bond	100.70290	19.14585	100.70290	100.70290	19.09815			0.00	0	0.00
CPL007	On 01/08/2015	Spot Bond	101.26682	16.68716	101.26682	101.26682	16.61301			0.00	0	0.00
CPL009	On 07/12/2012	Spot Bond	100.45141	99.18114	100.45141	100.45141	98.91115			0.00	0	0.00
CPL010	On 25/02/2013	Spot Bond	100.00000	81.47321	100.00000	100.00000	81.29176			0.00	0	0.00
DENG28	On 12/02/2013	Spot Bond	100.00000	83.90805	100.00000	100.00000	83.71560			0.00	0	0.00
DENG31	On 02/04/2013	Spot Bond	100.00000	77.51914	100.00000	100.00000	77.35931			0.00	0	0.00

Contract Details			Strike	Call / Put	MTM Yield	MarkPrice	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
DENG41	On 28/01/2013	Spot Bond			100.18699	86.88349	100.18699	86.67678			0.00	0	0.00
DENG42	On 03/04/2013	Spot Bond			100.13300	79.29104	100.13300	79.12773			0.00	0	0.00
DRD03	On 02/07/2014	Spot Bond			100.21016	47.72529	100.21016	47.51505			0.00	0	0.00
DRD04	On 03/07/2015	Spot Bond			100.22082	23.55554	100.22082	23.45177			0.00	0	0.00
DRD05	On 03/10/2013	Spot Bond			100.19483	64.98257	100.19483	64.69634			0.00	0	0.00
DV13	On 25/08/2013	Spot Bond			104.31041	61.28384	104.31041	61.14419			0.00	0	0.00
DV21	On 15/06/2016	Spot Bond			133.09009	20.62495	133.09009	20.56755			0.00	0	14,300,000.00
DV22	On 07/02/2020	Spot Bond			111.95336	11.40775	111.95336	11.38022			0.00	0	66,200,000.00
DV23	On 27/02/2023	Spot Bond			110.94098	11.44029	110.94098	11.41288			0.00	0	164,802,000.00
E170	On 01/08/2020	Spot Bond			142.91138	13.64845	142.91138	13.60851			1,643,480,870.00	11,500	23,000,000.00
EDC01	On 04/04/2016	Spot Bond			101.79146	18.35091	101.79146	18.30574			0.00	0	0.00
EFC01	On 31/08/2014	Spot Bond			100.97946	20.53975	100.97946	20.47365			0.00	0	0.00
EFC02	On 31/08/2015	Spot Bond			101.06163	8.58697	101.06163	8.55932			0.00	0	0.00
EFC03	On 31/08/2016	Spot Bond			101.11630	3.58833	101.11630	3.57677			0.00	0	0.00
EFC04	On 31/08/2017	Spot Bond			101.17092	1.49827	101.17092	1.49344			0.00	0	0.00
EL15	On 29/06/2015	Spot Bond			126.54006	13.52431	126.54006	13.48428			0.00	0	40,000,000.00
EL28	On 02/05/2028	Spot Bond			1.70000	115.11792	1.73000	114.63626			0.00	0	40,500,000.00
EL29	On 19/11/2029	Spot Bond			1.90000	101.28763	1.90000	101.24819			0.00	0	350,000,000.00

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
EMM01	On 28/07/2020	Spot Bond	111.69838	13.00588	111.69838	12.97456				0.00	0	0.00
EMM02	On 11/03/2021	Spot Bond	112.15374	11.80933	112.15374	11.78032				0.00	0	0.00
EMM03	On 04/05/2024	Spot Bond	106.65311	10.12005	106.65311	10.09617				0.00	0	0.00
EPF001	On 19/08/2015	Spot Bond	100.93077	14.82539	100.93077	14.78918				0.00	0	0.00
EPFC02	On 07/11/2013	Spot Bond	100.00000	50.83833	100.00000	50.45675				0.00	0	0.00
EPFC03	On 18/02/2013	Spot Bond	100.00000	82.76644	100.00000	82.57919				0.00	0	0.00
EQ181U	On 03/12/2012	Spot Bond	100.00000	68.48501	100.00000	68.48500				0.00	0	0.00
EQ182U	On 11/12/2012	Spot Bond	100.00000	98.11828	100.00000	97.85523				0.00	0	0.00
EQ183U	On 24/01/2013	Spot Bond	100.00000	87.74038	100.00000	87.52998				0.00	0	0.00
EQ184U	On 13/02/2013	Spot Bond	100.00000	88.24042	100.00000	88.03850			300,000,000,000.00	3,000,000	3,000,000.00	
EQS01	On 18/11/2014	Spot Bond	126.47802	22.56534	126.47802	22.49790				0.00	0	0.00
EQS02	On 01/07/2015	Spot Bond	109.43400	26.40154	109.43400	26.33900				0.00	0	0.00
EQS04	On 22/09/2015	Spot Bond	107.25989	19.40120	107.25989	19.35062				0.00	0	0.00
EQS05	On 25/04/2017	Spot Bond	101.66692	11.04193	101.66692	11.00696				0.00	0	0.00
ERS3A8	On 17/11/2014	Spot Bond	101.14823	27.71161	101.14823	27.64378				0.00	0	0.00
ERS3B2	On 17/08/2014	Spot Bond	101.05103	27.21161	101.05103	27.14507				0.00	0	0.00
ERS3B3	On 17/11/2025	Spot Bond	100.00000	0.00969	100.00000	0.00961				0.00	0	0.00

Contract Details	Strike	Call / Put	MTM Yield	MarkPrice	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
ERS3C2	On 17/08/2014	Spot Bond	101.17066	27.82691	101.17066	27.75879			0.00	0	0.00
ERS3C3	On 17/11/2025	Spot Bond	100.00000	0.00969	100.00000	0.00961			0.00	0	0.00
ERSA10	On 17/08/2013	Spot Bond	100.93125	56.18166	100.93125	56.04443			0.00	0	0.00
ERSA11	On 17/08/2014	Spot Bond	100.96871	26.78813	100.96871	26.72267			0.00	0	0.00
ERSA12	On 17/08/2015	Spot Bond	100.99870	14.97664	100.99870	14.94003			0.00	0	0.00
ERSA13	On 17/08/2013	Spot Bond	100.93575	56.19549	100.93575	56.05821			0.00	0	0.00
ERSA14	On 17/11/2025	Spot Bond	100.00000	0.00969	100.00000	0.00961			0.00	0	0.00
ERSA15	On 17/11/2025	Spot Bond	100.00000	0.00969	100.00000	0.00961			0.00	0	0.00
ES15	On 30/08/2015	Spot Bond	105.94219	18.20562	105.94219	18.16315			0.00	0	10,200,000.00
ES18	On 20/04/2018	Spot Bond	111.43974	10.04471	111.43974	10.02030			0.00	0	543,910,000.00
ES23	On 25/01/2023	Spot Bond	117.73441	11.84671	117.73441	11.81694		2,825,625,840,000.00	24,000,000	268,230,000.00	
ES26	On 02/04/2026	Spot Bond	95.26383	9.43267	95.26383	9.41250			0.00	0	44,213,000.00
ES33	On 15/09/2033	Spot Bond	8.94000	88.14669	8.96000	87.95799		241,380,000,000.00	27,000,000	738,256,000.00	
FIFB01	On 24/08/2015	Spot Bond	100.85636	15.43822	100.85636	15.36984			0.00	0	0.00
FIFC02	On 14/12/2012	Spot Bond	100.35540	97.32411	100.35540	99.68754			0.00	0	0.00
FIFC03	On 09/10/2013	Spot Bond	100.00000	53.91265	100.00000	53.50798			0.00	0	0.00
FR002U	On 02/08/2023	Spot Bond	100.00000	11.05683	100.00000	11.03004			0.00	0	0.00
FR003U	On 02/08/2023	Spot Bond	100.00000	10.75966	100.00000	10.73359			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM Yield	MarkPrice	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
FR2A3C	On 15/08/2013	Spot Bond	101.07344	56.76987	101.07344	56.63103			0.00	0	0.00
FR2B3C	On 15/08/2013	Spot Bond	101.11222	56.88520	101.11222	56.74602			0.00	0	0.00
FR2C3C	On 15/08/2013	Spot Bond	101.23627	57.25405	101.23627	57.11383			0.00	0	0.00
FR2D3D	On 15/08/2013	Spot Bond	101.30601	57.46143	101.30601	57.32060			0.00	0	0.00
FRB03	On 15/09/2014	Spot Bond	105.15565	30.65256	105.15565	30.58110			0.00	0	15,400,000.00
FRB05	On 21/12/2018	Spot Bond	103.15112	12.61719	103.15112	12.58855			0.00	0	0.00
FRB07	On 06/12/2012	Spot Bond	100.55742	100.87543	100.55742	100.59979			0.00	0	0.00
FRB08	On 10/06/2016	Spot Bond	100.49836	11.11257	100.49836	11.08523			0.00	0	0.00
FRB09	On 10/06/2017	Spot Bond	100.49830	8.72792	100.49830	8.70645			0.00	0	0.00
FRB10	On 25/01/2017	Spot Bond	101.51768	9.88465	101.51768	9.86039			0.00	0	0.00
FRBC21	On 21/12/2018	Spot Bond	111.84945	16.46722	111.84945	16.42730			0.00	0	20,000.00
FRBC22	On 21/12/2018	Spot Bond	100.44644	10.05324	100.44644	10.02852			0.00	0	0.00
FRBI01	On 30/06/2014	Spot Bond	100.00000	47.50613	100.00000	47.38805			0.00	0	0.00
FRBI04	On 31/03/2013	Spot Bond	211.83970	61.41874	211.83970	61.20717			0.00	0	0.00
FRBI07	On 07/07/2013	Spot Bond	105.16707	66.68222	105.16707	66.52926			0.00	0	0.00
FRBI22	On 31/01/2022	Spot Bond	121.95151	3.50321	121.95151	3.49316			0.00	0	0.00
FRBI23	On 07/12/2023	Spot Bond	266.05149	2.03879	266.05149	2.02940			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM Yield	MarkPrice	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
FRBI28	On 31/03/2028	Spot Bond	145.44748	2.17288	145.44748	2.16637			0.00	0	0.00
FRBI33	On 07/12/2033	Spot Bond	186.40405	1.83094	186.40405	1.82436			0.00	0	0.00
FRBN04	On 15/09/2015	Spot Bond	118.97136	20.56895	118.97136	20.51598			0.00	0	0.00
FRBN06	On 15/09/2015	Spot Bond	100.00000	25.23414	100.00000	25.17768			0.00	0	0.00
FRBN07	On 15/09/2015	Spot Bond	100.00000	25.23414	100.00000	25.17768			0.00	0	0.00
FRBZ01	On 30/11/2020	Spot Bond	51.72712	3.57667	51.72712	3.57258			0.00	0	0.00
FRBZ02	On 28/10/2024	Spot Bond	32.59207	3.48505	32.59207	3.48236			0.00	0	0.00
FRBZ03	On 10/12/2024	Spot Bond	31.38364	3.76323	31.38364	3.76043			0.00	0	0.00
FRC04	On 03/06/2014	Spot Bond	103.71290	35.78517	103.71290	35.70313			0.00	0	0.00
FRC08	On 29/04/2013	Spot Bond	101.43171	88.17172	101.43171	87.96169			0.00	0	0.00
FRC101	On 24/02/2017	Spot Bond	101.42118	12.92287	101.42118	12.89117			0.00	0	0.00
FRC103	On 20/03/2014	Spot Bond	100.70350	48.10999	100.70350	48.01307			0.00	0	0.00
FRC104	On 20/03/2014	Spot Bond	100.43778	44.58052	100.43778	44.49094			0.00	0	0.00
FRC105	On 24/02/2017	Spot Bond	101.37968	12.61338	101.37968	12.58244			0.00	0	0.00
FRC106	On 24/02/2017	Spot Bond	101.37968	12.61338	101.37968	12.58244			0.00	0	0.00
FRC107	On 03/06/2021	Spot Bond	100.95684	9.30397	100.95684	9.28073			0.00	0	0.00
FRC108	On 24/02/2017	Spot Bond	101.35502	12.42950	101.35502	12.39903			0.00	0	0.00
FRC109	On 20/06/2017	Spot Bond	100.49706	11.81976	100.49706	11.79068			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
FRC11	On 26/05/2013	Spot Bond	100.81157	82.62755	100.81157	82.44394				0.00	0	0.00
FRC110	On 15/06/2016	Spot Bond	100.62812	15.31407	100.62812	15.27636				0.00	0	0.00
FRC112	On 20/06/2017	Spot Bond	100.42343	10.29520	100.42343	10.26989				0.00	0	0.00
FRC113	On 20/06/2017	Spot Bond	100.46990	11.25705	100.46990	11.22936				0.00	0	0.00
FRC114	On 20/06/2014	Spot Bond	100.53541	34.01730	100.53541	33.93359				0.00	0	0.00
FRC115	On 20/06/2017	Spot Bond	98.00000	9.75279	98.00000	9.71925				0.00	0	0.00
FRC116	On 20/06/2017	Spot Bond	100.00000	9.14381	100.00000	9.10798				0.00	0	0.00
FRC117	On 15/06/2016	Spot Bond	100.61842	15.14067	100.61842	15.10339				0.00	0	0.00
FRC118	On 20/06/2017	Spot Bond	100.45750	11.23513	100.45750	11.20749				0.00	0	0.00
FRC119	On 20/06/2017	Spot Bond	100.56313	13.46167	100.56313	13.42854				0.00	0	0.00
FRC120	On 20/06/2017	Spot Bond	100.61014	14.45663	100.61014	14.42103				0.00	0	0.00
FRC121	On 20/06/2017	Spot Bond	100.43349	10.73073	100.43349	10.70435				0.00	0	0.00
FRC122	On 20/06/2017	Spot Bond	100.51033	12.11287	100.51033	12.08307				0.00	0	0.00
FRC123	On 20/06/2017	Spot Bond	100.67570	15.84839	100.67570	15.80934				0.00	0	0.00
FRC124	On 20/06/2017	Spot Bond	100.44913	10.43809	100.44913	10.40502				0.00	0	0.00
FRC125	On 20/09/2017	Spot Bond	100.00000	8.13122	100.00000	8.09510				0.00	0	0.00
FRC126	On 20/09/2017	Spot Bond	100.53319	12.04716	100.53319	12.00896				0.00	0	0.00

Contract Details	Strike	Call / Put	MTM Yield	MarkPrice	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
FRC127	On 20/09/2017	Spot Bond	100.63883	14.07928	100.63883	14.03460			0.00	0	0.00
FRC128	On 20/09/2017	Spot Bond	100.48091	11.04576	100.48091	11.01074			0.00	0	0.00
FRC129	On 20/09/2017	Spot Bond	100.51430	11.68505	100.51430	11.64800			0.00	0	0.00
FRC130	On 20/09/2017	Spot Bond	100.60627	13.45193	100.60627	13.40926			0.00	0	0.00
FRC131	On 20/09/2017	Spot Bond	100.56147	12.59011	100.56147	12.55018			0.00	0	0.00
FRC132	On 20/09/2017	Spot Bond	100.63331	13.97298	100.63331	13.92863			0.00	0	0.00
FRC133	On 20/09/2017	Spot Bond	100.67296	14.73817	100.67296	14.69138			0.00	0	0.00
FRC134	On 20/09/2017	Spot Bond	100.60461	13.42003	100.60461	13.37744			0.00	0	0.00
FRC135	On 20/09/2017	Spot Bond	100.58527	13.58411	100.58527	13.54101			0.00	0	0.00
FRC136	On 20/09/2017	Spot Bond	100.52263	11.84482	100.52263	11.80726			0.00	0	0.00
FRC137	On 20/09/2017	Spot Bond	100.51264	12.18983	100.51264	12.15119			0.00	0	0.00
FRC138	On 20/09/2017	Spot Bond	100.64764	14.24936	100.64764	14.20413			0.00	0	0.00
FRC139	On 20/09/2017	Spot Bond	100.63938	14.08992	100.63938	14.04520			0.00	0	0.00
FRC140	On 20/09/2017	Spot Bond	100.61676	13.65400	100.61676	13.61068			0.00	0	0.00
FRC141	On 20/09/2017	Spot Bond	100.64874	14.27061	100.64874	14.22532			0.00	0	0.00
FRC142	On 20/09/2017	Spot Bond	100.54761	12.32399	100.54761	12.28490			0.00	0	0.00
FRC143	On 20/09/2017	Spot Bond	100.48314	11.08839	100.48314	11.05324			0.00	0	0.00
FRC144	On 20/09/2017	Spot Bond	100.40273	9.55270	100.40273	9.52244			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM Yield	MarkPrice	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
FRC145	On 20/09/2017	Spot Bond	100.68010	14.87628	100.68010	14.82906			0.00	0	0.00
FRC146	On 20/09/2014	Spot Bond	100.48314	33.03107	100.48314	32.92637			0.00	0	0.00
FRC147	On 20/09/2015	Spot Bond	100.54650	20.39647	100.54650	20.33179			0.00	0	0.00
FRC148	On 24/02/2017	Spot Bond	101.08864	12.33593	101.08864	12.28120			0.00	0	0.00
FRC149	On 20/09/2015	Spot Bond	100.52041	10.88073	100.52041	10.84623			0.00	0	0.00
FRC150	On 20/09/2017	Spot Bond	100.44745	1.92628	100.44745	1.92018			0.00	0	0.00
FRC151	On 20/09/2017	Spot Bond	98.00000	1.72264	98.00000	1.71010			0.00	0	0.00
FRC152	On 20/12/2017	Spot Bond	100.00000	1.58473	100.00000	1.57583			0.00	0	0.00
FRC153	On 20/12/2017	Spot Bond	100.00000	1.58473	100.00000	1.57583			0.00	0	0.00
FRC154	On 20/12/2017	Spot Bond	100.00000	1.55064	100.00000	1.53984			0.00	0	0.00
FRC155	On 20/12/2017	Spot Bond	100.00000	1.37551	100.00000	1.35574			0.00	0	0.00
FRC17	On 03/06/2014	Spot Bond	103.88434	36.12650	103.88434	36.04356			0.00	0	0.00
FRC29	On 22/07/2014	Spot Bond	101.69803	29.48204	101.69803	29.40953			0.00	0	0.00
FRC37	On 20/06/2015	Spot Bond	100.46014	18.90992	100.46014	18.86342			0.00	0	0.00
FRC40	On 20/12/2015	Spot Bond	100.45737	15.45119	100.45737	15.41320			0.00	0	0.00
FRC41	On 25/10/2013	Spot Bond	101.67764	60.12135	101.67764	59.97353			0.00	0	0.00
FRC46	On 10/09/2017	Spot Bond	98.80765	10.94954	98.80765	10.92301			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM Yield	MarkPrice	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
FRC47	On 18/02/2013	Spot Bond	113.68077	80.86002	113.68077	80.65689			0.00	0	0.00
FRC55	On 11/07/2013	Spot Bond	100.00003	61.91127	100.00003	61.76128			0.00	0	0.00
FRC57	On 20/06/2014	Spot Bond	100.38660	31.36728	100.38660	31.29019			0.00	0	0.00
FRC61	On 28/07/2017	Spot Bond	101.46163	9.23875	101.46163	9.21606			0.00	0	0.00
FRC66	On 31/01/2022	Spot Bond	109.33538	7.27558	109.33538	7.25836			0.00	0	0.00
FRC67	On 20/09/2016	Spot Bond	100.46640	13.45942	100.46640	13.42632			0.00	0	0.00
FRC68	On 20/09/2016	Spot Bond	100.47150	13.56249	100.47150	13.52913			0.00	0	0.00
FRC69	On 31/01/2022	Spot Bond	109.51236	5.57360	109.51236	5.56040			0.00	0	0.00
FRC70	On 20/09/2014	Spot Bond	111.32550	26.11362	111.32550	26.06015			0.00	0	0.00
FRC71	On 31/01/2022	Spot Bond	109.33538	5.11235	109.33538	5.10024			0.00	0	0.00
FRC72	On 31/01/2017	Spot Bond	114.09057	6.22823	114.09057	6.21297			0.00	0	0.00
FRC74	On 20/09/2016	Spot Bond	114.42023	8.77669	114.42023	8.75836			0.00	0	0.00
FRC75	On 20/12/2012	Spot Bond	100.45580	97.66072	100.45580	97.40395			0.00	0	0.00
FRC76	On 28/07/2017	Spot Bond	101.66489	10.29822	101.66489	10.27291			0.00	0	0.00
FRC77	On 15/06/2016	Spot Bond	100.00000	18.91396	100.00000	18.86764			0.00	0	0.00
FRC78	On 15/06/2016	Spot Bond	100.79789	18.35052	100.79789	18.30525			0.00	0	0.00
FRC79	On 15/06/2016	Spot Bond	100.69405	16.49255	100.69405	16.45190			0.00	0	0.00
FRC80	On 15/06/2016	Spot Bond	4.73000	108.12486	4.73000	108.08019			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
FRC81	On 20/12/2012	Spot Bond	100.56499	98.11837	100.56499	97.86013				0.00	0	0.00
FRC82	On 15/06/2016	Spot Bond	100.70697	16.72349	100.70697	16.68228				0.00	0	0.00
FRC83	On 20/12/2016	Spot Bond	100.40068	10.72424	100.40068	10.69789				0.00	0	0.00
FRC84	On 20/12/2016	Spot Bond	100.46304	12.00289	100.46304	11.97337				0.00	0	0.00
FRC85	On 20/12/2014	Spot Bond	100.61808	27.09171	100.61808	27.02499				0.00	0	0.00
FRC86	On 20/12/2016	Spot Bond	100.54671	13.72141	100.54671	13.68764				0.00	0	0.00
FRC87	On 20/12/2016	Spot Bond	100.52525	13.28038	100.52525	13.24769				0.00	0	0.00
FRC88	On 20/12/2012	Spot Bond	100.34678	97.20542	100.34678	96.95010				0.00	0	0.00
FRC89	On 20/12/2012	Spot Bond	100.34394	97.19356	100.34394	96.93829				0.00	0	0.00
FRC90	On 20/03/2013	Spot Bond	100.32862	97.70783	100.32862	97.50016				0.00	0	0.00
FRC91	On 20/03/2013	Spot Bond	100.34043	97.70937	100.34043	97.50168				0.00	0	0.00
FRC92	On 20/03/2013	Spot Bond	100.34112	97.71708	100.34112	97.50937				0.00	0	0.00
FRC93	On 20/03/2013	Spot Bond	100.34682	97.19417	100.34682	96.93821				0.00	0	0.00
FRC94	On 20/03/2017	Spot Bond	100.44788	11.21736	100.44788	11.19482				0.00	0	0.00
FRC95	On 15/06/2016	Spot Bond	100.64235	13.92676	100.64235	13.89871				0.00	0	0.00
FRC96	On 20/03/2017	Spot Bond	100.44732	11.20611	100.44732	11.18359				0.00	0	0.00
FRC97	On 20/03/2015	Spot Bond	98.04956	25.39893	98.04956	25.34900				0.00	0	0.00

Contract Details	Strike	Call / Put	MTM Yield	MarkPrice	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
FRC98	On 15/06/2016	Spot Bond	100.67532	14.44333	100.67532	14.41425			0.00	0	0.00
FRC99	On 24/02/2017	Spot Bond	101.43156	13.00022	101.43156	12.96832			0.00	0	0.00
FRE2A1	On 02/08/2013	Spot Bond	101.08680	57.97133	101.08680	57.82953			0.00	0	0.00
FRE2A2	On 02/08/2013	Spot Bond	102.04635	60.01954	102.04635	59.87148			0.00	0	10,000.00
FRE2B1	On 02/08/2013	Spot Bond	101.11165	58.03221	101.11165	57.89023			0.00	0	0.00
FRE2B2	On 02/08/2013	Spot Bond	104.68033	59.29663	104.68033	59.14700			0.00	0	0.00
FRE2C	On 02/08/2013	Spot Bond	96.98334	59.46063	96.98334	59.32049			0.00	0	0.00
FRE2D	On 02/08/2013	Spot Bond	101.19191	58.22883	101.19191	58.08627			0.00	0	0.00
FRE2E	On 02/08/2013	Spot Bond	101.39248	58.72001	101.39248	58.57599			0.00	0	0.00
FRE2F	On 02/08/2013	Spot Bond	101.63872	59.32272	101.63872	59.17690			0.00	0	0.00
FRE2G	On 02/08/2013	Spot Bond	101.79324	59.70075	101.79324	59.55381			0.00	0	0.00
FRI15	On 14/03/2015	Spot Bond	137.45936	15.79574	137.45936	15.74565			0.00	0	0.00
FRJ13	On 01/09/2013	Spot Bond	101.30769	54.27901	101.30769	54.14302			0.00	0	0.00
FRJ14	On 20/07/2014	Spot Bond	104.00517	28.48481	104.00517	28.41335			0.00	0	0.00
FRJ15	On 04/04/2015	Spot Bond	100.18638	22.46960	100.18638	22.39934			0.00	0	0.00
FRJ16	On 21/01/2016	Spot Bond	103.41346	12.61340	103.41346	12.58192			0.00	0	0.00
FRJ17	On 04/04/2017	Spot Bond	100.62484	10.41031	100.62484	10.37763			0.00	0	0.00
FRJ18	On 21/02/2018	Spot Bond	101.45882	7.52449	101.45882	7.50601			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM Yield	MarkPrice	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
FRJ19	On 04/04/2019	Spot Bond	100.00000	12.24127	100.00000	12.21804			0.00	0	0.00
FRS36	On 07/12/2023	Spot Bond	254.50193	2.13219	254.50193	2.12266			0.00	0	0.00
FRS37	On 07/12/2023	Spot Bond	265.81898	2.04059	265.81898	2.03120			0.00	0	0.00
FRS43	On 07/12/2023	Spot Bond	249.70910	2.17350	249.70910	2.16390			0.00	0	0.00
FRS46	On 31/01/2022	Spot Bond	117.34620	3.23566	117.34620	3.22754			0.00	0	0.00
FRS49	On 27/10/2020	Spot Bond	101.41744	7.42679	101.41744	7.40857			0.00	0	0.00
FRS51	On 31/01/2022	Spot Bond	117.54524	3.51821	117.54524	3.50838			0.00	0	0.00
FRS56	On 19/07/2016	Spot Bond	101.77641	11.34773	101.77641	11.31980			0.00	0	0.00
FRS59	On 07/10/2016	Spot Bond	100.01476	11.68239	100.01476	11.65409			0.00	0	0.00
FRS61	On 02/08/2013	Spot Bond	101.49749	58.97708	101.49749	58.83229			0.00	0	0.00
FRS62	On 04/11/2026	Spot Bond	101.25022	7.30896	101.25022	7.29106			0.00	0	0.00
FRS63	On 22/12/2013	Spot Bond	100.29734	44.45557	100.29734	44.34640			0.00	0	0.00
FRS64	On 26/01/2042	Spot Bond	90.41057	3.00640	90.41057	2.99946			0.00	0	0.00
FRS65	On 30/03/2013	Spot Bond	100.18030	94.50334	100.18030	94.26124			0.00	0	0.00
FRS66	On 22/03/2013	Spot Bond	100.00000	96.72681	100.00000	96.47425			0.00	0	0.00
FRS67	On 25/05/2013	Spot Bond	100.68430	78.17242	100.68430	77.95415			0.00	0	0.00
FRS68	On 09/11/2024	Spot Bond	100.00000	0.94537	100.00000	0.94243			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM Yield	MarkPrice	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
FRS69	On 31/05/2017	Spot Bond	101.11871	12.03573	101.11871	11.99695			0.00	0	0.00
FRS70	On 04/06/2013	Spot Bond	100.52362	76.16904	100.52362	65.71218			0.00	0	0.00
FRS71	On 08/06/2013	Spot Bond	100.43945	65.11022	100.43945	64.90393			0.00	0	0.00
FRS72	On 09/11/2024	Spot Bond	101.12618	8.25042	101.12618	8.22441			0.00	0	0.00
FRS73	On 12/06/2017	Spot Bond	101.07593	16.81205	101.07593	16.75849			0.00	0	0.00
FRS74	On 14/06/2017	Spot Bond	100.44759	8.48238	100.44759	8.45550			0.00	0	0.00
FRS75	On 13/06/2014	Spot Bond	100.44015	31.44786	100.44015	31.34821			0.00	0	0.00
FRS76	On 18/06/2017	Spot Bond	100.76967	15.09668	100.76967	15.04872			0.00	0	0.00
FRS77	On 19/07/2014	Spot Bond	101.24351	29.19213	101.24351	29.06245			0.00	0	0.00
FRS78	On 08/08/2013	Spot Bond	101.17008	52.90458	101.17008	52.66970			0.00	0	0.00
FRS79	On 10/07/2017	Spot Bond	100.00000	3.34425	100.00000	3.31915			0.00	0	0.00
FRS80	On 24/10/2013	Spot Bond	100.00000	48.15148	100.00000	47.79006			0.00	0	0.00
FRS81	On 30/10/2042	Spot Bond	2.25000	101.90672	2.25000	101.86518			0.00	0	0.00
FRS82	On 21/11/2017	Spot Bond	100.00000	2.43709	100.00000	2.41880			0.00	0	20,000,000.00
FRX14	On 01/09/2014	Spot Bond	105.55013	31.06920	105.55013	30.99654			0.00	0	1,400,000.00
FRX15	On 14/03/2015	Spot Bond	106.51279	23.08636	106.51279	23.03197			0.00	0	700,000.00
FRX16	On 15/09/2016	Spot Bond	104.36488	13.09278	104.36488	13.06245			0.00	0	0.00
FRX17	On 15/09/2017	Spot Bond	105.51532	11.31731	105.51532	11.29086			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM Yield	MarkPrice	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
FRX18	On 14/04/2018	Spot Bond	113.83008	11.19078	113.83008	11.16312			0.00	0	0.00
FRX19	On 15/11/2019	Spot Bond	108.96559	10.12757	108.96559	10.11026			0.00	0	2,700,000.00
FRX24	On 10/12/2024	Spot Bond	117.28648	14.32362	117.28648	14.28755			0.00	0	0.00
FRX31	On 21/02/2031	Spot Bond	102.81960	11.70723	102.81960	11.68086			0.00	0	0.00
FRX45	On 14/04/2045	Spot Bond	79.83345	11.00983	79.83345	10.98953			0.00	0	0.00
FTG1	On 05/09/2016	Spot Bond	100.94835	13.32872	100.94835	13.29579		312,031,349,850,000.00	091,000,000	385,000,000.00	
GBL01	On 15/10/2015	Spot Bond	100.00000	19.08212	100.00000	18.93890			0.00	0	0.00
GFC03	On 10/04/2015	Spot Bond	100.01778	22.87187	100.01778	22.80046			0.00	0	0.00
GFC04	On 11/04/2017	Spot Bond	104.81266	12.57780	104.81266	12.54871			0.00	0	0.00
GFC2	On 27/02/2013	Spot Bond	100.00000	84.84222	100.00000	84.65411			0.00	0	0.00
GOVEX1	On 09/05/2047	Spot Bond	100.00000	0.00000	100.00000	0.00000			0.00	0	44.00
GPT11	On 29/01/2013	Spot Bond	100.00000	91.79187	100.00000	91.57435			0.00	0	0.00
GPT12	On 28/02/2013	Spot Bond	100.00000	85.69164	100.00000	85.50205			0.00	0	0.00
GPT20	On 30/01/2013	Spot Bond	100.00000	86.49289	100.00000	86.28842			0.00	0	0.00
GPT21	On 28/02/2013	Spot Bond	100.00000	80.93126	100.00000	80.75221			0.00	0	0.00
GRA292	On 15/02/2013	Spot Bond	100.00000	83.33333	100.00000	83.14351			0.00	0	0.00
GRA299	On 18/12/2012	Spot Bond	99.03016	96.34058	99.03016	96.08942			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM Yield	MarkPrice	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
GRA300	On 15/02/2013	Spot Bond	100.00000	83.33333	100.00000	83.14351			0.00	0	0.00
GRB85	On 25/01/2013	Spot Bond	100.00000	87.52998	100.00000	87.32057			0.00	0	0.00
GRB89	On 25/01/2013	Spot Bond	100.00000	87.52998	100.00000	87.32057			0.00	0	0.00
GRD164	On 18/01/2013	Spot Bond	100.00000	89.02439	100.00000	88.80779			0.00	0	0.00
GRD166	On 15/02/2013	Spot Bond	100.00000	83.33333	100.00000	83.14351			0.00	0	0.00
GRD179	On 11/01/2013	Spot Bond	100.00000	90.57072	100.00000	90.34653			0.00	0	0.00
GRD180	On 16/01/2013	Spot Bond	100.00000	89.46078	100.00000	89.24205			0.00	0	0.00
GRD181	On 31/01/2013	Spot Bond	100.00000	86.28842	100.00000	86.08491			0.00	0	0.00
GRD182	On 04/02/2013	Spot Bond	100.00000	85.48009	100.00000	85.28037			0.00	0	0.00
GRDB1	On 10/01/2018	Spot Bond	100.01501	7.64737	100.01501	7.62884			0.00	0	0.00
GRDC1	On 10/01/2018	Spot Bond	100.01973	9.68446	100.01973	9.66100			0.00	0	0.00
GRH1A1	On 25/10/2017	Spot Bond	100.00000	2.58065	100.00000	2.55409			0.00	0	0.00
GRH1A2	On 25/10/2017	Spot Bond	100.00000	2.58065	100.00000	2.55409			0.00	0	0.00
GRH1A3	On 25/10/2017	Spot Bond	100.00000	2.58065	100.00000	2.55409			0.00	0	0.00
GRH1A4	On 25/10/2017	Spot Bond	100.00000	2.36100	100.00000	2.35060			0.00	0	0.00
GRH1B	On 25/10/2017	Spot Bond	100.00000	2.58065	100.00000	2.55409		2,500,000,000,000.00	25,000,000	25,000,000.00	
GRH1C	On 25/10/2017	Spot Bond	100.00000	2.58065	100.00000	2.55409			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

Contract Details	Strike	Call / Put	MTM Yield	MarkPrice	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
GRT01	On 08/12/2014	Spot Bond	100.57078	23.55075	100.57078	23.49279			0.00	0	0.00
GRT02	On 13/05/2016	Spot Bond	101.42786	11.88466	101.42786	11.85551			0.00	0	0.00
GRT03	On 15/10/2015	Spot Bond	99.93193	16.44796	99.93193	16.40814			0.00	0	0.00
GRT04	On 15/09/2016	Spot Bond	100.43806	11.92286	100.43806	11.89354			0.00	0	0.00
GRT05	On 25/01/2015	Spot Bond	102.01673	20.33992	102.01673	20.28976			0.00	0	0.00
GSIZ16	On 23/09/2016	Spot Bond	100.31458	12.28595	100.31458	12.25577			0.00	0	0.00
HILB01	On 18/07/2015	Spot Bond	99.88260	18.02697	99.88260	17.94777			0.00	0	0.00
HILB02	On 13/09/2017	Spot Bond	100.51108	8.58300	100.51108	8.54467			0.00	0	0.00
HILC02	On 17/01/2013	Spot Bond	100.00000	89.24205	100.00000	89.02439			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	97.17873	105.54321	96.91015			0.00	0	0.00
HMS1B3	On 19/12/2012	Spot Bond	105.54321	97.17873	105.54321	96.91015			0.00	0	0.00
HMS1B5	On 19/07/2013	Spot Bond	100.00000	64.81128	100.00000	64.68866			0.00	0	0.00
HMS1B6	On 19/07/2013	Spot Bond	100.00000	71.66717	100.00000	71.53119			0.00	0	0.00
HMS1B7	On 19/07/2013	Spot Bond	101.63173	60.32337	101.63173	60.17510			0.00	0	10,000,000.00
HMS1B8	On 19/07/2015	Spot Bond	101.67762	16.06580	101.67762	16.02630			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM Yield	MarkPrice	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
HMS1B9	On 19/07/2015	Spot Bond	105.13866	17.25077	105.13866	17.20706			0.00	0	0.00
HMS1C2	On 19/12/2012	Spot Bond	105.76786	97.22763	105.76786	96.95838			0.00	0	0.00
HMS1C3	On 19/07/2013	Spot Bond	101.68917	60.44235	101.68917	60.29371			0.00	0	0.00
HMS1C4	On 19/07/2015	Spot Bond	101.75803	16.39985	101.75803	16.35950			0.00	0	0.00
HMS1C5	On 19/07/2015	Spot Bond	117.06290	15.05608	117.06290	15.01412			0.00	0	0.00
HMS1D2	On 19/12/2012	Spot Bond	106.05795	97.29078	106.05795	97.02065			0.00	0	0.00
HMS1D3	On 19/07/2013	Spot Bond	101.79257	60.65643	101.79257	60.50713			0.00	0	0.00
HMS1D4	On 19/07/2015	Spot Bond	101.86140	16.82884	101.86140	16.78739			0.00	0	0.00
HMS1D5	On 19/07/2015	Spot Bond	117.06290	15.46717	117.06290	15.42407			0.00	0	0.00
HMS1E2	On 19/12/2012	Spot Bond	107.08651	97.51480	107.08651	97.24154			0.00	0	0.00
HMS1E3	On 19/07/2013	Spot Bond	101.93042	60.94168	101.93042	60.79151			0.00	0	0.00
HMS1E4	On 19/07/2015	Spot Bond	101.98773	17.35234	101.98773	17.30956			0.00	0	0.00
HMS1F2	On 19/12/2012	Spot Bond	108.34719	97.78954	108.34719	97.51243			0.00	0	0.00
HMS1G2	On 19/12/2012	Spot Bond	110.21153	98.19621	110.21153	97.91337			0.00	0	0.00
HWAY20	On 31/07/2020	Spot Bond	115.88630	11.58893	115.88630	11.56018			0.00	0	32,876,000.00
HWAY23	On 07/12/2023	Spot Bond	272.42396	1.99066	272.42396	1.98134			0.00	0	97,000,000.00
HWAY24	On 07/12/2024	Spot Bond	271.70682	1.99596	271.70682	1.98663			0.00	0	0.00
HWAY34	On 31/07/2034	Spot Bond	101.83148	12.04076	101.83148	12.01386			0.00	0	29,500,000.00

Contract Details	Strike	Call / Put	MTM Yield	MarkPrice	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
HWAY35	On 31/07/2035	Spot Bond	102.02133	12.02353	102.02133	11.99663			0.00	0	0.00
I2025	On 31/01/2025	Spot Bond	1.23000	110.83282	1.23000	110.79748		7,298,820,000.00	5,934,000	211,934,000.00	
I2038	On 31/01/2038	Spot Bond	1.89000	109.41000	1.89000	109.37318		37,996,560,000.00	20,104,000	37,276,000.00	
I2050	On 31/12/2050	Spot Bond	2.04000	114.61711	2.04000	114.57767		56,650,800,000.00	27,770,000	103,950,000.00	
IBC01	On 16/03/2015	Spot Bond	95.45000	21.70692	95.45000	21.66710		0.00	0	0.00	
IBL06	On 14/12/2012	Spot Bond	100.50759	98.96852	100.50759	98.70401		0.00	0	0.00	
IBL09	On 08/12/2012	Spot Bond	100.56563	100.53575	100.56563	100.26252		0.00	0	0.00	
IBL11	On 12/03/2015	Spot Bond	109.26558	24.07304	109.26558	24.01515		0.00	0	0.00	
IBL12	On 12/03/2013	Spot Bond	100.86049	99.45169	100.86049	99.18283		0.00	0	0.00	
IBL13	On 12/03/2015	Spot Bond	102.46253	23.22026	102.46253	23.16214		0.00	0	0.00	
IBL14	On 28/06/2015	Spot Bond	100.92206	17.23044	100.92206	17.18789		0.00	0	0.00	
IBL15	On 28/06/2013	Spot Bond	100.23329	64.02820	100.23329	63.87106		0.00	0	0.00	
IBL18	On 10/12/2013	Spot Bond	100.52781	45.25257	100.52781	45.14122		0.00	0	0.00	
IBL19	On 15/03/2014	Spot Bond	100.74849	44.78599	100.74849	44.67556		0.00	0	0.00	
IBL20	On 15/03/2014	Spot Bond	103.45013	41.68134	103.45013	41.58545		0.00	0	0.00	
IBL21	On 15/03/2016	Spot Bond	108.14435	16.00214	108.14435	15.96397		0.00	0	0.00	
IBL22	On 15/03/2018	Spot Bond	111.48026	11.74645	111.48026	11.71773		0.00	0	0.00	

Contract Details	Strike	Call / Put	MTM Yield	MarkPrice	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
IBL23	On 21/04/2014	Spot Bond	102.47730	38.43458	102.47730	38.34731			0.00	0	0.00
IBL24	On 21/04/2014	Spot Bond	99.82217	41.13971	99.82217	41.04021			0.00	0	0.00
IBL25	On 18/08/2014	Spot Bond	100.88835	26.58527	100.88835	26.52036			0.00	0	0.00
IBL26	On 18/08/2014	Spot Bond	106.87614	26.62979	106.87614	26.56030			0.00	0	0.00
IBL28	On 18/08/2016	Spot Bond	105.97204	13.95954	105.97204	13.92733			0.00	0	0.00
IBL32	On 03/11/2014	Spot Bond	101.15611	27.40640	101.15611	27.33932			0.00	0	0.00
IBL33	On 03/11/2016	Spot Bond	101.23137	10.32622	101.23137	10.30093			0.00	0	0.00
IBL34	On 31/01/2017	Spot Bond	119.59470	4.86812	119.59470	4.85573			0.00	0	0.00
IBL36	On 31/01/2022	Spot Bond	121.25275	3.15410	121.25275	3.14598			0.00	0	0.00
IBL37	On 02/04/2015	Spot Bond	100.15533	22.77799	100.15533	22.70679			0.00	0	0.00
IBL38	On 02/04/2017	Spot Bond	100.16252	10.62615	100.16252	10.59294			0.00	0	0.00
IBL39	On 02/04/2018	Spot Bond	105.78604	10.59272	105.78604	10.56805			0.00	0	0.00
IBL40	On 15/06/2015	Spot Bond	100.66354	17.29391	100.66354	17.23901			0.00	0	0.00
IBL42	On 15/06/2017	Spot Bond	100.43811	9.13328	100.43811	9.10434			0.00	0	60,000,000.00
IBL43	On 15/11/2015	Spot Bond	100.00000	10.19916	100.00000	10.12260			0.00	0	2,400,000.00
IBL45	On 21/12/2018	Spot Bond	100.00000	10.49445	100.00000	10.37692			0.00	0	0.00
IBL46	On 15/01/2020	Spot Bond	100.00000	9.44669	100.00000	9.33995			0.00	0	0.00
IC02	On 09/05/2013	Spot Bond	100.00000	73.21017	100.00000	73.06992			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
IDC01U	On 08/11/2026	Spot Bond	100.00000	0.00477	100.00000	0.00475				0.00	0	0.00
IDCP01	On 19/04/2015	Spot Bond	99.89211	19.42830	99.89211	19.38510				0.00	0	0.00
IDCP02	On 19/04/2015	Spot Bond	99.89211	19.42830	99.89211	19.38510				0.00	0	0.00
IDCP03	On 31/01/2017	Spot Bond	100.97091	9.72832	100.97091	9.70674				0.00	0	0.00
IDCP04	On 19/10/2017	Spot Bond	5.00000	103.74094	5.00000	103.71314				0.00	0	0.00
IDW001	On 30/06/2016	Spot Bond	101.37699	13.80046	101.37699	13.75686				0.00	0	0.00
IDW002	On 30/06/2016	Spot Bond	101.30327	13.03847	101.30327	12.99730				0.00	0	0.00
IDW003	On 30/06/2016	Spot Bond	100.00000	14.93165	100.00000	14.81785				0.00	0	0.00
IFM01	On 31/03/2016	Spot Bond	112.11249	17.69112	112.11249	17.64791				0.00	0	0.00
IHL01	On 29/12/2014	Spot Bond	100.20174	23.12348	100.20174	23.06675				0.00	0	0.00
IHL02	On 29/12/2014	Spot Bond	100.20174	23.12348	100.20174	23.06675				0.00	0	0.00
IHL03	On 17/05/2017	Spot Bond	101.14829	10.13627	101.14829	10.10430				0.00	0	0.00
IKH1D	On 09/12/2028	Spot Bond	100.00000	8.89656	100.00000	8.87477				0.00	0	0.00
IN01E	On 23/07/2013	Spot Bond	101.89135	60.15966	101.89135	59.89101				0.00	0	0.00
IN02E	On 06/08/2013	Spot Bond	101.88356	53.27784	101.88356	53.03995				0.00	0	0.00
IN03E	On 13/08/2013	Spot Bond	101.64472	51.70552	101.64472	51.47508				0.00	0	0.00
IN04	On 15/03/2015	Spot Bond	101.44581	24.57723	101.44581	24.52159				0.00	0	0.00

Contract Details	Strike	Call / Put	MTM Yield	MarkPrice	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
IN04E	On 27/08/2013	Spot Bond	100.58397	48.92327	100.58397	48.70710			0.00	0	0.00
IN05E	On 14/11/2013	Spot Bond	100.00000	47.69483	100.00000	47.33292			0.00	0	0.00
IN07	On 16/05/2013	Spot Bond	104.33728	71.28510	104.33728	71.14636			0.00	0	0.00
IN09	On 01/02/2016	Spot Bond	101.67347	14.37545	101.67347	14.34011			0.00	0	0.00
IN177U	On 24/01/2013	Spot Bond	100.00000	87.74038	100.00000	87.52998			0.00	0	0.00
IN178U	On 24/01/2013	Spot Bond	100.00000	87.74038	100.00000	87.52998			0.00	0	0.00
IN181U	On 31/01/2013	Spot Bond	100.00000	86.28842	100.00000	86.08491			0.00	0	0.00
IND204	On 24/01/2013	Spot Bond	100.00000	87.74038	100.00000	87.52998			0.00	0	0.00
IND205	On 31/01/2013	Spot Bond	100.00000	86.28842	100.00000	86.08491			0.00	0	0.00
IND207	On 14/02/2013	Spot Bond	100.00000	83.52403	100.00000	83.33333			0.00	0	0.00
IND208	On 21/02/2013	Spot Bond	100.00000	82.20721	100.00000	82.02247			0.00	0	0.00
IND209	On 28/02/2013	Spot Bond	100.00000	80.93126	100.00000	80.75221			0.00	0	0.00
IND234	On 21/08/2013	Spot Bond	100.00000	56.12163	100.00000	55.99708			0.00	0	0.00
IND249	On 04/12/2012	Spot Bond	99.12821	66.86096	99.12821	99.72915			0.00	0	0.00
IND250	On 11/12/2012	Spot Bond	99.02750	98.13624	99.02750	97.87564			0.00	0	0.00
IND302	On 08/01/2013	Spot Bond	98.62666	91.35978	98.62666	91.13481			0.00	0	0.00
IND303	On 15/01/2013	Spot Bond	98.52695	89.81712	98.52695	89.59989			0.00	0	0.00
IND304	On 22/01/2013	Spot Bond	98.42745	88.32865	98.42745	88.11876			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM Yield	MarkPrice	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
IND305	On 29/01/2013	Spot Bond	100.00000	86.69834	100.00000	86.49289			0.00	0	0.00
IND306	On 05/02/2013	Spot Bond	100.00000	85.28037	100.00000	85.08159			0.00	0	0.00
IND307	On 12/02/2013	Spot Bond	100.00000	83.90805	100.00000	83.71560			0.00	0	0.00
IND308	On 19/02/2013	Spot Bond	100.00000	82.57919	100.00000	82.39278			0.00	0	0.00
IND309	On 26/02/2013	Spot Bond	100.00000	81.29176	100.00000	81.11111			0.00	0	0.00
IND310	On 05/03/2013	Spot Bond	100.00000	80.04386	100.00000	79.86871			0.00	0	0.00
IND311	On 12/03/2013	Spot Bond	100.00000	78.83369	100.00000	78.66379			0.00	0	0.00
IND312	On 19/03/2013	Spot Bond	100.00000	77.65957	100.00000	77.49469			0.00	0	0.00
IND313	On 26/03/2013	Spot Bond	100.00000	76.51992	100.00000	76.35983			0.00	0	0.00
IND314	On 02/04/2013	Spot Bond	100.00000	75.41322	100.00000	75.25773			0.00	0	0.00
IND315	On 09/04/2013	Spot Bond	100.00000	74.33809	100.00000	74.18699			0.00	0	0.00
IND316	On 16/04/2013	Spot Bond	100.00000	73.29317	100.00000	73.14629			0.00	0	0.00
IND317	On 23/04/2013	Spot Bond	100,000.00000	0.26004	100,000.00000	0.25820			0.00	0	0.00
IND318	On 24/04/2013	Spot Bond	100.00000	72.13439	100.00000	71.99211			0.00	0	0.00
IND319	On 25/04/2013	Spot Bond	100.00000	71.99211	100.00000	71.85039			0.00	0	0.00
IND320	On 26/04/2013	Spot Bond	100.00000	71.85039	100.00000	71.70923			0.00	0	0.00
IND321	On 27/04/2013	Spot Bond	100.00000	71.70923	100.00000	71.56863			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM Yield	MarkPrice	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
IND322	On 28/04/2013	Spot Bond	100.00000	71.56863	100.00000	71.42857			0.00	0	0.00
IND323	On 29/04/2013	Spot Bond	100.00000	71.42857	100.00000	71.28906			0.00	0	0.00
IND324	On 30/04/2013	Spot Bond	100.00000	71.28906	100.00000	71.15010			0.00	0	0.00
IND325	On 01/05/2013	Spot Bond	100.00000	71.15010	100.00000	71.01167			0.00	0	0.00
IND326	On 02/05/2013	Spot Bond	100.00000	71.01167	100.00000	70.87379			0.00	0	0.00
IND327	On 03/05/2013	Spot Bond	100.00000	70.87379	100.00000	70.73643			0.00	0	0.00
IND328	On 04/05/2013	Spot Bond	100.00000	70.73643	100.00000	70.59961			0.00	0	0.00
IND329	On 05/05/2013	Spot Bond	100.00000	70.59961	100.00000	70.46332			0.00	0	0.00
IND330	On 06/05/2013	Spot Bond	100.00000	70.46332	100.00000	70.32755			0.00	0	0.00
IND331	On 07/05/2013	Spot Bond	100.00000	70.32755	100.00000	70.19231			0.00	0	0.00
IND332	On 08/05/2013	Spot Bond	100.00000	70.19231	100.00000	70.05758			0.00	0	0.00
IND333	On 09/05/2013	Spot Bond	100.00000	70.05758	100.00000	69.92337			0.00	0	0.00
IND334	On 20/08/2013	Spot Bond	100.00000	61.14943	100.00000	61.03342			0.00	0	0.00
IND335	On 27/08/2013	Spot Bond	100.00000	60.34194	100.00000	60.22745			0.00	0	0.00
IND336	On 03/09/2013	Spot Bond	100.00000	59.54510	100.00000	59.43213			0.00	0	0.00
IND337	On 10/09/2013	Spot Bond	100.00000	58.75879	100.00000	58.64732			0.00	0	0.00
IND338	On 17/09/2013	Spot Bond	100.00000	57.98287	100.00000	57.87286			0.00	0	0.00
IND339	On 25/09/2013	Spot Bond	100.00000	51.92295	100.00000	51.80772			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM Yield	MarkPrice	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
IND340	On 01/10/2013	Spot Bond	100.00000	51.23539	100.00000	51.12168			0.00	0	0.00
IND341	On 08/10/2013	Spot Bond	100.00000	50.44474	100.00000	50.33279			0.00	0	0.00
IND342	On 15/10/2013	Spot Bond	100.00000	49.66628	100.00000	49.55606			0.00	0	0.00
IND343	On 22/10/2013	Spot Bond	100.00000	48.89984	100.00000	48.79132			0.00	0	0.00
IND344	On 29/10/2013	Spot Bond	100.00000	48.14523	100.00000	48.03839			0.00	0	0.00
IND345	On 05/11/2013	Spot Bond	100.00000	47.40227	100.00000	47.29707			0.00	0	0.00
IND346	On 12/11/2013	Spot Bond	100.00000	46.67077	100.00000	46.56719			0.00	0	0.00
IND347	On 19/11/2013	Spot Bond	100.00000	45.95055	100.00000	45.84858			0.00	0	0.00
IND348	On 26/11/2013	Spot Bond	100.00000	45.24145	100.00000	45.14105			0.00	0	0.00
IND349	On 03/12/2013	Spot Bond	100.00000	44.54330	100.00000	44.44444			0.00	0	0.00
IND350	On 10/12/2013	Spot Bond	100.00000	43.14523	100.00000	42.93241			0.00	0	0.00
IND351	On 17/12/2013	Spot Bond	100.00000	41.88864	100.00000	41.69824			0.00	0	0.00
INF001	On 30/07/2013	Spot Bond	101.10218	77.64202	101.10218	77.32118			0.00	0	0.00
INF002	On 05/02/2013	Spot Bond	100.97718	87.46779	100.97718	87.26221			0.00	0	0.00
ING100	On 19/05/2013	Spot Bond	101.06512	84.07673	101.06512	83.88656			0.00	0	0.00
ING114	On 31/12/2015	Spot Bond	100.29400	15.56841	100.29400	15.53059			0.00	0	0.00
ING115	On 31/03/2016	Spot Bond	103.81357	18.86604	103.81357	18.81878			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM Yield	MarkPrice	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
ING116	On 31/03/2016	Spot Bond	101.94170	18.14785	101.94170	18.10312			0.00	0	0.00
ING127	On 07/12/2012	Spot Bond	100.51669	99.18060	100.51669	98.91045			0.00	0	0.00
ING130	On 16/02/2013	Spot Bond	100.00000	83.14351	100.00000	82.95455			0.00	0	0.00
ING131	On 24/02/2013	Spot Bond	100.00000	81.65548	100.00000	81.47321			0.00	0	0.00
ING132	On 22/12/2018	Spot Bond	100.34045	9.56383	100.34045	9.54033			0.00	0	0.00
ING133	On 28/02/2013	Spot Bond	100.00000	85.64551	100.00000	85.45602			0.00	0	0.00
ING135	On 10/12/2014	Spot Bond	100.81708	24.12397	100.81708	24.06446			0.00	0	0.00
ING138	On 22/03/2017	Spot Bond	100.33341	11.41614	100.33341	11.38810			0.00	0	0.00
ING147	On 16/12/2012	Spot Bond	100.35507	98.56629	100.35507	98.30464			0.00	0	0.00
ING148	On 18/03/2013	Spot Bond	100.00000	96.34922	100.00000	95.85000			0.00	0	0.00
ING153	On 03/04/2017	Spot Bond	6.50000	100.73289	6.50000	100.72102			0.00	0	0.00
ING154	On 03/04/2013	Spot Bond	100.13131	92.01071	100.13131	91.71064			0.00	0	0.00
ING157	On 12/04/2013	Spot Bond	99.98478	89.24315	99.98478	88.96077			0.00	0	0.00
ING158	On 07/12/2012	Spot Bond	100.00000	99.18478	100.00000	98.91599			0.00	0	0.00
ING159	On 05/12/2012	Spot Bond	100.42362	99.72562	100.42362	99.45275			0.00	0	0.00
ING160	On 10/12/2012	Spot Bond	100.41625	100.17149	100.41625	99.90111			0.00	0	0.00
ING161	On 20/03/2017	Spot Bond	100.44355	11.95741	100.44355	11.91952			0.00	0	0.00
ING166	On 02/01/2013	Spot Bond	100.14548	95.11910	100.14548	94.87797			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM Yield	MarkPrice	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
ING167	On 30/09/2014	Spot Bond	100.16956	30.20604	100.16956	30.11158			0.00	0	0.00
ING168	On 07/03/2013	Spot Bond	100.49744	98.37044	100.49744	97.83900			0.00	0	0.00
ING169	On 07/06/2013	Spot Bond	100.49744	65.66898	100.49744	65.37585			0.00	0	0.00
ING170	On 18/03/2013	Spot Bond	100.32608	92.83552	100.32608	92.36285			0.00	0	0.00
ING171	On 19/03/2013	Spot Bond	100.31481	92.36365	100.31481	91.89581			0.00	0	0.00
ING173	On 28/02/2013	Spot Bond	100.14461	83.07933	100.14461	82.89531			0.00	0	0.00
ING174	On 28/05/2013	Spot Bond	100.14677	69.97077	100.14677	69.71232			0.00	0	0.00
ING175	On 28/08/2013	Spot Bond	100.14677	48.79886	100.14677	48.58400			0.00	0	0.00
ING176	On 28/02/2013	Spot Bond	100.14488	83.08334	100.14488	82.89931			0.00	0	0.00
ING177	On 28/02/2015	Spot Bond	100.00000	13.52159	100.00000	13.46213			0.00	0	0.00
ING178	On 28/08/2015	Spot Bond	100.00000	9.01440	100.00000	8.97476			0.00	0	0.00
ING182	On 23/01/2013	Spot Bond	100.00000	87.95181	100.00000	87.74038			0.00	0	0.00
ING183	On 11/06/2013	Spot Bond	100.00000	70.71061	100.00000	70.71054			0.00	0	0.00
ING32	On 30/04/2013	Spot Bond	101.21767	87.54102	101.21767	87.33386			0.00	0	0.00
ING33	On 31/10/2013	Spot Bond	101.23672	58.42238	101.23672	58.27930			0.00	0	0.00
ING34	On 31/10/2013	Spot Bond	101.23672	58.42238	101.23672	58.27930			0.00	0	0.00
ING46	On 16/10/2013	Spot Bond	99.91080	61.43857	99.91080	61.28985			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM Yield	MarkPrice	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
ING60U	On 28/02/2014	Spot Bond	100.00000	41.25982	100.00000	41.15765			0.00	0	0.00
ING89	On 31/12/2014	Spot Bond	100.24109	24.73562	100.24109	24.67557			0.00	0	0.00
INJ02	On 30/04/2015	Spot Bond	102.25661	24.60704	102.25661	24.54623			0.00	0	0.00
IPB3	On 04/12/2013	Spot Bond	100.77468	54.64877	100.77468	46.94174			0.00	0	0.00
IPF01	On 13/04/2015	Spot Bond	99.93260	22.32634	99.93260	22.25668			0.00	0	0.00
IPF02	On 13/04/2016	Spot Bond	99.93094	13.99591	99.93094	13.95223			0.00	0	0.00
IPF03	On 13/04/2017	Spot Bond	99.92988	10.52998	99.92988	10.49713			0.00	0	0.00
IPF06	On 13/04/2017	Spot Bond	104.73009	11.81122	104.73009	11.78392			0.00	0	0.00
IPL4	On 29/03/2014	Spot Bond	104.25515	40.33352	104.25515	40.24013			0.00	0	0.00
IPL5	On 28/09/2015	Spot Bond	100.91681	17.47807	100.91681	17.43492			0.00	0	0.00
IPL6	On 28/09/2017	Spot Bond	108.21861	12.01919	108.21861	11.99051			0.00	0	12,500,000.00
IV012	On 26/11/2014	Spot Bond	101.03261	27.78558	101.03261	27.71766			0.00	0	0.00
IV013	On 22/06/2015	Spot Bond	100.34728	18.73754	100.34728	18.69150			0.00	0	0.00
IV014	On 22/06/2015	Spot Bond	109.98505	23.91504	109.98505	23.85784			0.00	0	0.00
IV015	On 20/09/2017	Spot Bond	100.44886	10.82314	100.44886	10.79652			0.00	0	0.00
IV016	On 06/12/2021	Spot Bond	100.75653	7.75620	100.75653	7.73707			0.00	0	0.00
IV017	On 31/01/2022	Spot Bond	110.94012	3.38350	110.94012	3.37539			0.00	0	0.00
IV019	On 31/03/2028	Spot Bond	124.10625	2.58020	124.10625	2.57263			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
IV01E	On 29/08/2013	Spot Bond	100.58379	48.47541	100.58379	48.25887				0.00	0	0.00
IV022	On 02/04/2022	Spot Bond	100.18782	9.24536	100.18782	9.21644				0.00	0	0.00
IV023	On 11/07/2022	Spot Bond	99.99997	9.64564	99.99997	9.60323				0.00	0	0.00
IV024	On 27/07/2022	Spot Bond	101.62507	9.09525	101.62507	9.05472				0.00	0	0.00
IV025	On 12/09/2019	Spot Bond	100.60774	0.48287	100.60774	0.48071				0.00	0	0.00
IV026	On 27/09/2024	Spot Bond	100.28878	0.00786	100.28878	0.00783				0.00	0	0.00
IV02E	On 17/10/2013	Spot Bond	100.00000	58.16782	100.00000	57.70622				0.00	0	0.00
IV030	On 31/01/2025	Spot Bond	100.00000	2.75691	100.00000	2.73798				0.00	0	0.00
IV030A	On 31/01/2025	Spot Bond	100.00000	2.66899	100.00000	2.64923				0.00	0	0.00
IV03E	On 18/11/2013	Spot Bond	100.00000	46.26358	100.00000	45.91253				0.00	0	0.00
IV04	On 31/03/2013	Spot Bond	102.06373	79.39867	102.06373	79.23174				0.00	0	4,300,000.00
IV07	On 31/03/2013	Spot Bond	100.17994	94.66101	100.17994	94.42157				0.00	0	0.00
IV08	On 30/04/2018	Spot Bond	117.77551	13.31323	117.77551	13.27921				0.00	0	0.00
IV09	On 30/04/2018	Spot Bond	101.74618	10.28254	101.74618	10.25725				0.00	0	0.00
IV19A	On 31/03/2028	Spot Bond	124.10625	2.55282	124.10625	2.54533				0.00	0	0.00
IVA204	On 26/01/2013	Spot Bond	100.00000	87.32057	100.00000	87.11217				0.00	0	0.00
IVA206	On 09/02/2013	Spot Bond	100.00000	84.49074	100.00000	84.29561				0.00	0	0.00

Contract Details	Strike	Call / Put	MTM Yield	MarkPrice	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
IVA207	On 16/02/2013	Spot Bond	100.00000	83.14351	100.00000	82.95455			0.00	0	0.00
IVA208	On 23/02/2013	Spot Bond	100.00000	81.83857	100.00000	81.65548			0.00	0	0.00
IVA229	On 19/07/2013	Spot Bond	100.00000	60.39089	100.00000	60.25687			0.00	0	0.00
IVA234	On 23/08/2013	Spot Bond	100.00000	55.87281	100.00000	55.74881			0.00	0	0.00
IVA248	On 29/11/2012	Spot Bond	99.20028	66.84490	99.20028	66.84489			0.00	0	0.00
IVA249	On 06/12/2012	Spot Bond	99.09942	99.45992	99.09942	99.19206			0.00	0	0.00
IVA250	On 13/12/2012	Spot Bond	98.99876	97.61710	98.99876	97.35933			0.00	0	0.00
IVA301	On 03/01/2013	Spot Bond	100.00000	92.40506	100.00000	92.17172			0.00	0	0.00
IVA302	On 10/01/2013	Spot Bond	98.62399	90.91116	98.62399	90.68839			0.00	0	0.00
IVA303	On 17/01/2013	Spot Bond	98.49850	89.38644	98.49850	89.17134			0.00	0	0.00
IVA304	On 24/01/2013	Spot Bond	98.39906	87.91293	98.39906	87.70507			0.00	0	0.00
IVA305	On 31/01/2013	Spot Bond	100.00000	86.28842	100.00000	86.08491			0.00	0	0.00
IVA306	On 07/02/2013	Spot Bond	100.00000	84.88372	100.00000	84.68677			0.00	0	0.00
IVA307	On 14/02/2013	Spot Bond	100.00000	83.52403	100.00000	83.33333			0.00	0	0.00
IVA308	On 21/02/2013	Spot Bond	100.00000	82.20721	100.00000	82.02247			0.00	0	0.00
IVA309	On 28/02/2013	Spot Bond	100.00000	80.93126	100.00000	80.75221		9,000,000,000,000.00	90,000,000	90,000,000.00	
IVA310	On 07/03/2013	Spot Bond	100.00000	79.69432	100.00000	79.52070		35,900,000,000,000.00	359,000,000	223,000,000.00	
IVA311	On 14/03/2013	Spot Bond	100.00000	78.49462	100.00000	78.32618		0.00	0	0.00	

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
IVA312	On 22/03/2013	Spot Bond	100.00000	77.16702	100.00000	77.00422	0.00	0	0.00	0.00	0	0.00
IVA313	On 28/03/2013	Spot Bond	100.00000	76.20042	100.00000	76.04167	0.00	0	0.00	0.00	0	0.00
IVA314	On 04/04/2013	Spot Bond	100.00000	75.10288	100.00000	74.94867	0.00	0	0.00	0.00	0	0.00
IVA315	On 11/04/2013	Spot Bond	100.00000	74.03651	100.00000	73.88664	0.00	0	0.00	0.00	0	0.00
IVA316	On 18/04/2013	Spot Bond	100.00000	73.00000	100.00000	72.85429	0.00	0	0.00	0.00	0	0.00
IVA317	On 10/05/2013	Spot Bond	100.00000	69.92337	100.00000	69.78967	0.00	0	0.00	0.00	0	0.00
IVA318	On 11/05/2013	Spot Bond	100.00000	69.78967	100.00000	69.65649	0.00	0	0.00	0.00	0	0.00
IVA319	On 12/05/2013	Spot Bond	100.00000	69.65649	100.00000	69.52381	0.00	0	0.00	0.00	0	0.00
IVA320	On 13/05/2013	Spot Bond	100.00000	69.52381	100.00000	69.39163	0.00	0	0.00	0.00	0	0.00
IVA321	On 14/05/2013	Spot Bond	100.00000	69.39163	100.00000	69.25996	0.00	0	0.00	0.00	0	0.00
IVA322	On 15/05/2013	Spot Bond	100.00000	69.25996	100.00000	69.12879	0.00	0	0.00	0.00	0	0.00
IVA323	On 16/05/2013	Spot Bond	100.00000	69.12879	100.00000	68.99811	0.00	0	0.00	0.00	0	0.00
IVA324	On 17/05/2013	Spot Bond	100.00000	68.99811	100.00000	68.86792	0.00	0	0.00	0.00	0	0.00
IVA325	On 18/05/2013	Spot Bond	100.00000	68.86792	100.00000	68.73823	0.00	0	0.00	0.00	0	0.00
IVA326	On 19/05/2013	Spot Bond	100.00000	68.73823	100.00000	68.60902	0.00	0	0.00	0.00	0	0.00
IVA327	On 20/05/2013	Spot Bond	100.00000	68.60902	100.00000	68.48030	0.00	0	0.00	0.00	0	0.00
IVA328	On 21/05/2013	Spot Bond	100.00000	68.48030	100.00000	68.35206	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
IVA329	On 22/05/2013	Spot Bond	100.00000	68.35206	100.00000	68.22430			0.00	0	0.00
IVA330	On 23/05/2013	Spot Bond	100.00000	68.22430	100.00000	68.09701			0.00	0	0.00
IVA331	On 24/05/2013	Spot Bond	100.00000	68.09701	100.00000	67.97020			0.00	0	0.00
IVA332	On 25/05/2013	Spot Bond	100.00000	67.97020	100.00000	67.84387			0.00	0	0.00
IVA333	On 15/08/2013	Spot Bond	100.00000	61.73282	100.00000	61.61570			0.00	0	0.00
IVA334	On 22/08/2013	Spot Bond	100.00000	60.91762	100.00000	60.80205			0.00	0	0.00
IVA335	On 29/08/2013	Spot Bond	100.00000	60.11319	100.00000	59.99914			0.00	0	0.00
IVA336	On 05/09/2013	Spot Bond	100.00000	59.31938	100.00000	59.20683			0.00	0	0.00
IVA337	On 12/09/2013	Spot Bond	100.00000	58.53605	100.00000	58.42499			0.00	0	0.00
IVA338	On 19/09/2013	Spot Bond	100.00000	57.76306	100.00000	57.65347			0.00	0	0.00
IVA339	On 26/09/2013	Spot Bond	100.00000	51.80772	100.00000	51.69274			0.00	0	0.00
IVA340	On 03/10/2013	Spot Bond	100.00000	51.00823	100.00000	50.89503			0.00	0	0.00
IVA341	On 10/10/2013	Spot Bond	100.00000	50.22108	100.00000	50.10963			0.00	0	0.00
IVA342	On 17/10/2013	Spot Bond	100.00000	49.44608	100.00000	49.33635			0.00	0	0.00
IVA343	On 24/10/2013	Spot Bond	100.00000	48.68304	100.00000	48.57500			0.00	0	0.00
IVA344	On 31/10/2013	Spot Bond	100.00000	47.93178	100.00000	47.82540			0.00	0	0.00
IVA345	On 07/11/2013	Spot Bond	100.00000	47.19210	100.00000	47.08737			0.00	0	0.00
IVA346	On 14/11/2013	Spot Bond	100.00000	46.46385	100.00000	46.36073			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM Yield	MarkPrice	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
IVA347	On 21/11/2013	Spot Bond	100.00000	45.74683	100.00000	45.64530			0.00	0	0.00
IVA348	On 28/11/2013	Spot Bond	100.00000	45.04087	100.00000	44.94091			0.00	0	0.00
IVA349	On 05/12/2013	Spot Bond	100.00000	44.21102	100.00000	43.97883			0.00	0	0.00
IVA350	On 12/12/2013	Spot Bond	100.00000	42.76090	100.00000	42.55500			0.00	0	0.00
IVA351	On 19/12/2013	Spot Bond	100.00000	41.57109	100.00000	41.38628			0.00	0	0.00
IVC001	On 05/07/2013	Spot Bond	100.11329	63.09674	100.11329	62.94373			0.00	0	0.00
IVC002	On 12/02/2020	Spot Bond	101.15218	7.52392	101.15218	7.50550			0.00	0	0.00
IVC004	On 29/04/2014	Spot Bond	101.33204	40.15462	101.33204	40.05618			0.00	0	0.00
IVC005	On 27/07/2015	Spot Bond	101.39683	17.24619	101.39683	17.16948			0.00	0	0.00
IVF001	On 10/01/2013	Spot Bond	100.01454	93.23491	100.01454	93.00354			0.00	0	0.00
IVF002	On 01/08/2013	Spot Bond	101.10215	54.69406	101.10215	54.45137			0.00	0	0.00
IVF003	On 07/02/2013	Spot Bond	100.97704	87.05761	100.97704	86.85396			0.00	0	0.00
IVF004	On 09/05/2013	Spot Bond	100.00000	63.92348	100.00000	63.44882			0.00	0	0.00
JDC01U	On 14/05/2013	Spot Bond	100.00000	73.31226	100.00000	73.17315			0.00	0	0.00
JDC02U	On 14/11/2013	Spot Bond	100.00000	41.10516	100.00000	40.79663			0.00	0	0.00
JDG01	On 30/10/2015	Spot Bond	100.00000	11.50581	100.00000	11.41945			0.00	0	0.00
KCF01U	On 30/04/2013	Spot Bond	100.00000	88.69577	100.00000	88.48806			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
KCF02U	On 30/04/2013	Spot Bond	100.00000	88.54892	100.00000	88.34155				0.00	0	0.00
KSB004	On 01/02/2013	Spot Bond	103.25721	90.83828	103.25721	90.61859				0.00	0	0.00
KSB005	On 28/02/2013	Spot Bond	102.85510	85.54598	102.85510	85.35238				0.00	0	0.00
KSB007	On 31/08/2017	Spot Bond	100.85336	3.11268	100.85336	3.10071				0.00	0	0.00
KSB008	On 01/11/2017	Spot Bond	100.00000	2.83343	100.00000	2.81217			5,000,000,000,000.00	50,000,000	50,000,000.00	
KSP003	On 01/02/2013	Spot Bond	100.00000	89.23906	100.00000	89.02908				0.00	0	0.00
KSP004	On 01/04/2013	Spot Bond	100.00000	78.23696	100.00000	78.07531				0.00	0	0.00
KW01	On 31/10/2027	Spot Bond	146.46402	10.21946	146.46402	10.18849				0.00	0	0.00
LBK01	On 25/10/2013	Spot Bond	101.88203	59.44544	101.88203	59.29901				0.00	0	0.00
LBK02	On 26/03/2015	Spot Bond	100.15505	22.43788	100.15505	22.38286				0.00	0	0.00
LGL02	On 13/08/2017	Spot Bond	100.36228	11.36943	100.36228	11.32657				0.00	0	6,000,000.00
LGL03	On 03/04/2018	Spot Bond	98.87452	2.04286	98.87452	2.03516				0.00	0	0.00
MAQ007	On 27/01/2013	Spot Bond	100.00000	87.11217	100.00000	86.90476				0.00	0	0.00
MAQ008	On 09/02/2013	Spot Bond	100.00000	84.49074	100.00000	84.29561				0.00	0	0.00
MAQ015	On 23/08/2013	Spot Bond	100.00000	55.87281	100.00000	55.74881				0.00	0	0.00
MAQ018	On 11/01/2013	Spot Bond	98.55765	90.69407	98.55765	90.47251				0.00	0	0.00
MAQ020	On 02/08/2013	Spot Bond	101.08680	54.45585	101.08680	54.21425				0.00	0	0.00
MAQ021	On 29/11/2012	Spot Bond	99.30957	66.82049	99.30957	66.82048				0.00	0	0.00

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
MAQ022	On 11/12/2012	Spot Bond		99.14082	98.13415	99.14082	97.87326			0.00	0	0.00
MAQ023	On 11/01/2013	Spot Bond		98.70105	90.68179	98.70105	90.45997			0.00	0	0.00
MAQ024	On 11/03/2013	Spot Bond		97.83334	79.36537	97.83334	79.19689			0.00	0	0.00
MAQ025	On 11/10/2013	Spot Bond		100.00000	56.09359	100.00000	55.67256			0.00	0	0.00
MAQ026	On 11/02/2013	Spot Bond		100.00000	84.10138	100.00000	83.90805			0.00	0	0.00
MAQ027	On 07/03/2013	Spot Bond		100.00000	79.69432	100.00000	79.52070		53,900,000,000,000.00	539,000,000	500,000,000.00	
MBC17	On 06/02/2013	Spot Bond		100.00000	85.08159	100.00000	84.88372			0.00	0	0.00
MBC18	On 21/02/2013	Spot Bond		100.00000	82.20721	100.00000	82.02247			0.00	0	0.00
MBF018	On 15/04/2013	Spot Bond		99.92980	91.27168	99.92980	91.04975			0.00	0	0.00
MBF019	On 15/04/2014	Spot Bond		99.92873	42.19811	99.92873	42.09595			0.00	0	0.00
MBF024	On 26/05/2013	Spot Bond		100.85528	82.49078	100.85528	82.30742			0.00	0	0.00
MBF025	On 26/05/2014	Spot Bond		100.87824	37.29001	100.87824	37.19896			0.00	0	0.00
MBF027	On 07/10/2014	Spot Bond		100.00907	29.75344	100.00907	29.68136			0.00	0	0.00
MBF028	On 16/04/2015	Spot Bond		99.91959	21.81863	99.91959	21.75056			0.00	0	133,350,000.00
MBF029	On 01/10/2015	Spot Bond		100.16737	14.20803	100.16737	14.10240			0.00	0	0.00
MBF030	On 01/10/2017	Spot Bond		100.17350	2.27998	100.17350	2.27004			0.00	0	0.00
MBF031	On 06/12/2013	Spot Bond		100.00000	70.71048	100.00000	70.71041			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM Yield	MarkPrice	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
MBP011	On 30/01/2013	Spot Bond	100.00000	88.08760	100.00000	87.87936			0.00	0	0.00
MBP012	On 29/01/2013	Spot Bond	101.40172	88.04598	101.40172	87.83482			0.00	0	0.00
MBP013	On 29/01/2014	Spot Bond	101.42165	40.45179	101.42165	40.35254			0.00	0	0.00
MBP18U	On 28/01/2014	Spot Bond	100.00000	40.97440	100.00000	40.87515			0.00	0	0.00
MBP19U	On 18/02/2013	Spot Bond	100.00000	84.14760	100.00000	83.95722			0.00	0	0.00
MBP20U	On 17/02/2014	Spot Bond	100.00000	38.92911	100.00000	38.83480			0.00	0	0.00
MBP21U	On 11/04/2014	Spot Bond	100.00000	42.46930	100.00000	42.36642			0.00	0	0.00
MBP22U	On 09/09/2014	Spot Bond	100.00000	25.89496	100.00000	25.83154			0.00	0	0.00
MBP23U	On 13/02/2015	Spot Bond	100.00000	20.47842	100.00000	20.42881			0.00	0	0.00
MBP24U	On 22/03/2016	Spot Bond	100.00000	6.57523	100.00000	6.55912			0.00	0	0.00
MBP25U	On 22/03/2015	Spot Bond	100.00000	16.05280	100.00000	16.01349			0.00	0	0.00
MBSA01	On 16/04/2019	Spot Bond	106.46019	9.91996	106.46019	9.89672			0.00	0	0.00
MCB2M	On 13/12/2012	Spot Bond	100.46941	97.58256	100.46941	97.32115			0.00	0	0.00
MCB3M	On 13/12/2014	Spot Bond	100.55268	22.04275	100.55268	21.98849			0.00	0	0.00
MEFSA1	On 05/10/2014	Spot Bond	100.10089	28.34846	100.10089	28.28532			0.00	0	0.00
MEFSA2	On 05/10/2014	Spot Bond	100.10166	28.39406	100.10166	28.33081			0.00	0	0.00
MEFSA3	On 05/10/2016	Spot Bond	100.10553	11.71886	100.10553	11.69276			0.00	0	0.00
MEFSA4	On 05/01/2019	Spot Bond	102.05054	10.66279	102.05054	10.63892			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
MEFSA6	On 05/07/2026	Spot Bond	102.14122	10.52559	102.14122	10.50202				0.00	0	0.00
MEFSB3	On 05/10/2016	Spot Bond	100.13874	13.86925	100.13874	13.83836				0.00	0	0.00
MEFSB4	On 05/01/2019	Spot Bond	102.46074	13.41981	102.46074	13.38968				0.00	0	0.00
MEFSB5	On 05/01/2022	Spot Bond	102.63527	13.78080	102.63527	13.74981				0.00	0	0.00
MET01	On 15/12/2014	Spot Bond	109.14290	28.38067	109.14290	28.31321				0.00	0	79,600,000.00
MFS1A1	On 20/12/2015	Spot Bond	100.35527	13.43411	100.35527	13.40110				0.00	0	0.00
MFS1A2	On 20/12/2018	Spot Bond	100.36949	7.99661	100.36949	7.97696				0.00	0	0.00
MFS1B	On 20/09/2019	Spot Bond	108.22148	11.70935	108.22148	11.67858				0.00	0	0.00
MGL01	On 15/09/2015	Spot Bond	105.26282	18.49920	105.26282	18.45604				0.00	0	25,400,000.00
MIL01	On 31/05/2015	Spot Bond	100.76354	19.21205	100.76354	19.15032				0.00	0	0.00
MIL02	On 31/05/2017	Spot Bond	106.38091	10.32904	106.38091	10.30487				0.00	0	0.00
MQB01	On 31/05/2013	Spot Bond	100.73012	81.89871	100.73012	81.71442				0.00	0	0.00
MQB02	On 31/05/2017	Spot Bond	106.29569	10.06178	106.29569	10.03824				0.00	0	7,000,000.00
MTN02	On 13/07/2014	Spot Bond	109.35704	35.39614	109.35704	35.31234				0.00	0	2,100,000.00
MTN03	On 13/07/2015	Spot Bond	108.68196	21.59081	108.68196	21.53995				0.00	0	9,700,000.00
MTN04	On 13/07/2017	Spot Bond	112.43670	14.26409	112.43670	14.22955				0.00	0	3,300,000.00
MTN05	On 28/10/2013	Spot Bond	105.38322	51.35212	105.38322	51.23284			2,107,664,400,000.00	20,000,000	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
MTNC10	On 06/12/2012	Spot Bond	99.21764	99.45928	99.21764	99.19111			0.00	0	0.00
MTNC11	On 16/01/2013	Spot Bond	98.63643	89.58953	98.63643	89.37316			0.00	0	0.00
MTNC12	On 20/03/2013	Spot Bond	97.71856	77.89464	97.71856	77.73253			0.00	0	0.00
N4A111	On 14/08/2020	Spot Bond	100.00000	6.07610	100.00000	6.06139			0.00	0	0.00
N4A202	On 14/08/2020	Spot Bond	100.00000	0.10396	100.00000	0.10371			0.00	0	0.00
N4A205	On 14/08/2020	Spot Bond	100.00000	6.36449	100.00000	6.34908			0.00	0	0.00
N4A208	On 14/08/2020	Spot Bond	100.00000	6.44314	100.00000	6.42753			0.00	0	0.00
N4A211	On 14/08/2020	Spot Bond	100.89771	5.91604	100.89771	5.90159			0.00	0	0.00
N4A302	On 14/08/2020	Spot Bond	100.90718	5.97784	100.90718	5.96324			0.00	0	0.00
N4A305	On 14/08/2020	Spot Bond	100.92303	6.08082	100.92303	6.06598			0.00	0	0.00
N4A308	On 14/08/2020	Spot Bond	100.93092	6.13230	100.93092	6.11733			0.00	0	0.00
N4A311	On 14/08/2020	Spot Bond	100.94038	6.19407	100.94038	6.17894			0.00	0	0.00
N4A402	On 14/08/2020	Spot Bond	100.96406	6.34844	100.96406	6.33293			0.00	0	0.00
N4A405	On 14/08/2020	Spot Bond	100.97993	6.45132	100.97993	6.43555			0.00	0	0.00
N4A408	On 14/08/2020	Spot Bond	100.99728	6.56445	100.99728	6.54840			0.00	0	0.00
N4A411	On 14/08/2020	Spot Bond	101.01305	6.66726	101.01305	6.65096			0.00	0	0.00
N4A502	On 14/08/2020	Spot Bond	101.02081	6.71866	101.02081	6.70223			0.00	0	0.00
N4B508	On 14/08/2020	Spot Bond	101.11573	7.33478	101.11573	7.31684			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM Yield	MarkPrice	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
N4C508	On 14/08/2020	Spot Bond	101.22620	8.05224	101.22620	8.03251			0.00	0	0.00
N4D68U	On 14/08/2020	Spot Bond	100.00000	0.10396	100.00000	0.10371			0.00	0	0.00
N4E68U	On 14/08/2020	Spot Bond	100.00000	0.10396	100.00000	0.10371			0.00	0	0.00
NAM01	On 19/11/2022	Spot Bond	8.00000	106.52927	8.00000	106.48399			0.00	0	0.00
NBK10B	On 21/04/2014	Spot Bond	101.70052	40.41533	101.70052	40.31593			0.00	0	0.00
NBK11B	On 27/10/2014	Spot Bond	101.25975	27.79517	101.25975	27.72708			0.00	0	0.00
NBK12B	On 20/02/2015	Spot Bond	100.87403	19.08106	100.87403	19.03448			0.00	0	0.00
NBK13B	On 21/02/2017	Spot Bond	101.31348	8.58579	101.31348	8.56475			0.00	0	0.00
NBK14B	On 27/08/2015	Spot Bond	100.75760	14.64832	100.75760	14.58349			0.00	0	0.00
NBK15B	On 27/08/2017	Spot Bond	100.79541	8.21645	100.79541	8.18009			0.00	0	125,000,000.00
NBK2A	On 15/09/2015	Spot Bond	110.77590	19.38180	110.77590	19.33465			0.00	0	19,000,000.00
NBK2B	On 15/09/2015	Spot Bond	101.00801	18.28213	101.00801	18.23695			0.00	0	0.00
NBK3A	On 09/09/2019	Spot Bond	118.84122	12.12647	118.84122	12.09527			0.00	0	5,200,000.00
NBK4	On 28/10/2024	Spot Bond	30.23292	4.31499	30.23292	4.31187			0.00	0	0.00
NBK5B	On 19/04/2013	Spot Bond	102.03598	90.14164	102.03598	89.92052			0.00	0	0.00
NBK6A	On 19/04/2015	Spot Bond	111.25692	20.91305	111.25692	20.86228			0.00	0	9,400,000.00
NBK6B	On 19/04/2015	Spot Bond	101.70058	21.11646	101.70058	21.06452			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM Yield	MarkPrice	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
NBK7B	On 19/04/2020	Spot Bond	101.79234	8.09492	101.79234	8.07499			0.00	0	0.00
NBK8A	On 24/03/2014	Spot Bond	103.06649	40.65666	103.06649	40.56341			0.00	0	0.00
NBK8B	On 24/03/2014	Spot Bond	100.27352	43.80610	100.27352	43.69856			0.00	0	20,000,000.00
NBK9A	On 23/03/2016	Spot Bond	107.67718	15.63176	107.67718	15.59460			0.00	0	7,100,000.00
NBK9B	On 23/03/2016	Spot Bond	100.28219	13.63171	100.28219	13.59824			0.00	0	0.00
NBK11	On 31/03/2013	Spot Bond	117.77042	86.21730	117.77042	85.99127			0.00	0	0.00
NCLN17	On 24/01/2013	Spot Bond	101.18874	88.86666	101.18874	88.65134			0.00	0	0.00
NCLN19	On 07/03/2013	Spot Bond	100.66622	100.93135	100.66622	100.65528			0.00	0	0.00
NCLN43	On 28/08/2014	Spot Bond	100.00000	30.11373	100.00000	30.05659			0.00	0	0.00
NCLN44	On 17/09/2014	Spot Bond	100.00000	38.03677	100.00000	37.96460			0.00	0	0.00
NCLN45	On 22/09/2014	Spot Bond	100.00000	28.71746	100.00000	28.66298			0.00	0	0.00
NCLN46	On 20/10/2014	Spot Bond	100.00000	27.23035	100.00000	27.17869			0.00	0	0.00
NCLN48	On 25/02/2015	Spot Bond	100.88001	19.77103	100.88001	19.72276			0.00	0	0.00
NCLN49	On 12/03/2013	Spot Bond	100.53804	99.47326	100.53804	99.20518			0.00	0	0.00
NCLN50	On 25/03/2013	Spot Bond	100.29682	96.11235	100.29682	95.86266			0.00	0	0.00
NCLN51	On 26/03/2013	Spot Bond	100.27583	95.84731	100.27583	95.59900			0.00	0	0.00
NCLN52	On 26/03/2013	Spot Bond	100.27583	95.84731	100.27583	95.59900			0.00	0	0.00
NCLN53	On 26/03/2013	Spot Bond	100.27583	95.84731	100.27583	95.59900			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
NCLN54	On 31/03/2015	Spot Bond	100.26098	23.09791	100.26098	23.04183				0.00	0	0.00
NCLN55	On 07/04/2015	Spot Bond	100.01676	22.52470	100.01676	22.47013				0.00	0	0.00
NCLN56	On 15/04/2015	Spot Bond	99.92572	22.11901	99.92572	22.06546				0.00	0	0.00
NCLN58	On 01/06/2015	Spot Bond	100.72872	19.35555	100.72872	19.30731				0.00	0	0.00
NCLN61	On 30/11/2015	Spot Bond	78.84167	17.59384	78.84167	17.56584				0.00	0	0.00
NCLN62	On 02/12/2015	Spot Bond	100.68736	14.46523	100.68736	14.42920				0.00	0	0.00
NCLN63	On 08/12/2015	Spot Bond	100.00000	12.40567	100.00000	12.38219				0.00	0	0.00
NCLN64	On 25/01/2016	Spot Bond	101.44317	12.76880	101.44317	12.73746				0.00	0	0.00
NCLN65	On 25/01/2016	Spot Bond	101.58167	13.41012	101.58167	13.37717				0.00	0	0.00
NCLN66	On 29/01/2016	Spot Bond	101.36186	12.71105	101.36186	12.67989				0.00	0	0.00
NCLN67	On 13/07/2016	Spot Bond	99.92294	12.07713	99.92294	12.04790				0.00	0	0.00
NCLN68	On 30/01/2013	Spot Bond	100.00000	88.93631	100.00000	88.72606				0.00	0	0.00
NCLN69	On 27/05/2016	Spot Bond	74.70107	14.37501	74.70107	14.35305				0.00	0	0.00
NCLN70	On 30/08/2013	Spot Bond	100.71896	54.52670	100.71896	54.39081				0.00	0	0.00
NCLN71	On 17/03/2014	Spot Bond	100.42509	43.96197	100.42509	43.87363				0.00	0	0.00
NCLN72	On 17/03/2014	Spot Bond	100.41859	43.88661	100.41859	43.79843				0.00	0	0.00
NCLN73	On 03/07/2015	Spot Bond	100.13494	18.99111	100.13494	18.90750				0.00	0	0.00

Contract Details	Strike	Call / Put	MTM Yield	MarkPrice	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
NCLN74	On 15/08/2017	Spot Bond	101.09351	9.18072	101.09351	9.13999			0.00	0	0.00
NCLN75	On 20/09/2017	Spot Bond	100.28784	2.39107	100.28784	2.37979			0.00	0	0.00
NCLN76	On 20/09/2015	Spot Bond	100.21716	12.13295	100.21716	12.07372			0.00	0	0.00
NCLN77	On 09/10/2017	Spot Bond	100.00000	3.36954	100.00000	3.34425			0.00	0	0.00
NED11	On 17/09/2015	Spot Bond	108.64353	19.75569	108.64353	19.70840			0.00	0	8,000,000.00
NED12A	On 14/12/2012	Spot Bond	100.43443	98.72715	100.43443	98.46346			0.00	0	0.00
NED12B	On 14/12/2012	Spot Bond	103.93706	102.27756	103.93706	101.99516			0.00	0	0.00
NED6	On 20/09/2013	Spot Bond	103.85854	57.90680	103.85854	57.77315			0.00	0	3,600,000.00
NED8	On 08/02/2014	Spot Bond	105.20960	44.87113	105.20960	44.76817			0.00	0	4,200,000.00
NED9	On 06/07/2017	Spot Bond	100.00389	7.96832	100.00389	7.94901			0.00	0	0.00
NEDH1A	On 20/11/2018	Spot Bond	122.15519	13.08135	122.15519	13.04695			0.00	0	0.00
NEDH1B	On 20/11/2018	Spot Bond	109.62449	9.65854	109.62449	9.63314			0.00	0	18,000,000.00
NET41	On 16/02/2013	Spot Bond	100.00000	83.14351	100.00000	82.95455			0.00	0	0.00
NHM001	On 04/09/2015	Spot Bond	100.87482	8.62710	100.87482	12.92028			0.00	0	0.00
NILB10	On 08/12/2016	Spot Bond	154.74879	4.33549	154.74879	4.32068			0.00	0	0.00
NMP20N	On 24/07/2020	Spot Bond	110.78287	11.71562	110.78287	11.68759			0.00	0	0.00
NQ1A10	On 22/05/2020	Spot Bond	112.47442	9.65338	112.47442	9.62741			0.00	0	0.00
NQ1A11	On 22/05/2016	Spot Bond	100.87478	11.66218	100.87478	11.63370			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM Yield	MarkPrice	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
NQ1A12	On 22/05/2014	Spot Bond	100.84223	37.66818	100.84223	37.57625			0.00	0	0.00
NQ1A14	On 22/05/2013	Spot Bond	100.77827	83.18424	100.77827	82.99779			0.00	0	0.00
NQ1A15	On 22/05/2015	Spot Bond	100.82862	19.03358	100.82862	18.97373			0.00	0	0.00
NQ1B10	On 22/05/2020	Spot Bond	114.30671	9.67799	114.30671	9.65159			0.00	0	0.00
NQ1B11	On 22/05/2014	Spot Bond	100.88848	37.88652	100.88848	37.79401			0.00	0	0.00
NQ1B13	On 22/05/2013	Spot Bond	100.82727	83.25078	100.82727	83.06411			0.00	0	0.00
NQ1B14	On 22/05/2015	Spot Bond	100.85447	19.19649	100.85447	19.13611			0.00	0	0.00
NQ1C10	On 22/05/2020	Spot Bond	112.37668	10.02920	112.37668	10.00225			0.00	0	0.00
NQ1C11	On 22/05/2014	Spot Bond	100.94287	38.14328	100.94287	38.05010			0.00	0	0.00
NQ1C13	On 22/05/2013	Spot Bond	100.89257	83.33950	100.89257	83.15254			0.00	0	0.00
NQ1C14	On 22/05/2015	Spot Bond	100.90208	19.49643	100.90208	19.43508			0.00	0	0.00
NQF1A9	On 22/05/2013	Spot Bond	100.90209	83.35245	100.90209	83.16544			0.00	0	0.00
NQF1B9	On 22/05/2013	Spot Bond	100.92679	83.43078	100.92679	83.24356			0.00	0	0.00
NQF1C9	On 22/05/2013	Spot Bond	101.02443	83.51875	101.02443	83.33118			0.00	0	0.00
NQF1D4	On 22/05/2013	Spot Bond	101.11272	83.63882	101.11272	83.45086			0.00	0	0.00
NQF1D5	On 22/05/2020	Spot Bond	101.14634	8.63242	101.14634	8.61129			0.00	0	0.00
NQF1D6	On 22/05/2016	Spot Bond	101.06357	12.96659	101.06357	12.93488			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM Yield	MarkPrice	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
NRA013	On 31/10/2013	Spot Bond	133.37761	53.67336	133.37761	53.50679			0.00	0	30,000,000.00
NRA014	On 30/04/2014	Spot Bond	112.65666	36.48430	112.65666	36.39434		3,041,729,820,000.00	27,000,000	137,700,000.00	
NRA018	On 30/11/2018	Spot Bond	127.61916	9.94836	127.61916	9.92141			0.00	0	7,500,000.00
NRA01U	On 31/03/2013	Spot Bond	100.00000	78.09258	100.00000	77.93090			0.00	0	0.00
NRA022	On 31/10/2022	Spot Bond	133.90446	10.07643	133.90446	10.04792			0.00	0	4,500,000.00
NRA023	On 31/05/2023	Spot Bond	166.40319	3.79023	166.40319	3.77657			0.00	0	82,000,000.00
NRA028	On 30/11/2028	Spot Bond	132.37089	9.35820	132.37089	9.33211			0.00	0	6,100,000.00
NTC09	On 18/04/2013	Spot Bond	99.96864	90.53622	99.96864	90.31760			0.00	0	0.00
NTC10	On 18/04/2014	Spot Bond	99.87889	41.74402	99.87889	41.64300			0.00	0	0.00
NTC11	On 18/04/2014	Spot Bond	99.88231	41.60713	99.88231	41.50644			0.00	0	0.00
NTC12	On 25/08/2016	Spot Bond	101.83987	10.16432	101.83987	10.13929			0.00	0	0.00
NTC13	On 31/01/2015	Spot Bond	101.27473	20.25010	101.27473	20.20049			0.00	0	0.00
NTC14	On 26/07/2013	Spot Bond	101.19990	56.16479	101.19990	55.91538			0.00	0	0.00
NTC15	On 26/07/2015	Spot Bond	101.37662	17.13478	101.37662	17.05858			0.00	0	0.00
OCT1A1	On 18/10/2015	Spot Bond	100.00000	15.75354	100.00000	15.71537			0.00	0	0.00
OCT1A4	On 18/10/2015	Spot Bond	100.00000	15.80476	100.00000	15.76648			0.00	0	0.00
OCT1B1	On 18/10/2015	Spot Bond	100.00000	15.83550	100.00000	15.79714			0.00	0	0.00
OCT1C1	On 18/10/2015	Spot Bond	100.00000	16.57312	100.00000	16.53297			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
OCT1D1	On 18/10/2015	Spot Bond	100.00000	17.39270	100.00000	17.35057				0.00	0	0.00
OCT1E1	On 18/10/2015	Spot Bond	100.00000	22.51509	100.00000	22.46054				0.00	0	0.00
OML01	On 27/10/2015	Spot Bond	110.62267	16.02090	110.62267	15.98219				0.00	0	94,600,000.00
OTCA2U	On 31/07/2016	Spot Bond	100.00000	4.53260	100.00000	4.51267				0.00	0	0.00
PBET01	On 13/09/2015	Spot Bond	109.71000	12.80551	109.71000	12.77955				0.00	0	0.00
PCF03	On 06/04/2015	Spot Bond	100.00000	24.05795	100.00000	23.99968				0.00	0	0.00
PCF03U	On 02/03/2016	Spot Bond	100.00000	5.52489	100.00000	5.51121				0.00	0	0.00
PMM02	On 13/06/2013	Spot Bond	100.48296	64.34507	100.48296	64.14113				0.00	0	0.00
PMM04	On 25/01/2013	Spot Bond	98.38076	87.70707	98.38076	87.50022				0.00	0	0.00
PMM05	On 27/02/2013	Spot Bond	100.00000	85.69795	100.00000	85.50792			30,000,000,000,000.00	300,000,000	150,000,000.00	
PNP03	On 21/02/2013	Spot Bond	100.00000	82.20721	100.00000	82.02247				0.00	0	0.00
PNP05	On 21/08/2013	Spot Bond	100.00000	60.19746	100.00000	60.06387				0.00	0	0.00
PNP07	On 21/02/2013	Spot Bond	100.00000	82.20721	100.00000	82.02247				0.00	0	0.00
PR2A1F	On 15/06/2014	Spot Bond	100.42050	31.43696	100.42050	31.35967				0.00	0	0.00
PR2A2B	On 15/12/2012	Spot Bond	103.78737	101.82507	103.78737	101.54509				0.00	0	0.00
PR2A3B	On 15/12/2012	Spot Bond	100.37625	98.42875	100.37625	98.16671				0.00	0	0.00
PR2A4D	On 15/06/2013	Spot Bond	100.37300	65.50617	100.37300	65.34520				0.00	0	0.00

Contract Details	Strike	Call / Put	MTM Yield	MarkPrice	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
PR2A9D	On 15/06/2013	Spot Bond	100.39251	65.67890	100.39251	65.51748			0.00	0	0.00
PR2A9E	On 15/09/2013	Spot Bond	100.41791	65.90341	100.41791	65.74141			0.00	0	0.00
PR2B1B	On 15/12/2012	Spot Bond	100.38925	98.47690	100.38925	98.21470			0.00	0	0.00
PR2B1F	On 15/06/2014	Spot Bond	100.43155	31.59638	100.43155	31.51869			0.00	0	0.00
PR2B2B	On 15/12/2012	Spot Bond	103.92808	102.04148	103.92808	101.76054			0.00	0	0.00
PR2B4D	On 15/06/2013	Spot Bond	100.42500	65.96675	100.42500	65.80457			0.00	0	0.00
PR2B5E	On 15/09/2013	Spot Bond	100.42441	66.26948	100.42441	66.10657			0.00	0	0.00
PR2C1B	On 15/12/2012	Spot Bond	100.41200	98.56117	100.41200	98.29870			0.00	0	0.00
PR2C1F	On 15/06/2014	Spot Bond	100.45623	31.95267	100.45623	31.87408			0.00	0	0.00
PR2C4D	On 15/06/2013	Spot Bond	100.48342	66.48481	100.48342	66.32128			0.00	0	0.00
PR2D1B	On 15/12/2012	Spot Bond	100.47042	98.77787	100.47042	98.51467			0.00	0	0.00
PR2D1F	On 15/06/2014	Spot Bond	100.48350	32.34637	100.48350	32.26681			0.00	0	0.00
PR2D4D	On 15/06/2013	Spot Bond	100.53526	66.94524	100.53526	66.78050			0.00	0	0.00
PRM1A4	On 15/02/2014	Spot Bond	101.01119	38.48463	101.01119	38.39055			0.00	0	0.00
R009	On 15/09/2014	Spot Bond	115.36704	42.11100	115.36704	41.93091			0.00	0	0.00
R009P	On 15/09/2014	Spot Bond	90.32933	26.55199	90.32933	26.49737			0.00	0	0.00
R010P	On 21/12/2025	Spot Bond	36.97373	1.19600	36.97373	1.19489			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

Contract Details	Strike	Call / Put	MTM Yield	MarkPrice	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
R157	On 15/09/2015	Spot Bond	5.46000	123.43405	5.47500	123.37260		193,329,345,300,000.00	408,305,000	4,594,447,000.00	
R158	On 15/09/2015	Spot Bond	122.26482	31.01050	122.26482	30.87245		0.00	0	0.00	
R158P	On 15/09/2015	Spot Bond	85.50505	13.82998	85.50505	13.80281		0.00	0	0.00	
R159	On 15/09/2016	Spot Bond	128.79704	25.83726	128.79704	25.71808		0.00	0	0.00	
R159P	On 15/09/2016	Spot Bond	81.26980	7.59820	81.26980	7.58390		0.00	0	0.00	
R179	On 01/08/2013	Spot Bond	106.08559	64.21935	106.08559	64.07100		0.00	0	0.00	
R186	On 21/12/2026	Spot Bond	7.55000	130.02994	7.58000	129.70261		50,356,629,140,200.00	669,752,204	0,913,725,905.00	
R187P	On 21/12/2026	Spot Bond	34.66514	1.12158	34.66514	1.12060		0.00	0	0.00	
R188P	On 21/12/2027	Spot Bond	32.55096	1.06973	32.55096	1.06884		0.00	0	0.00	
R189	On 31/03/2013	Spot Bond	215.04692	126.88922	214.99145	126.42551		0.00	0	677,000,000.00	
R197	On 07/12/2023	Spot Bond	1.10000	277.95517	1.13000	277.12946		121,907,368,000.00	110,824,880	138,575,000.00	
R201	On 21/12/2014	Spot Bond	5.09500	110.98249	5.09500	110.96724		2,150,090,000,000.00	422,000,000	814,695,000.00	
R202	On 07/12/2033	Spot Bond	1.86000	206.33544	1.82000	207.57014		1,108,254,960,000.00	595,836,000	1,155,912,500.00	
R2023	On 28/02/2023	Spot Bond	7.07000	106.91259	7.10500	106.63249		13,168,582,000,000.00	862,600,000	3,844,525,000.00	
R203	On 15/09/2017	Spot Bond	5.93000	111.34140	5.95000	111.23651		25,793,572,750,000.00	349,675,000	7,757,080,000.00	
R204	On 21/12/2018	Spot Bond	6.18000	112.69064	6.19000	112.61935		10,816,236,000,000.00	750,200,000	5,829,573,181.00	
R2048	On 28/02/2048	Spot Bond	99.20808	10.89638	99.20808	10.87215		268,276,208,150,160.00	704,177,000	2,562,197,000.00	

Contract Details	Strike	Call / Put	MTM Yield	MarkPrice	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
R205	On 31/03/2014	Spot Bond	100.00000	42.73213	100.00000	42.62860			0.00	0	0.00
R206	On 15/01/2014	Spot Bond	5.10000	105.45337	5.09500	105.44441		3,207,313,500,000.00	628,885,000	1,049,330,000.00	
R207	On 15/01/2020	Spot Bond	6.47000	107.17898	6.49000	107.04482		23,225,704,498,000.00	589,753,400	7,563,897,000.00	
R208	On 31/03/2021	Spot Bond	6.63500	101.91911	6.66500	101.71062		43,437,374,405,000.00	546,703,000	1,203,920,676.00	
R209	On 31/03/2036	Spot Bond	8.34500	79.72653	8.36500	79.53934		14,222,700,610,000.00	704,338,000	9,981,842,000.00	
R210	On 31/03/2028	Spot Bond	1.50000	160.78077	1.53000	160.11240		178,290,000,000.00	118,860,000	151,880,000.00	
R211	On 31/01/2017	Spot Bond	0.10000	112.55564	-0.10000	112.52351		(1,850,400,000.00)	18,504,000	1,178,504,000.00	
R212	On 31/01/2022	Spot Bond	0.98000	130.73919	1.00000	130.48582		99,915,900,000.00	101,955,000	1,385,041,941.00	
R213	On 28/02/2031	Spot Bond	8.11000	91.34381	8.13500	91.10635		23,750,297,200,000.00	928,520,000	5,710,620,000.00	
R214	On 28/02/2041	Spot Bond	77.73332	9.93460	77.73332	9.91659		47,379,624,539,800.00	609,515,000	6,641,060,568.00	
R223C	On 15/03/2013	Spot Bond	98.10852	78.64860	98.10852	78.48269		0.00	0	0.00	
R224C	On 15/09/2013	Spot Bond	95.74929	54.36304	95.74929	54.24567		0.00	0	0.00	
R225C	On 15/03/2014	Spot Bond	93.40448	37.51915	93.40448	37.43979		0.00	0	0.00	
R226C	On 15/09/2014	Spot Bond	91.01110	26.33133	91.01110	26.27682		0.00	0	0.00	
R227C	On 15/03/2015	Spot Bond	87.49080	19.12868	87.49080	19.09037		0.00	0	0.00	
R228C	On 15/09/2015	Spot Bond	85.50505	13.82998	85.50505	13.80281		0.00	0	0.00	
R229C	On 15/03/2016	Spot Bond	83.47163	10.15302	83.47163	10.13347		0.00	0	0.00	
R230C	On 15/09/2016	Spot Bond	81.26980	7.59820	81.26980	7.58390		0.00	0	0.00	

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
R322C	On 21/12/2012	Spot Bond	99.35642	95.57711	99.35642	95.32909				0.00	0	0.00
R323C	On 21/06/2013	Spot Bond	96.68315	64.98714	96.68315	64.84725				0.00	0	0.00
R324C	On 21/12/2013	Spot Bond	94.26296	44.56661	94.26296	44.47267				0.00	0	0.00
R325C	On 21/06/2014	Spot Bond	91.92899	31.04562	91.92899	30.98153				0.00	0	0.00
R326C	On 21/12/2014	Spot Bond	89.76971	21.92551	89.76971	21.88113				0.00	0	0.00
R327C	On 21/06/2015	Spot Bond	86.42385	16.05514	86.42385	16.02367				0.00	0	0.00
R328C	On 21/12/2015	Spot Bond	84.45562	11.69179	84.45562	11.66931				0.00	0	0.00
R329C	On 21/06/2016	Spot Bond	82.31050	8.67390	82.31050	8.65758				0.00	0	0.00
R330C	On 21/12/2016	Spot Bond	79.97373	6.57250	79.97373	6.56043				0.00	0	0.00
R331C	On 21/06/2017	Spot Bond	75.56089	5.42478	75.56089	5.41528				0.00	0	0.00
R332C	On 21/12/2017	Spot Bond	73.15412	4.30176	73.15412	4.29444				0.00	0	0.00
R333C	On 21/06/2018	Spot Bond	69.91580	3.59520	69.91580	3.58932				0.00	0	0.00
R334C	On 21/12/2018	Spot Bond	67.83418	2.92540	67.83418	2.92074				0.00	0	0.00
R335C	On 21/06/2019	Spot Bond	65.82731	2.41055	65.82731	2.40680				0.00	0	0.00
R336C	On 21/12/2019	Spot Bond	63.84766	2.01510	63.84766	2.01205				0.00	0	0.00
R337C	On 21/06/2020	Spot Bond	60.09257	1.89641	60.09257	1.89369				0.00	0	0.00
R338C	On 21/12/2020	Spot Bond	58.22853	1.63721	58.22853	1.63492				0.00	0	0.00

Contract Details	Strike	Call / Put	MTM Yield	MarkPrice	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
R339C	On 21/06/2021	Spot Bond	55.42223	1.52842	55.42223	1.52638			0.00	0	0.00
R340C	On 21/12/2021	Spot Bond	53.71567	1.35111	53.71567	1.34936			0.00	0	0.00
R341C	On 21/06/2022	Spot Bond	52.07678	1.20534	52.07678	1.20382			0.00	0	0.00
R342C	On 21/12/2022	Spot Bond	50.50256	1.08461	50.50256	1.08327			0.00	0	0.00
R343C	On 21/06/2023	Spot Bond	49.04085	0.97972	49.04085	0.97854			0.00	0	0.00
R344C	On 21/12/2023	Spot Bond	47.63992	0.89122	47.63992	0.89018			0.00	0	0.00
R345C	On 21/06/2024	Spot Bond	40.84619	1.36829	40.84619	1.36690			0.00	0	0.00
R346C	On 21/12/2024	Spot Bond	39.49703	1.30091	39.49703	1.29962			0.00	0	0.00
R347C	On 21/06/2025	Spot Bond	38.20719	1.24401	38.20719	1.24283			0.00	0	0.00
R348C	On 21/12/2025	Spot Bond	36.97373	1.19600	36.97373	1.19489			0.00	0	0.00
R349C	On 21/06/2026	Spot Bond	35.79392	1.15555	35.79392	1.15451			0.00	0	0.00
R350C	On 21/12/2026	Spot Bond	34.66514	1.12158	34.66514	1.12060			0.00	0	0.00
R351C	On 21/06/2027	Spot Bond	33.58493	1.09322	33.58493	1.09229			0.00	0	0.00
R352C	On 21/12/2027	Spot Bond	32.55096	1.06973	32.55096	1.06884			0.00	0	0.00
RCSB01	On 16/03/2014	Spot Bond	100.64880	47.55968	100.64880	47.44252			0.00	0	0.00
RCSB02	On 15/07/2013	Spot Bond	99.92574	61.73755	99.92574	61.58809			0.00	0	0.00
RCSB03	On 15/07/2016	Spot Bond	99.90770	13.54744	99.90770	13.51465			0.00	0	0.00
RCSB04	On 25/05/2015	Spot Bond	100.96576	20.42952	100.96576	20.36520			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
RCSB2U	On 24/07/2017	Spot Bond	100.00000	2.07760	100.00000	2.06847				0.00	0	0.00
RCSC08	On 08/03/2013	Spot Bond	100.56581	98.63742	100.56581	99.98629				0.00	0	0.00
RCSC09	On 06/06/2013	Spot Bond	100.63344	65.78771	100.63344	65.57891				0.00	0	0.00
RCSC10	On 06/06/2013	Spot Bond	100.61948	65.79120	100.61948	65.58242				0.00	0	0.00
RCSC11	On 06/09/2013	Spot Bond	100.62865	65.93401	100.62865	65.63938				0.00	0	0.00
RDFB01	On 30/03/2015	Spot Bond	100.22952	22.23495	100.22952	22.18038				0.00	0	0.00
RDFC04	On 06/09/2013	Spot Bond	100.00000	76.98226	100.00000	76.87695				0.00	0	0.00
RDFC05	On 06/12/2012	Spot Bond	100.48281	99.45242	100.48281	99.18088			602,896,860,000.00	6,000,000	3,000,000.00	
RDFC06	On 07/03/2013	Spot Bond	100.00000	99.99973	100.00000	100.00000				0.00	0	0.00
RES06	On 18/10/2014	Spot Bond	101.67229	28.81664	101.67229	28.74579				0.00	0	0.00
RES07	On 14/02/2013	Spot Bond	5.87500	104.66207	5.87500	104.64542				0.00	0	0.00
RES12	On 20/08/2015	Spot Bond	100.93776	15.45536	100.93776	15.38688				0.00	0	0.00
RES13	On 09/01/2013	Spot Bond	100.29264	90.99854	100.29264	90.77157				0.00	0	0.00
RES14	On 04/10/2013	Spot Bond	100.11180	55.95615	100.11180	55.53581				0.00	0	0.00
RES15	On 12/11/2017	Spot Bond	100.00000	13.74001	100.00000	13.63687				0.00	0	0.00
RES16	On 14/02/2013	Spot Bond	100.00000	83.52403	100.00000	83.33333				0.00	0	0.00
RESB01	On 03/06/2014	Spot Bond	100.68733	37.00739	100.68733	36.91518				0.00	0	0.00

Contract Details	Strike	Call / Put	MTM Yield	MarkPrice	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
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	82.62442	101.03586	82.44010			0.00	0	0.00
RP002	On 28/02/2013	Spot Bond	101.10798	82.74432	101.10798	82.55962			0.00	0	0.00
RP004	On 25/11/2014	Spot Bond	102.70350	28.89535	102.70350	28.82367			0.00	0	0.00
RP005	On 31/03/2017	Spot Bond	100.28309	14.17626	100.28309	14.14812			0.00	0	0.00
RP006	On 30/04/2019	Spot Bond	102.22019	12.37821	102.22019	12.34762			0.00	0	0.00
RP007	On 30/04/2016	Spot Bond	101.97649	15.86344	101.97649	15.82433			0.00	0	0.00
RP008	On 30/04/2016	Spot Bond	101.97649	15.86344	101.97649	15.82433			0.00	0	0.00
RP009	On 16/07/2013	Spot Bond	99.90414	60.23522	99.90414	59.97054			0.00	0	0.00
RP010	On 23/08/2013	Spot Bond	100.99069	50.63545	100.99069	50.41097			0.00	0	0.00
RP011	On 12/09/2013	Spot Bond	100.58819	66.54638	100.58819	66.24910			0.00	0	0.00
RP012	On 10/10/2013	Spot Bond	100.00000	53.50798	100.00000	53.10636			0.00	0	0.00
RP013	On 27/09/2016	Spot Bond	100.38461	5.23382	100.38461	5.21048			0.00	0	0.00
RP014	On 27/09/2019	Spot Bond	100.43152	0.45502	100.43152	0.45299			0.00	0	0.00
RPG01	On 28/02/2014	Spot Bond	100.88031	38.06342	100.88031	37.96842			0.00	0	0.00
RPG01U	On 25/02/2014	Spot Bond	100.00000	34.09247	100.00000	34.02498			0.00	0	0.00
RPG02	On 25/11/2014	Spot Bond	101.00223	27.62292	101.00223	27.55541			0.00	0	0.00
RPI01	On 22/07/2016	Spot Bond	5.25000	101.91929	5.25000	101.90494			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM Yield	MarkPrice	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
RPP01U	On 31/08/2018	Spot Bond	100.00000	0.59618	100.00000	0.59470			0.00	0	0.00
RPP04U	On 07/10/2016	Spot Bond	100.00000	4.04991	100.00000	4.04010			0.00	0	0.00
RPP05U	On 21/01/2013	Spot Bond	100.00000	88.37772	100.00000	88.16425			0.00	0	0.00
RPS001	On 16/11/2022	Spot Bond	100.00000	23.24425	100.00000	23.15540			0.00	0	0.00
RW21	On 21/04/2021	Spot Bond	109.50878	10.17830	109.50878	10.15391			0.00	0	5,400,000.00
SA061U	On 14/12/2012	Spot Bond	100.00000	97.33333	100.00000	97.07447			0.00	0	0.00
SA062U	On 18/01/2013	Spot Bond	100.00000	89.02439	100.00000	88.80779			0.00	0	0.00
SBC2	On 28/04/2016	Spot Bond	105.69036	8.62841	105.69036	8.61138			0.00	0	0.00
SBK12	On 24/11/2016	Spot Bond	117.11129	11.80818	117.11129	11.77814			0.00	0	39,700,000.00
SBK13	On 24/11/2016	Spot Bond	100.96377	10.68353	100.96377	10.65743			0.00	0	0.00
SBK14	On 01/12/2017	Spot Bond	109.76738	10.02042	109.76738	9.99636			0.00	0	108,900,000.00
SBK15	On 23/01/2022	Spot Bond	101.55586	7.74853	101.55586	7.72950			0.00	0	0.00
SBK16	On 15/03/2023	Spot Bond	100.47716	8.70746	100.47716	8.68605			0.00	0	0.00
SBK17	On 31/07/2024	Spot Bond	101.44951	9.25989	101.44951	9.23093			0.00	0	0.00
SBK18	On 24/10/2020	Spot Bond	100.00000	14.64924	100.00000	14.53929		86,145,000,000,000.00	861,450,000	1,000,000,000.00	
SBK19	On 24/10/2019	Spot Bond	100.00000	14.70971	100.00000	14.59930			0.00	0	0.00
SBK7	On 24/05/2015	Spot Bond	110.28697	19.34997	110.28697	19.30307			0.00	0	25,000,000.00

Contract Details	Strike	Call / Put	MTM Yield	MarkPrice	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
SBK8	On 10/04/2013	Spot Bond	101.21158	76.98789	101.21158	76.83032			0.00	0	2,890,000.00
SBK9	On 10/04/2018	Spot Bond	101.86258	10.46102	101.86258	10.43739			0.00	0	6,900,000.00
SBK111	On 09/04/2014	Spot Bond	127.67688	37.03643	127.67688	36.92556		18,323,828,322,336.00	143,517,200	71,758,600.00	
SBN18	On 14/09/2013	Spot Bond	159.66556	41.94705	159.66556	41.81126			0.00	0	0.00
SBN20	On 31/03/2013	Spot Bond	152.98792	68.10590	152.98792	67.91490			0.00	0	0.00
SBN27	On 15/09/2015	Spot Bond	117.95662	20.78003	117.95662	20.72688			0.00	0	0.00
SBN29	On 15/09/2015	Spot Bond	118.36117	20.69543	118.36117	20.64235			0.00	0	0.00
SBN31	On 15/09/2015	Spot Bond	118.56412	20.65321	118.56412	20.60017			0.00	0	0.00
SBN32	On 19/03/2013	Spot Bond	143.82678	72.15924	143.82678	71.95867			0.00	0	0.00
SBN33	On 15/09/2017	Spot Bond	103.68838	11.26871	103.68838	11.24274			0.00	0	0.00
SBN34	On 15/09/2015	Spot Bond	118.14423	20.74072	118.14423	20.68761			0.00	0	0.00
SBN35	On 15/09/2015	Spot Bond	118.24540	20.71958	118.24540	20.66648			0.00	0	0.00
SBN36	On 31/03/2013	Spot Bond	211.65251	61.44069	211.65251	61.22916			0.00	0	0.00
SBN42	On 31/03/2013	Spot Bond	100.00000	78.09258	100.00000	77.93090			0.00	0	0.00
SBN45	On 15/09/2017	Spot Bond	100.42831	9.40608	100.42831	9.38296			0.00	0	0.00
SBN49	On 02/06/2014	Spot Bond	99.21990	37.98717	99.21990	37.89375			0.00	0	0.00
SBN50	On 23/09/2014	Spot Bond	100.36654	32.69646	100.36654	32.61612			0.00	0	0.00
SBN51	On 03/10/2016	Spot Bond	100.15186	11.77230	100.15186	11.74374			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
SBN52	On 03/07/2013	Spot Bond	100.16711	63.75702	100.16711	63.60234				0.00	0	0.00
SBR003	On 05/11/2013	Spot Bond	100.00000	58.00694	100.00000	57.86642				0.00	0	0.00
SBS13	On 22/09/2017	Spot Bond	107.02647	11.38432	107.02647	11.35740				0.00	0	0.00
SBS14	On 07/02/2014	Spot Bond	101.09831	39.00113	101.09831	38.90572				0.00	0	0.00
SBS15	On 26/04/2016	Spot Bond	101.18390	12.37728	101.18390	12.34697			404,735,600,000.00	4,000,000	2,000,000.00	
SBS16	On 22/09/2018	Spot Bond	100.29283	8.49581	100.29283	8.47495				0.00	0	0.00
SBS17	On 23/06/2018	Spot Bond	100.00000	1.10844	100.00000	1.10599				0.00	0	0.00
SBS18	On 23/06/2018	Spot Bond	100.30374	8.76970	100.30374	8.74816				0.00	0	0.00
SBS19	On 23/06/2021	Spot Bond	112.35030	13.55527	112.35030	13.52229				0.00	0	0.00
SBS20	On 15/05/2026	Spot Bond	107.31305	9.79794	107.31305	9.77472				0.00	0	0.00
SBS21	On 15/05/2026	Spot Bond	101.14300	7.63846	101.14300	7.61438				0.00	0	0.00
SBS22	On 23/05/2015	Spot Bond	100.81390	19.00031	100.81390	18.95394				0.00	0	0.00
SBS23	On 23/05/2017	Spot Bond	100.85958	8.88445	100.85958	8.85650				0.00	0	0.00
SBS24	On 23/05/2019	Spot Bond	100.88565	7.17663	100.88565	7.15910				0.00	0	0.00
SBS25	On 24/05/2019	Spot Bond	107.86744	8.63640	107.86744	8.62176				0.00	0	2,700,000.00
SBS3	On 25/05/2026	Spot Bond	100.17939	8.35389	100.17939	8.33517				0.00	0	0.00
SBS4	On 16/11/2021	Spot Bond	102.91713	8.76274	102.91713	8.74266				0.00	0	0.00

Contract Details	Strike	Call / Put	MTM Yield	MarkPrice	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
SBS7	On 26/03/2013	Spot Bond	102.48454	80.26220	102.48454	80.09112			0.00	0	0.00
SBS9	On 07/07/2016	Spot Bond	118.34171	17.29903	118.34171	17.25538			0.00	0	2,300,000.00
SBSI10	On 03/07/2013	Spot Bond	120.99445	71.34692	120.99445	71.14340		1,451,933,400,000.00	12,000,000	3,000,000.00	
SBSI11	On 07/12/2023	Spot Bond	265.12288	2.04600	265.12288	2.03660			0.00	0	0.00
SBSI12	On 31/01/2017	Spot Bond	119.59470	4.86812	119.59470	4.85573			0.00	0	0.00
SCM107	On 15/09/2017	Spot Bond	112.58000	11.24714	112.58000	11.21654			0.00	0	0.00
SCM220	On 20/01/2013	Spot Bond	100.00000	98.15576	100.00000	97.91810			0.00	0	0.00
SCM221	On 17/02/2013	Spot Bond	100.00000	82.95455	100.00000	82.76644			0.00	0	0.00
SHF01	On 15/12/2016	Spot Bond	100.00000	2.73984	100.00000	2.73313			0.00	0	0.00
SHI02	On 01/10/2021	Spot Bond	82.63494	0.23240	82.63494	0.23186			0.00	0	0.00
SHI05	On 31/01/2017	Spot Bond	100.00000	7.19062	100.00000	7.13461			0.00	0	0.00
SHPCBU	On 03/04/2017	Spot Bond	6.50000	100.73289	6.50000	100.72102			0.00	0	0.00
SHS01	On 15/12/2016	Spot Bond	100.49004	9.64186	100.49004	11.40820			0.00	0	0.00
SHS02	On 29/06/2013	Spot Bond	100.22255	64.03579	100.22255	63.87865			0.00	0	0.00
SHS03	On 29/06/2015	Spot Bond	100.24006	17.88762	100.24006	17.84373			0.00	0	0.00
SHS04	On 29/06/2017	Spot Bond	100.37865	10.80317	100.37865	10.77662			0.00	0	0.00
SHS05	On 29/06/2017	Spot Bond	104.63904	10.87154	104.63904	10.85378			0.00	0	0.00
SLI1	On 15/08/2013	Spot Bond	104.53403	62.27214	104.53403	62.13000			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
SLI2	On 15/08/2016	Spot Bond	110.17225	14.95487	110.17225	14.91925				0.00	0	8,200,000.00
SMF1	On 27/06/2013	Spot Bond	104.99511	69.52058	104.99511	69.36046				0.00	0	10,000,000.00
SNT01	On 15/09/2017	Spot Bond	102.86503	11.37720	102.86503	11.35115				0.00	0	18,700,000.00
SPDA1	On 21/08/2014	Spot Bond	101.14731	26.39346	101.14731	26.32886				0.00	0	0.00
SPDA2	On 21/08/2016	Spot Bond	100.91285	9.93690	100.91285	9.91262				0.00	0	0.00
SPDA3	On 21/08/2015	Spot Bond	101.15213	14.56661	101.15213	14.53095				0.00	0	0.00
SPDA4	On 21/08/2017	Spot Bond	100.91985	8.02418	100.91985	8.00459				0.00	0	0.00
SSA01	On 28/06/2016	Spot Bond	110.58806	16.72071	110.58806	16.68053				0.00	0	0.00
SSA02	On 20/04/2015	Spot Bond	99.95086	21.87785	99.95086	21.80957				0.00	0	0.00
SSN001	On 01/03/2017	Spot Bond	100.74418	9.13225	100.74418	9.10949				0.00	0	0.00
SSN002	On 26/03/2017	Spot Bond	100.29998	10.98606	100.29998	10.95909				0.00	0	0.00
SSN003	On 25/04/2017	Spot Bond	101.49647	10.19277	101.49647	10.16053				0.00	0	0.00
SSN004	On 31/03/2021	Spot Bond	89.26946	8.82544	89.26946	8.80757				0.00	0	0.00
SSN005	On 31/03/2021	Spot Bond	88.92846	8.85875	88.92846	8.84087				0.00	0	0.00
SSN006	On 21/12/2014	Spot Bond	107.77651	24.88430	107.77651	24.84260				0.00	0	0.00
SSN007	On 15/01/2020	Spot Bond	97.48656	10.42926	97.48656	10.40677				0.00	0	0.00
SSN008	On 18/06/2017	Spot Bond	100.44496	9.47825	100.44496	9.44822				0.00	0	0.00

Contract Details	Strike	Call / Put	MTM Yield	MarkPrice	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
SSN009	On 15/09/2017	Spot Bond	104.60347	11.15070	104.60347	11.12482			0.00	0	0.00
SSN010	On 15/09/2015	Spot Bond	119.58561	20.44300	119.58561	20.39014			0.00	0	0.00
SSN011	On 31/01/2025	Spot Bond	101.19280	3.21490	101.19280	3.20139			0.00	0	0.00
SYN867	On 19/01/2013	Spot Bond	100.00000	88.80779	100.00000	88.59223			0.00	0	0.00
SYN869	On 19/01/2013	Spot Bond	100.00000	88.80779	100.00000	88.59223			0.00	0	0.00
SYN870	On 20/01/2013	Spot Bond	100.00000	88.59223	100.00000	88.37772			0.00	0	0.00
SYN872	On 13/02/2013	Spot Bond	100.00000	83.71560	100.00000	83.52403			0.00	0	0.00
SYN873	On 14/02/2013	Spot Bond	100.00000	83.52403	100.00000	83.33333			0.00	0	0.00
SYN874	On 16/02/2013	Spot Bond	100.00000	83.14351	100.00000	82.95455			0.00	0	0.00
SYN875	On 16/02/2013	Spot Bond	100.00000	83.14351	100.00000	82.95455			0.00	0	0.00
SYN876	On 20/02/2013	Spot Bond	100.00000	82.39278	100.00000	82.20721			0.00	0	0.00
SYN878	On 21/02/2013	Spot Bond	100.00000	82.20721	100.00000	82.02247			0.00	0	0.00
SYN880	On 23/02/2013	Spot Bond	100.00000	81.83857	100.00000	81.65548			0.00	0	0.00
SYN881	On 23/02/2013	Spot Bond	100.00000	81.83857	100.00000	81.65548			0.00	0	0.00
SYN882	On 27/02/2013	Spot Bond	100.00000	81.11111	100.00000	80.93126			0.00	0	0.00
SYN887	On 17/02/2013	Spot Bond	100.00000	82.95455	100.00000	82.76644			0.00	0	0.00
SYN911	On 19/07/2013	Spot Bond	100.00000	60.39089	100.00000	60.25687			0.00	0	0.00
SYN913	On 19/07/2013	Spot Bond	100.00000	60.39089	100.00000	60.25687			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
SYN923	On 21/08/2013	Spot Bond	100.00000	56.12163	100.00000	55.99708				0.00	0	0.00
SYN924	On 22/08/2013	Spot Bond	100.00000	55.99708	100.00000	55.87281				0.00	0	0.00
SYN925	On 23/08/2013	Spot Bond	100.00000	55.87281	100.00000	55.74881				0.00	0	0.00
SYN928	On 19/07/2013	Spot Bond	100.00000	60.39089	100.00000	60.25687				0.00	0	0.00
SYN929	On 19/07/2013	Spot Bond	100.00000	60.39089	100.00000	60.25687				0.00	0	0.00
SYN947	On 18/12/2012	Spot Bond	99.03221	96.34051	99.03221	96.08934				0.00	0	0.00
SYN949	On 29/11/2012	Spot Bond	99.30851	66.82072	99.30851	66.82072				0.00	0	0.00
SYN950	On 15/01/2013	Spot Bond	100.00000	89.68059	100.00000	89.46078				0.00	0	0.00
SYN951	On 21/01/2013	Spot Bond	100.00000	88.37772	100.00000	88.16425				0.00	0	0.00
SYN953	On 05/02/2013	Spot Bond	100.00000	85.28037	100.00000	85.08159				0.00	0	0.00
SYN954	On 21/01/2013	Spot Bond	100.00000	88.37772	100.00000	88.16425				0.00	0	0.00
SYN955	On 12/02/2013	Spot Bond	100.00000	83.90805	100.00000	83.71560				0.00	0	0.00
SYN956	On 14/02/2013	Spot Bond	100.00000	83.52403	100.00000	83.33333				0.00	0	0.00
SYN957	On 18/02/2013	Spot Bond	100.00000	82.76644	100.00000	82.57919				0.00	0	0.00
SYN958	On 18/02/2013	Spot Bond	100.00000	82.76644	100.00000	82.57919				0.00	0	0.00
SYN959	On 19/02/2013	Spot Bond	100.00000	82.57919	100.00000	82.39278				0.00	0	0.00
SYN960	On 28/01/2013	Spot Bond	100.00000	86.90476	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
SYN961	On 22/02/2013	Spot Bond	100.00000	82.02247	100.00000	81.83857				0.00	0	0.00
SYN962	On 19/12/2012	Spot Bond	100.00000	96.05263	100.00000	95.80052				0.00	0	0.00
SYN963	On 25/02/2013	Spot Bond	100.00000	81.47321	100.00000	81.29176				0.00	0	0.00
SYN964	On 26/02/2013	Spot Bond	100.00000	81.29176	100.00000	81.11111				0.00	0	0.00
SYN965	On 01/03/2013	Spot Bond	100.00000	80.75221	100.00000	80.57395			85,900,000,000,000.00	859,000,000	465,000,000.00	
SZ18	On 30/09/2015	Spot Bond	117.60842	19.11042	117.60842	19.06191				0.00	0	0.00
SZ25	On 30/09/2025	Spot Bond	104.75139	9.98828	104.75139	9.96519				0.00	0	0.00
T018	On 15/07/2014	Spot Bond	100.00000	38.80639	100.00000	38.72097				0.00	0	0.00
TF105U	On 25/10/2014	Spot Bond	100.00000	33.55460	100.00000	33.30274				0.00	0	0.00
TFS06	On 20/03/2014	Spot Bond	102.75446	40.85259	102.75446	40.75912			7,160,414,746,306.60	69,684,710	34,842,355.00	
TFS100	On 22/01/2013	Spot Bond	98.53867	88.31700	98.53867	88.10693				0.00	0	0.00
TFS101	On 06/02/2013	Spot Bond	98.31078	85.29654	98.31078	85.10102				0.00	0	0.00
TFS102	On 14/12/2012	Spot Bond	99.10758	97.35650	99.10758	97.09982				0.00	0	0.00
TFS103	On 14/03/2013	Spot Bond	97.81910	78.86451	97.81910	78.69817				0.00	0	0.00
TFS104	On 29/01/2013	Spot Bond	100.00000	66.66694	100.00000	66.66693				0.00	0	0.00
TFS73	On 11/02/2013	Spot Bond	100.94335	85.18783	100.94335	84.99045				0.00	0	0.00
TFS77	On 12/04/2013	Spot Bond	99.98492	91.73572	99.98492	91.51091				0.00	0	0.00
TFS78	On 18/04/2013	Spot Bond	99.89383	90.41216	99.89383	90.19397				0.00	0	0.00

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
TFS83	On 28/07/2015	Spot Bond	101.19250	15.03683	101.19250	15.00001				0.00	0	0.00
TFS84	On 28/07/2016	Spot Bond	107.95127	14.84549	107.95127	14.81071				0.00	0	0.00
TFS88	On 08/02/2013	Spot Bond	100.00000	84.68677	100.00000	84.49074				0.00	0	0.00
TFS90	On 05/03/2013	Spot Bond	100.57712	99.72446	100.57712	99.45041				0.00	0	0.00
TFS93	On 17/02/2014	Spot Bond	100.87887	38.30008	100.87887	38.22364				0.00	0	0.00
TFS97	On 14/11/2013	Spot Bond	100.92142	55.65850	100.92142	55.48335				0.00	0	0.00
TH10A1	On 18/10/2038	Spot Bond	101.62026	6.34264	101.62026	8.46423				0.00	0	0.00
TH10A2	On 18/10/2038	Spot Bond	101.66672	6.53709	101.66672	8.72472				0.00	0	0.00
TH10A3	On 18/10/2038	Spot Bond	102.00557	10.47972	102.00557	10.45626				0.00	0	0.00
TH10A4	On 18/07/2017	Spot Bond	100.00000	2.86564	100.00000	2.83818				0.00	0	0.00
TH10A5	On 18/07/2017	Spot Bond	100.00000	2.86564	100.00000	2.83818				0.00	0	0.00
TH10A6	On 18/07/2017	Spot Bond	100.00000	2.86564	100.00000	2.83818				0.00	0	0.00
TH10A7	On 18/10/2038	Spot Bond	100.00000	0.00000	100.00000	0.00000				0.00	0	0.00
TH10A8	On 18/10/2038	Spot Bond	100.00000	0.00000	100.00000	0.00000				0.00	0	0.00
TH10A9	On 18/07/2017	Spot Bond	100.00000	4.41938	100.00000	4.41937				0.00	0	0.00
TH10B1	On 18/10/2038	Spot Bond	101.76658	6.95457	101.76658	9.28419				0.00	0	0.00
TH10B2	On 18/07/2017	Spot Bond	100.00000	2.86564	100.00000	2.83818				0.00	0	0.00

Contract Details	Strike	Call / Put	MTM Yield	MarkPrice	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
TH10C1	On 18/10/2038	Spot Bond	101.98019	7.84506	101.98019	10.47848			0.00	0	0.00
TH10C2	On 18/07/2017	Spot Bond	100.00000	2.86564	100.00000	2.83818			0.00	0	0.00
TH10D1	On 18/10/2038	Spot Bond	102.86169	11.48415	102.86169	15.37241			0.00	0	0.00
TH10D2	On 18/07/2017	Spot Bond	100.00000	2.86564	100.00000	2.83818			0.00	0	0.00
TH9A10	On 18/07/2016	Spot Bond	101.66078	10.77606	101.66078	10.74957			0.00	0	0.00
THE8A1	On 18/04/2036	Spot Bond	101.48088	6.44283	101.48088	6.42701			0.00	0	0.00
THE8A2	On 18/04/2036	Spot Bond	101.58542	6.93414	101.58542	6.91711			0.00	0	0.00
THE8A3	On 18/04/2036	Spot Bond	105.94334	6.99765	105.94334	6.97980			0.00	0	0.00
THE8B1	On 18/04/2036	Spot Bond	101.79445	7.91409	101.79445	7.89461			0.00	0	0.00
THE8C1	On 18/04/2036	Spot Bond	101.88733	8.34847	101.88733	8.32790			0.00	0	0.00
THE8D1	On 18/04/2036	Spot Bond	102.87096	12.90980	102.87096	12.87772			0.00	0	0.00
THE9A1	On 18/07/2016	Spot Bond	101.59334	10.47738	101.59334	10.45164			0.00	0	0.00
THE9A2	On 18/01/2016	Spot Bond	101.62589	12.63987	101.62589	12.60881			0.00	0	0.00
THE9A3	On 18/07/2016	Spot Bond	101.64915	10.72459	101.64915	10.69823			0.00	0	0.00
THE9A5	On 18/07/2039	Spot Bond	101.62589	7.09737	101.62589	7.07993			0.00	0	0.00
THE9A6	On 18/07/2039	Spot Bond	101.64915	7.20636	101.64915	7.18864			0.00	0	0.00
THE9A7	On 18/07/2039	Spot Bond	101.66078	7.26083	101.66078	7.24298			0.00	0	0.00
THE9A8	On 18/07/2016	Spot Bond	101.61194	10.55981	101.61194	10.53386			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
THE9A9	On 18/07/2016	Spot Bond	101.64915	10.72459	101.64915	10.69823				0.00	0	0.00
THE9B1	On 18/07/2016	Spot Bond	101.77704	11.29031	101.77704	11.26252				0.00	0	0.00
THE9B2	On 18/07/2039	Spot Bond	101.77704	7.80499	101.77704	7.78577				0.00	0	0.00
THE9B3	On 18/07/2016	Spot Bond	101.77704	11.29031	101.77704	11.26252				0.00	0	0.00
THE9C1	On 18/07/2016	Spot Bond	101.96303	12.11122	101.96303	12.08137				0.00	0	0.00
THE9C2	On 18/07/2039	Spot Bond	102.00952	8.88996	102.00952	8.86804				0.00	0	0.00
THE9C3	On 18/07/2016	Spot Bond	101.95141	12.05998	101.95141	12.03025				0.00	0	0.00
THE9D1	On 18/07/2016	Spot Bond	102.88090	16.13090	102.88090	16.09081				0.00	0	0.00
THE9D2	On 18/07/2039	Spot Bond	102.93896	13.18609	102.93896	13.15331				0.00	0	0.00
THE9D3	On 18/07/2016	Spot Bond	102.91574	16.28246	102.91574	16.24198				0.00	0	0.00
TL13	On 31/12/2013	Spot Bond	100.16956	43.24388	100.16956	43.13895				0.00	0	0.00
TL15	On 29/04/2015	Spot Bond	115.34604	21.35942	115.34604	21.30605				0.00	0	2,700,000.00
TL20	On 22/02/2020	Spot Bond	98.42479	11.08096	98.42479	11.06024				0.00	0	0.00
TN17	On 14/11/2017	Spot Bond	113.10271	9.68481	113.10271	9.66085				0.00	0	1,000,500,000.00
TN20	On 17/09/2020	Spot Bond	114.87864	11.19214	114.87864	11.16411				0.00	0	292,771,000.00
TN23	On 06/11/2023	Spot Bond	120.75839	9.62449	120.75839	9.59940				0.00	0	85,000,000.00
TN25	On 19/08/2025	Spot Bond	105.49834	11.52227	105.49834	11.49577				0.00	0	132,700,000.00

Contract Details	Strike	Call / Put	MTM Yield	MarkPrice	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
TN27	On 14/11/2027	Spot Bond	103.04013	9.04363	103.04013	9.02289			0.00	0	9,900,000.00
TORQ1	On 15/04/2022	Spot Bond	100.87844	6.86520	100.87844	6.83479			0.00	0	0.00
TORQ2	On 15/04/2022	Spot Bond	100.89915	7.02551	100.89915	6.99439			0.00	0	0.00
TORQ3	On 15/04/2022	Spot Bond	100.92536	7.22850	100.92536	7.19646			0.00	0	0.00
TORQ4	On 15/04/2022	Spot Bond	100.92812	7.24986	100.92812	7.21773			0.00	0	0.00
TORQ5	On 15/04/2022	Spot Bond	101.05768	8.25263	101.05768	8.21603			0.00	0	0.00
TORQ6	On 15/04/2022	Spot Bond	101.32571	14.00258	101.32571	13.94034			0.00	0	0.00
TPDA01	On 05/04/2015	Spot Bond	100.00000	27.46326	100.00000	27.24280			0.00	0	0.00
TPDA02	On 05/04/2017	Spot Bond	100.00000	14.22300	100.00000	14.10881			0.00	0	0.00
TPDA03	On 05/04/2018	Spot Bond	100.00000	12.18812	100.00000	12.09028			0.00	0	0.00
TR30	On 31/12/2099	Spot Bond	10.00000	100.10714	10.00000	100.08034			0.00	0	0.00
TR31	On 31/12/2099	Spot Bond	9.75000	100.10447	9.75000	100.07835			0.00	0	0.00
TR32	On 31/12/2099	Spot Bond	100.00000	10.10382	100.00000	10.07776			0.00	0	0.00
TSP116	On 09/02/2013	Spot Bond	100.00000	84.49074	100.00000	84.29561			0.00	0	0.00
TSP117	On 23/02/2013	Spot Bond	100.00000	81.83857	100.00000	81.65548			0.00	0	0.00
TSP125	On 23/08/2013	Spot Bond	100.00000	60.80205	100.00000	60.68669			0.00	0	0.00
TSP128	On 07/02/2013	Spot Bond	100.00000	84.88372	100.00000	84.68677			0.00	0	0.00
TSP129	On 07/03/2013	Spot Bond	97.58601	80.08689	97.58601	79.91578			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
TSP131	On 03/05/2013	Spot Bond	96.66726	71.56850	96.66726	71.43311				0.00	0	0.00
TSP132	On 29/11/2012	Spot Bond	99.23248	66.83770	99.23248	66.83769				0.00	0	0.00
TSP133	On 03/01/2013	Spot Bond	98.71758	92.49515	98.71758	92.26434				0.00	0	0.00
TSP134	On 27/06/2013	Spot Bond	99.76004	67.79867	99.76004	67.67026				0.00	0	0.00
TSP135	On 07/02/2013	Spot Bond	98.31631	85.10031	98.31631	84.90568				0.00	0	0.00
TSP136	On 30/05/2013	Spot Bond	100.00000	67.34317	100.00000	67.21915				0.00	0	200,000,000.00
UG21	On 02/03/2021	Spot Bond	114.88602	11.81085	114.88602	11.78127				0.00	0	0.00
UTR041	On 19/04/2014	Spot Bond	99.85679	41.81622	99.85679	41.71505				0.00	0	0.00
UTR042	On 19/04/2016	Spot Bond	99.84614	13.91844	99.84614	13.88477				0.00	0	0.00
UTR043	On 06/04/2015	Spot Bond	100.02475	23.54588	100.02475	23.48883				0.00	0	0.00
UTR40	On 10/09/2017	Spot Bond	107.51485	13.06616	107.51485	13.03513				0.00	0	0.00
VIP1A5	On 07/11/2013	Spot Bond	100.00000	58.32542	100.00000	58.18412				0.00	0	0.00
VIP1B3	On 07/11/2013	Spot Bond	100.00000	58.55989	100.00000	58.41802				0.00	0	0.00
VIP1C3	On 07/11/2013	Spot Bond	100.00000	58.63804	100.00000	58.49598				0.00	0	0.00
VKE01	On 08/05/2015	Spot Bond	101.12514	20.15607	101.12514	20.09253				0.00	0	0.00
VKE02	On 08/05/2016	Spot Bond	101.16690	12.64793	101.16690	12.60804				0.00	0	0.00
VKE03	On 08/05/2017	Spot Bond	101.16870	9.42945	101.16870	9.39971				0.00	0	0.00

Contract Details	Strike	Call / Put	MTM Yield	MarkPrice	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
VOD002	On 28/02/2013	Spot Bond	100.00000	85.52411	100.00000	85.33490			0.00	0	0.00
VOD006	On 28/02/2013	Spot Bond	100.00000	85.12432	100.00000	84.93598			0.00	0	0.00
VOYT01	On 09/09/2015	Spot Bond	142.66000	8.62417	142.66000	8.60325			0.00	0	0.00
WS04	On 30/05/2016	Spot Bond	125.92352	13.01758	125.92352	12.98250			0.00	0	92,051,000.00
WS05	On 01/08/2018	Spot Bond	235.74310	6.78347	235.74310	6.75290			0.00	0	34,274,000.00
WSP1	On 28/05/2015	Spot Bond	110.71509	18.54909	110.71509	18.50399			0.00	0	14,200,000.00
WSP2	On 28/05/2017	Spot Bond	112.63018	9.78589	112.63018	9.76176		4,505,207,200,000.00	40,000,000	121,000,000.00	
WSP3	On 28/05/2019	Spot Bond	114.13989	8.26798	114.13989	8.24738			0.00	0	0.00
WSP4	On 28/05/2020	Spot Bond	112.54320	8.23151	112.54320	8.21123			0.00	0	0.00
WSP5	On 28/05/2021	Spot Bond	112.28516	8.18248	112.28516	8.16236			0.00	0	11,000,000.00
Z006	On 31/08/2013	Spot Bond	95.75673	56.15225	95.75673	56.03101			0.00	0	0.00
Z009	On 30/11/2013	Spot Bond	94.53097	46.50424	94.53097	46.40545			0.00	0	0.00
Z014	On 30/06/2015	Spot Bond	86.34739	15.76931	86.34739	15.73858			0.00	0	0.00
Z018	On 31/03/2014	Spot Bond	92.99863	36.45190	92.99863	36.37550			0.00	0	0.00
Z019	On 30/06/2014	Spot Bond	91.84060	30.44883	91.84060	30.38636			0.00	0	0.00
Z020	On 19/10/2015	Spot Bond	85.12782	13.02770	85.12782	13.00235			0.00	0	0.00
Z025	On 30/11/2014	Spot Bond	90.00797	22.80587	90.00797	22.75910			0.00	0	0.00
Z071	On 01/07/2015	Spot Bond	86.33473	15.74216	86.33473	15.71149			0.00	0	75,000,000.00

Contract Details	Strike	Call / Put	MTM Yield	MarkPrice	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
Z083	On 30/09/2019	Spot Bond	64.79116	2.17539	64.79116	2.17202			0.00	0	0.00
ZA001	On 01/09/2016	Spot Bond	100.00000	7.47146	100.00000	7.45729			0.00	0	0.00
ZA002	On 16/08/2024	Spot Bond	100.00000	0.03009	100.00000	0.03003			0.00	0	0.00
ZA003	On 01/09/2016	Spot Bond	100.00000	7.47146	100.00000	7.45729			0.00	0	0.00
ZA007	On 31/03/2015	Spot Bond	100.00000	20.01914	100.00000	19.98116			0.00	0	0.00
ZA008	On 19/03/2015	Spot Bond	100.00000	20.48058	100.00000	20.44173			0.00	0	0.00
ZA009	On 22/04/2015	Spot Bond	100.00000	19.20000	100.00000	19.16357			0.00	0	0.00
ZA010	On 22/04/2015	Spot Bond	100.00000	19.20000	100.00000	19.16357			0.00	0	0.00
ZA011	On 20/05/2015	Spot Bond	100.00000	18.20575	100.00000	18.17121			0.00	0	0.00
ZA012	On 20/05/2015	Spot Bond	100.00000	18.20575	100.00000	18.17121			0.00	0	0.00
ZA013	On 18/06/2015	Spot Bond	100.00000	17.23023	100.00000	17.19754			0.00	0	0.00
ZA014	On 18/06/2015	Spot Bond	100.00000	17.23023	100.00000	17.19754			0.00	0	0.00
ZA015	On 20/07/2015	Spot Bond	100.00000	16.21434	100.00000	16.18358			0.00	0	0.00
ZA016	On 20/07/2015	Spot Bond	100.00000	16.21434	100.00000	16.18358			0.00	0	0.00
ZA017	On 20/08/2015	Spot Bond	100.00000	15.28736	100.00000	15.25835			0.00	0	0.00
ZA018	On 20/08/2015	Spot Bond	100.00000	15.28736	100.00000	15.25835			0.00	0	0.00
ZA019	On 21/09/2015	Spot Bond	100.00000	14.38602	100.00000	14.35873			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM Yield	MarkPrice	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
ZA020	On 21/09/2015	Spot Bond	100.00000	14.38602	100.00000	14.35873			0.00	0	0.00
ZA021	On 20/10/2015	Spot Bond	100.00000	13.61518	100.00000	13.58935			0.00	0	0.00
ZA022	On 18/11/2015	Spot Bond	100.00000	12.88564	100.00000	12.86119			0.00	0	0.00
ZA023	On 20/04/2016	Spot Bond	100.00000	9.63653	100.00000	9.61825			0.00	0	0.00
ZA024	On 20/05/2016	Spot Bond	100.00000	9.10287	100.00000	9.08560			0.00	0	0.00
ZA025	On 21/06/2016	Spot Bond	100.00000	8.56617	100.00000	8.54992			0.00	0	0.00
ZA026	On 21/06/2016	Spot Bond	100.00000	8.56617	100.00000	8.54992			0.00	0	0.00
ZA027	On 20/07/2016	Spot Bond	100.00000	8.10717	100.00000	8.09179			0.00	0	0.00
ZA028	On 19/08/2016	Spot Bond	100.00000	7.65821	100.00000	7.64368			0.00	0	0.00
ZA029	On 20/09/2016	Spot Bond	100.00000	7.20668	100.00000	7.19301			0.00	0	0.00

Total for j-Bonds : ,382,715,610,994,430.00 ,731,350,094 112 868 933 570.00

Grand Total: 382,716,163,250,420.00 731,351,412,853 12 870 550 941.00