



JOHANNESBURG STOCK EXCHANGE

Interest Rates & Currency Derivatives

Daily MTM Report

Daily summary for: 30/11/2012

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	8.86220	8.86220	8.78460	8.78460		11.95	279,504,925.80	31,539	355,092.00		
\$ / R	On 14/12/2012	Foreign Exchange Future	7.95	Call	912.29770	0.91230	834.85880	0.83486	912.298	18.22	0.00	0	0.00
\$ / R	On 14/12/2012	Foreign Exchange Future	7.95	Put	0.09770	0.00010	0.25880	0.00026	0.098	18.22	0.00	0	15,000.00
\$ / R	On 14/12/2012	Foreign Exchange Future	8.00	Call	862.33410	0.86233	784.93630	0.78494	862.334	17.73	0.00	0	300.00
\$ / R	On 14/12/2012	Foreign Exchange Future	8.00	Put	0.13410	0.00013	0.33630	0.00034	0.134	17.73	0.00	0	12,540.00
\$ / R	On 14/12/2012	Foreign Exchange Future	8.10	Call	762.45680	0.76246	685.18110	0.68518	762.457	16.75	0.00	0	0.00
\$ / R	On 14/12/2012	Foreign Exchange Future	8.10	Put	0.25680	0.00026	0.58110	0.00058	0.257	16.75	0.00	0	3,000.00
\$ / R	On 14/12/2012	Foreign Exchange Future	8.25	Call	612.98960	0.61299	536.25220	0.53625	612.990	15.47	0.00	0	0.00
\$ / R	On 14/12/2012	Foreign Exchange Future	8.25	Put	0.78960	0.00079	1.65220	0.00165	0.790	15.47	0.00	0	2,500.00
\$ / R	On 14/12/2012	Foreign Exchange Future	7.80	Call	1,062.24570	1.06225	984.71790	0.98472	1,062.246	19.92	0.00	0	0.00
\$ / R	On 14/12/2012	Foreign Exchange Future	7.80	Put	0.04570	0.00005	0.11790	0.00012	0.046	19.92	0.00	0	43,500.00
\$ / R	On 14/12/2012	Foreign Exchange Future	8.32	Call	543.66510	0.54367	467.69460	0.46769	543.665	15.06	0.00	0	0.00
\$ / R	On 14/12/2012	Foreign Exchange Future	8.32	Put	1.46510	0.00147	3.09460	0.00309	1.465	15.06	0.00	0	0.00
\$ / R	On 14/12/2012	Foreign Exchange Future	8.35	Call	514.10070	0.51410	438.61540	0.43862	514.101	14.89	0.00	0	0.00
\$ / R	On 14/12/2012	Foreign Exchange Future	8.35	Put	1.90070	0.00190	4.01540	0.00402	1.901	14.89	0.00	0	400.00
\$ / R	On 14/12/2012	Foreign Exchange Future	8.05	Call	812.38500	0.81239	735.04030	0.73504	812.385	17.24	0.00	0	0.00
\$ / R	On 14/12/2012	Foreign Exchange Future	8.05	Put	0.18500	0.00019	0.44030	0.00044	0.185	17.24	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	368.84100	0.36884	298.18290	0.29818	368.841	14.00	0.00	0	50.00
\$ / R On 14/12/2012 Foreign Exchange Future	8.50	Put	6.64100	0.00664	13.58290	0.01358	6.641	14.00	0.00	0	3,500.00
\$ / R On 14/12/2012 Foreign Exchange Future	8.60	Call	276.64620	0.27665	212.69240	0.21269	276.646	13.42	0.00	0	6,000.00
\$ / R On 14/12/2012 Foreign Exchange Future	8.60	Put	14.44620	0.01445	28.09240	0.02809	14.446	13.42	0.00	0	500.00
\$ / R On 14/12/2012 Foreign Exchange Future	8.30	Call	563.42980	0.56343	487.19380	0.48719	563.430	15.18	0.00	0	3,000.00
\$ / R On 14/12/2012 Foreign Exchange Future	8.30	Put	1.22980	0.00123	2.59380	0.00259	1.230	15.18	0.00	0	6,000.00
\$ / R On 14/12/2012 Foreign Exchange Future	8.75	Call	153.70000	0.15370	106.88400	0.10688	153.700	12.53	0.00	0	0.00
\$ / R On 14/12/2012 Foreign Exchange Future	8.75	Put	41.50000	0.04150	72.28400	0.07228	41.500	12.53	0.00	0	2,700.00
\$ / R On 14/12/2012 Foreign Exchange Future	8.80	Call	119.17450	0.11917	79.66280	0.07966	119.175	12.24	0.00	0	1,000.00
\$ / R On 14/12/2012 Foreign Exchange Future	8.80	Put	56.97450	0.05697	95.06280	0.09506	56.974	12.24	0.00	0	300.00
\$ / R On 14/12/2012 Foreign Exchange Future	8.40	Call	465.11270	0.46511	390.72480	0.39072	465.113	14.59	0.00	0	0.00
\$ / R On 14/12/2012 Foreign Exchange Future	8.40	Put	2.91270	0.00291	6.12480	0.00612	2.913	14.59	0.00	0	1,000.00
\$ / R On 14/12/2012 Foreign Exchange Future	8.90	Call	67.86440	0.06786	46.19620	0.04620	67.864	12.31	0.00	0	2,000.00
\$ / R On 14/12/2012 Foreign Exchange Future	8.90	Put	105.66440	0.10566	161.59620	0.16160	105.664	12.31	0.00	0	0.00
\$ / R On 14/12/2012 Foreign Exchange Future	9.00	Call	38.24350	0.03824	25.93480	0.02593	38.243	13.05	0.00	0	9,900.00
\$ / R On 14/12/2012 Foreign Exchange Future	9.00	Put	176.04350	0.17604	241.33480	0.24133	176.043	13.05	0.00	0	700.00
\$ / R On 14/12/2012 Foreign Exchange Future	8.70	Call	191.87970	0.19188	138.42850	0.13843	191.880	12.83	0.00	0	44,500.00
\$ / R On 14/12/2012 Foreign Exchange Future	8.70	Put	29.67970	0.02968	53.82850	0.05383	29.680	12.83	0.00	0	0.00
\$ / R On 14/12/2012 Foreign Exchange Future	9.10	Call	20.92050	0.02092	14.30720	0.01431	20.921	13.78	0.00	0	1,540.00
\$ / R On 14/12/2012 Foreign Exchange Future	9.10	Put	258.72050	0.25872	329.70720	0.32971	258.720	13.78	0.00	0	0.00
\$ / R On 14/12/2012 Foreign Exchange Future	9.20	Call	11.28530	0.01129	7.85170	0.00785	11.285	14.51	0.00	0	1,000.00
\$ / R On 14/12/2012 Foreign Exchange Future	9.20	Put	349.08530	0.34909	423.25170	0.42325	349.085	14.51	0.00	0	0.00
\$ / R On 14/12/2012 Foreign Exchange Future	8.82	Call	106.52510	0.10653	71.67860	0.07168	106.525	12.12	0.00	0	0.00
\$ / R On 14/12/2012 Foreign Exchange Future	8.82	Put	64.32510	0.06433	107.07860	0.10708	64.325	12.12	0.00	0	0.00
\$ / R On 14/12/2012 Foreign Exchange Future	9.25	Call	8.27860	0.00828	5.82160	0.00582	8.279	14.88	0.00	0	9,250.00
\$ / R On 14/12/2012 Foreign Exchange Future	9.25	Put	396.07860	0.39608	471.22160	0.47122	396.079	14.88	0.00	0	0.00
\$ / R On 14/12/2012 Foreign Exchange Future	9.50	Call	1.46810	0.00147	1.02470	0.00102	1.468	16.21	0.00	0	1,300.00
\$ / R On 14/12/2012 Foreign Exchange Future	9.50	Put	639.26810	0.63927	716.42470	0.71642	639.268	16.21	0.00	0	0.00

Contract Details	Strike	Call / Put	MTM Yield	MarkPrice	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
\$ / R On 14/12/2012 Foreign Exchange Future	9.01	Call	36.04280	0.03604	24.45110	0.02445	36.043	13.12	0.00	0	0.00
\$ / R On 14/12/2012 Foreign Exchange Future	9.01	Put	183.84280	0.18384	249.85110	0.24985	183.843	13.12	0.00	0	0.00
\$ / R On 14/12/2012 Foreign Exchange Future	10.40	Call	0.01780	0.00002	0.01750	0.00002	0.018	22.79	0.00	0	0.00
\$ / R On 14/12/2012 Foreign Exchange Future	10.40	Put	1,537.81780	1.53782	1,615.41750	1.61542	1,537.818	22.79	0.00	0	0.00
\$ / R On 14/12/2012 Foreign Exchange Future	11.10	Call	0.00400	0.00000	0.00390	0.00000	0.004	28.74	0.00	0	0.00
\$ / R On 14/12/2012 Foreign Exchange Future	11.10	Put	2,237.80400	2.23780	2,315.40390	2.31540	2,237.804	28.74	0.00	0	0.00
\$ / R On 14/12/2012 Foreign Exchange Future	9.23	Call	9.37030	0.00937	6.56150	0.00656	9.370	14.73	0.00	0	0.00
\$ / R On 14/12/2012 Foreign Exchange Future	9.23	Put	377.17030	0.37717	451.96150	0.45196	377.170	14.73	0.00	0	0.00
\$ / R On 14/12/2012 Foreign Exchange Future	7.65	Call	1,212.22260	1.21222	1,134.65530	1.13466	1,212.223	21.62	0.00	0	0.00
\$ / R On 14/12/2012 Foreign Exchange Future	7.65	Put	0.02260	0.00002	0.05530	0.00006	0.023	21.62	0.00	0	0.00
\$ / R On 14/12/2012 Foreign Exchange Future	7.70	Call	1,162.22840	1.16223	1,084.67080	1.08467	1,162.228	21.05	0.00	0	0.00
\$ / R On 14/12/2012 Foreign Exchange Future	7.70	Put	0.02840	0.00003	0.07080	0.00007	0.028	21.05	0.00	0	0.00
\$ / R On 14/12/2012 Foreign Exchange Future	7.75	Call	1,112.23600	1.11224	1,034.69120	1.03469	1,112.236	20.49	0.00	0	0.00
\$ / R On 14/12/2012 Foreign Exchange Future	7.75	Put	0.03600	0.00004	0.09120	0.00009	0.036	20.49	0.00	0	0.00
\$ / R On 18/03/2013 Foreign Exchange Future			8.98230	8.98230	8.90390	8.90390		13.70	53,274,021.30	5,931	69,325.00
\$ / R On 18/03/2013 Foreign Exchange Future	8.50	Call	553.85240	0.55385	501.53910	0.50154	553.852	12.62	0.00	0	0.00
\$ / R On 18/03/2013 Foreign Exchange Future	8.50	Put	71.55240	0.07155	97.63910	0.09764	71.552	12.62	0.00	0	3,376.00
\$ / R On 18/03/2013 Foreign Exchange Future	8.75	Call	384.33000	0.38433	345.75600	0.34576	384.330	13.06	0.00	0	0.00
\$ / R On 18/03/2013 Foreign Exchange Future	8.75	Put	152.03000	0.15203	191.85600	0.19186	152.030	13.06	0.00	0	400.00
\$ / R On 18/03/2013 Foreign Exchange Future	8.10	Call	902.24510	0.90225	836.71790	0.83672	902.245	13.11	0.00	0	0.00
\$ / R On 18/03/2013 Foreign Exchange Future	8.10	Put	19.94510	0.01995	32.81790	0.03282	19.945	13.11	0.00	0	180.00
\$ / R On 18/03/2013 Foreign Exchange Future	8.30	Call	721.41320	0.72141	660.65460	0.66065	721.413	12.86	0.00	0	0.00
\$ / R On 18/03/2013 Foreign Exchange Future	8.30	Put	39.11320	0.03911	56.75460	0.05675	39.113	12.86	0.00	0	3,000.00
\$ / R On 18/03/2013 Foreign Exchange Future	9.10	Call	222.37080	0.22237	202.46610	0.20247	222.371	14.13	0.00	0	10,000.00
\$ / R On 18/03/2013 Foreign Exchange Future	9.10	Put	340.07080	0.34007	398.56610	0.39857	340.071	14.13	0.00	0	0.00
\$ / R On 18/03/2013 Foreign Exchange Future	8.60	Call	479.58780	0.47959	434.50370	0.43450	479.588	12.68	0.00	0	0.00
\$ / R On 18/03/2013 Foreign Exchange Future	8.60	Put	97.28780	0.09729	130.60370	0.13060	97.288	12.68	0.00	0	500.00
\$ / R On 18/03/2013 Foreign Exchange Future	8.70	Call	414.41500	0.41441	373.75370	0.37375	414.415	12.94	0.00	0	0.00

Contract Details	Strike	Call / Put	MTM Yield	MarkPrice	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
\$ / R On 18/03/2013 Foreign Exchange Future	8.70	Put	132.11500	0.13211	169.85370	0.16985	132.115	12.94	0.00	0	0.00
\$ / R On 18/03/2013 Foreign Exchange Future	9.35	Call	153.81150	0.15381	142.30920	0.14231	153.811	15.23	0.00	0	200.00
\$ / R On 18/03/2013 Foreign Exchange Future	9.35	Put	521.51150	0.52151	588.40920	0.58841	521.512	15.23	0.00	0	0.00
\$ / R On 18/03/2013 Foreign Exchange Future	8.85	Call	329.14390	0.32914	294.46700	0.29447	329.144	13.32	0.00	0	200.00
\$ / R On 18/03/2013 Foreign Exchange Future	8.85	Put	196.84390	0.19684	240.56700	0.24057	196.844	13.32	0.00	0	0.00
\$ / R On 18/03/2013 Foreign Exchange Future	9.00	Call	258.43140	0.25843	234.12780	0.23413	258.431	13.70	0.00	0	21,000.00
\$ / R On 18/03/2013 Foreign Exchange Future	9.00	Put	276.13140	0.27613	330.22780	0.33023	276.131	13.70	0.00	0	0.00
\$ / R On 18/03/2013 Foreign Exchange Future	10.00	Call	66.31070	0.06631	66.03130	0.06603	66.311	18.19	0.00	0	21,000.00
\$ / R On 18/03/2013 Foreign Exchange Future	10.00	Put	1,084.01070	1.08401	1,162.13130	1.16213	1,084.011	18.19	0.00	0	0.00
\$ / R On 18/03/2013 Foreign Exchange Future	9.25	Call	177.95260	0.17795	163.50550	0.16351	177.953	14.79	0.00	0	500.00
\$ / R On 18/03/2013 Foreign Exchange Future	9.25	Put	445.65260	0.44565	509.60550	0.50961	445.653	14.79	0.00	0	0.00
\$ / R On 18/03/2013 Foreign Exchange Future	9.30	Call	165.38910	0.16539	152.47800	0.15248	165.389	15.01	0.00	0	3,000.00
\$ / R On 18/03/2013 Foreign Exchange Future	9.30	Put	483.08910	0.48309	548.57800	0.54858	483.089	15.01	0.00	0	0.00
\$ / R On 18/03/2013 Foreign Exchange Future	10.85	Call	28.38960	0.02839	31.26800	0.03127	28.390	21.93	0.00	0	250.00
\$ / R On 18/03/2013 Foreign Exchange Future	10.85	Put	1,896.08960	1.89609	1,977.36800	1.97737	1,896.090	21.93	0.00	0	0.00
\$ / R On 18/03/2013 Foreign Exchange Future	9.55	Call	116.35050	0.11635	110.14170	0.11014	116.350	16.13	0.00	0	0.00
\$ / R On 18/03/2013 Foreign Exchange Future	9.55	Put	684.05050	0.68405	756.24170	0.75624	684.051	16.13	0.00	0	0.00
\$ / R On 18/03/2013 Foreign Exchange Future	9.60	Call	108.85720	0.10886	103.60340	0.10360	108.857	16.36	0.00	0	200.00
\$ / R On 18/03/2013 Foreign Exchange Future	9.60	Put	726.55720	0.72656	799.70340	0.79970	726.557	16.36	0.00	0	0.00
\$ / R On 18/03/2013 Foreign Exchange Future	8.00	Call	997.30160	0.99730	928.50750	0.92851	997.302	13.45	0.00	0	0.00
\$ / R On 18/03/2013 Foreign Exchange Future	8.00	Put	15.00160	0.01500	24.60750	0.02461	15.002	13.45	0.00	0	10,000.00
\$ / R On 18/03/2013 Foreign Exchange Future	10.20	Call	52.91190	0.05291	54.11650	0.05412	52.912	19.08	0.00	0	250.00
\$ / R On 18/03/2013 Foreign Exchange Future	10.20	Put	1,270.61190	1.27061	1,350.21650	1.35022	1,270.612	19.08	0.00	0	0.00
\$ / R On 18/03/2013 Foreign Exchange Future	10.55	Call	37.18210	0.03718	39.87130	0.03987	37.182	20.63	0.00	0	250.00
\$ / R On 18/03/2013 Foreign Exchange Future	10.55	Put	1,604.88210	1.60488	1,685.97130	1.68597	1,604.882	20.63	0.00	0	0.00
\$ / R On 18/03/2013 Foreign Exchange Future	7.90	Call	1,093.54400	1.09354	1,023.31640	1.02332	1,093.544	13.79	0.00	0	0.00
\$ / R On 18/03/2013 Foreign Exchange Future	7.90	Put	11.24400	0.01124	19.41640	0.01942	11.244	13.79	0.00	0	0.00
\$ / R On 18/03/2013 Foreign Exchange Future	7.95	Call	1,045.29330	1.04529	975.75930	0.97576	1,045.293	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 On 18/03/2013 Foreign Exchange Future	7.95	Put	12.99330	0.01299	21.85930	0.02186	12.993	13.62	0.00	0	0.00
\$ / R On 14/06/2013 Foreign Exchange Future			9.08930	9.08930	9.00970	9.00970		14.57	590,804.50	65	11,876.00
\$ / R On 14/06/2013 Foreign Exchange Future	9.40	Call	285.37040	0.28537	269.42810	0.26943	285.370	15.65	0.00	0	300.00
\$ / R On 14/06/2013 Foreign Exchange Future	9.40	Put	596.07040	0.59607	659.72810	0.65973	596.070	15.65	0.00	0	0.00
\$ / R On 14/06/2013 Foreign Exchange Future	9.70	Call	217.08570	0.21709	208.12970	0.20813	217.086	16.74	0.00	0	300.00
\$ / R On 14/06/2013 Foreign Exchange Future	9.70	Put	827.78570	0.82779	898.42970	0.89843	827.786	16.74	0.00	0	0.00
\$ / R On 14/06/2013 Foreign Exchange Future	8.76	Call	540.78930	0.54079	503.33380	0.50333	540.789	13.49	0.00	0	0.00
\$ / R On 14/06/2013 Foreign Exchange Future	8.76	Put	211.48930	0.21149	253.63380	0.25363	211.489	13.49	0.00	0	0.00
\$ / R On 14/06/2013 Foreign Exchange Future	9.85	Call	190.88170	0.19088	184.56490	0.18456	190.882	17.29	0.00	0	500.00
\$ / R On 14/06/2013 Foreign Exchange Future	9.85	Put	951.58170	0.95158	1,024.86490	1.02486	951.582	17.29	0.00	0	0.00
\$ / R On 14/06/2013 Foreign Exchange Future	9.30	Call	313.93810	0.31394	295.27530	0.29528	313.938	15.29	0.00	0	0.00
\$ / R On 14/06/2013 Foreign Exchange Future	9.30	Put	524.63810	0.52464	585.57530	0.58558	524.638	15.29	0.00	0	300.00
\$ / R On 14/06/2013 Foreign Exchange Future	8.74	Call	551.89760	0.55190	513.74200	0.51374	551.898	13.43	0.00	0	0.00
\$ / R On 14/06/2013 Foreign Exchange Future	8.74	Put	202.59760	0.20260	244.04200	0.24404	202.598	13.43	0.00	0	0.00
\$ / R On 14/06/2013 Foreign Exchange Future	8.75	Call	546.31650	0.54632	508.51480	0.50851	546.317	13.46	0.00	0	0.00
\$ / R On 14/06/2013 Foreign Exchange Future	8.75	Put	207.01650	0.20702	248.81480	0.24881	207.017	13.46	0.00	0	500.00
\$ / R On 16/09/2013 Foreign Exchange Future			9.20200	9.20200	9.12040	9.12040		15.22	0.00	0	0.00
\$ / R On 16/09/2013 Foreign Exchange Future	10.20	Call	251.58130	0.25158	240.64470	0.24064	251.581	18.26	0.00	0	500.00
\$ / R On 16/09/2013 Foreign Exchange Future	10.20	Put	1,249.58130	1.24958	1,320.24470	1.32024	1,249.581	18.26	0.00	0	0.00
\$ / R On 16/09/2013 Foreign Exchange Future	9.64	Call	362.44700	0.36245	343.15570	0.34316	362.447	16.56	0.00	0	0.00
\$ / R On 16/09/2013 Foreign Exchange Future	9.64	Put	800.44700	0.80045	862.75570	0.86276	800.447	16.56	0.00	0	0.00
\$ / R On 16/09/2013 Foreign Exchange Future	9.65	Call	359.94090	0.35994	340.85460	0.34085	359.941	16.59	0.00	0	0.00
\$ / R On 16/09/2013 Foreign Exchange Future	9.65	Put	807.94090	0.80794	870.45460	0.87045	807.941	16.59	0.00	0	0.00
\$ / R On 16/09/2013 Foreign Exchange Future	9.66	Call	357.46070	0.35746	338.57750	0.33858	357.461	16.62	0.00	0	0.00
\$ / R On 16/09/2013 Foreign Exchange Future	9.66	Put	815.46070	0.81546	878.17750	0.87818	815.461	16.62	0.00	0	0.00
\$ / R On 16/09/2013 Foreign Exchange Future	8.75	Call	702.23050	0.70223	658.57620	0.65858	702.231	13.79	0.00	0	0.00
\$ / R On 16/09/2013 Foreign Exchange Future	8.75	Put	250.23050	0.25023	288.17620	0.28818	250.230	13.79	0.00	0	500.00
\$ / R On 13/12/2013 Foreign Exchange Future			9.30030	9.30030	9.21690	9.21690		15.76	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	714.65300	0.71465	674.35890	0.67436	714.653	14.86	0.00	0	0.00
\$ / R On 13/12/2013 Foreign Exchange Future	9.00	Put	414.35300	0.41435	457.45890	0.45746	414.353	14.86	0.00	0	750.00
\$ / R On 13/12/2013 Foreign Exchange Future	10.27	Call	343.24990	0.34325	329.66780	0.32967	343.250	18.36	0.00	0	750.00
\$ / R On 13/12/2013 Foreign Exchange Future	10.27	Put	1,312.94990	1.31295	1,382.76780	1.38277	1,312.950	18.36	0.00	0	0.00
\$ / R On 13/12/2013 Foreign Exchange Future	8.93	Call	747.85000	0.74785	705.59780	0.70560	747.850	14.65	0.00	0	0.00
\$ / R On 13/12/2013 Foreign Exchange Future	8.93	Put	375.45000	0.37545	416.59780	0.41660	375.450	14.65	0.00	0	0.00
\$ / R On 13/12/2013 Foreign Exchange Future	8.98	Call	724.63710	0.72464	683.75290	0.68375	724.637	14.80	0.00	0	0.00
\$ / R On 13/12/2013 Foreign Exchange Future	8.98	Put	402.23710	0.40224	444.75290	0.44475	402.237	14.80	0.00	0	0.00
\$ / R On 13/12/2013 Foreign Exchange Future	8.90	Call	761.18510	0.76119	718.15150	0.71815	761.185	14.56	0.00	0	0.00
\$ / R On 13/12/2013 Foreign Exchange Future	8.90	Put	360.88510	0.36089	401.25150	0.40125	360.885	14.56	0.00	0	0.00
\$ / R On 13/12/2013 Foreign Exchange Future	9.03	Call	702.27860	0.70228	662.72880	0.66273	702.279	14.95	0.00	0	0.00
\$ / R On 13/12/2013 Foreign Exchange Future	9.03	Put	429.87860	0.42988	473.72880	0.47373	429.879	14.95	0.00	0	0.00
\$ / R On 13/12/2013 Foreign Exchange Future	9.69	Call	470.43930	0.47044	446.39600	0.44640	470.439	16.80	0.00	0	750.00
\$ / R On 13/12/2013 Foreign Exchange Future	9.69	Put	860.13930	0.86014	919.49600	0.91950	860.139	16.80	0.00	0	0.00
\$ / R On 13/12/2013 Foreign Exchange Future	8.00	Call	1,396.27140	1.39627	1,330.31460	1.33031	1,396.271	14.22	0.00	0	0.00
\$ / R On 13/12/2013 Foreign Exchange Future	8.00	Put	95.97140	0.09597	113.41460	0.11341	95.971	14.22	0.00	0	0.00
\$ / R On 13/12/2013 Foreign Exchange Future	8.75	Call	843.40090	0.84340	790.34560	0.79035	843.401	14.29	0.00	0	0.00
\$ / R On 13/12/2013 Foreign Exchange Future	8.75	Put	293.10090	0.29310	323.44560	0.32345	293.101	14.29	0.00	0	750.00
\$ / R On 12/12/2014 Foreign Exchange Future			9.45010	9.45010	9.36850	9.36850		16.06	0.00	0	0.00
\$ / R On 12/12/2014 Foreign Exchange Future	9.60	Call	810.32510	0.81033	797.04090	0.79704	810.325	16.34	0.00	0	0.00
\$ / R On 12/12/2014 Foreign Exchange Future	9.60	Put	960.22510	0.96023	1,028.54090	1.02854	960.225	16.34	0.00	0	0.00
\$ / R On 12/12/2014 Foreign Exchange Future	8.45	Call	1,329.12640	1.32913	1,286.58400	1.28658	1,329.126	14.21	0.00	0	0.00
\$ / R On 12/12/2014 Foreign Exchange Future	8.45	Put	329.02640	0.32903	368.08400	0.36808	329.026	14.21	0.00	0	0.00
\$ / R On 12/12/2014 Foreign Exchange Future	8.50	Call	1,295.24780	1.29525	1,257.43940	1.25744	1,295.248	14.20	0.00	0	0.00
\$ / R On 12/12/2014 Foreign Exchange Future	8.50	Put	345.14780	0.34515	388.93940	0.38894	345.148	14.20	0.00	0	0.00
\$ / R On 12/12/2014 Foreign Exchange Future	8.55	Call	1,265.48620	1.26549	1,228.92140	1.22892	1,265.486	14.27	0.00	0	0.00
\$ / R On 12/12/2014 Foreign Exchange Future	8.55	Put	365.38620	0.36539	410.42140	0.41042	365.386	14.27	0.00	0	0.00
\$ / R On 12/12/2014 Foreign Exchange Future	8.00	Call	1,656.32050	1.65632	1,600.02920	1.60003	1,656.320	14.30	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	206.22050	0.20622	231.52920	0.23153	206.220	14.30	0.00	0	0.00
\$ / R	On 14/12/2015	Foreign Exchange Future			10.09580	10.09580	10.02410	10.02410		17.30	0.00	0	0.00
\$ / R	On 14/12/2015	Foreign Exchange Future	9.15	Call	1,565.33950	1.56534	1,533.32130	1.53332	1,565.340	15.36	0.00	0	0.00
\$ / R	On 14/12/2015	Foreign Exchange Future	9.15	Put	619.53950	0.61954	659.22130	0.65922	619.539	15.36	0.00	0	0.00
\$ / R	On 14/12/2015	Foreign Exchange Future	9.20	Call	1,542.80640	1.54281	1,511.49380	1.51149	1,542.806	15.47	0.00	0	0.00
\$ / R	On 14/12/2015	Foreign Exchange Future	9.20	Put	647.00640	0.64701	687.39380	0.68739	647.006	15.47	0.00	0	0.00
\$ / R	On 14/12/2015	Foreign Exchange Future	9.25	Call	1,520.80470	1.52080	1,490.18250	1.49018	1,520.805	15.58	0.00	0	0.00
\$ / R	On 14/12/2015	Foreign Exchange Future	9.25	Put	675.00470	0.67500	716.08250	0.71608	675.005	15.58	0.00	0	0.00
\$ / R MAXI	On 14/12/2012	Foreign Exchange Future			8.86220	8.86220	8.78460	8.78460		11.95	0.00	0	1,234.00
\$ / R MAXI	On 14/12/2012	Foreign Exchange Future	7.82	Call	103,905.12330	1.03905	96,153.31360	0.96153	103,905.123	19.66	0.00	0	0.00
\$ / R MAXI	On 14/12/2012	Foreign Exchange Future	7.82	Put	5.12330	0.00005	13.31360	0.00013	5.123	19.66	0.00	0	0.00
\$ / R MAXI	On 14/12/2012	Foreign Exchange Future	7.87	Call	98,906.57500	0.98907	91,157.36050	0.91157	98,906.575	19.09	0.00	0	0.00
\$ / R MAXI	On 14/12/2012	Foreign Exchange Future	7.87	Put	6.57500	0.00007	17.36050	0.00017	6.575	19.09	0.00	0	0.00
\$ / R MAXI	On 14/12/2012	Foreign Exchange Future	7.92	Call	93,908.49320	0.93908	86,162.67070	0.86163	93,908.493	18.52	0.00	0	0.00
\$ / R MAXI	On 14/12/2012	Foreign Exchange Future	7.92	Put	8.49320	0.00008	22.67070	0.00023	8.493	18.52	0.00	0	0.00
\$ / R MAXI	On 14/12/2012	Foreign Exchange Future	8.60	Call	27,502.82620	0.27503	21,075.99550	0.21076	27,502.826	12.95	0.00	0	0.00
\$ / R MAXI	On 14/12/2012	Foreign Exchange Future	8.60	Put	1,282.82620	0.01283	2,615.99550	0.02616	1,282.826	12.95	0.00	0	0.00
\$ / R MAXI	On 14/12/2012	Foreign Exchange Future	8.80	Call	11,855.81560	0.11856	7,966.28030	0.07966	11,855.816	12.15	0.00	0	158.00
\$ / R MAXI	On 14/12/2012	Foreign Exchange Future	8.80	Put	5,635.81560	0.05636	9,506.28030	0.09506	5,635.816	12.15	0.00	0	0.00
\$ / R MAXI	On 14/12/2012	Foreign Exchange Future	8.30	Call	56,319.15990	0.56319	48,665.69420	0.48666	56,319.160	14.75	0.00	0	158.00
\$ / R MAXI	On 14/12/2012	Foreign Exchange Future	8.30	Put	99.15990	0.00099	205.69420	0.00206	99.160	14.75	0.00	0	0.00
\$ / R MAXI	On 14/12/2012	Foreign Exchange Future	8.59	Call	28,399.51640	0.28400	21,885.18310	0.21885	28,399.516	12.99	0.00	0	0.00
\$ / R MAXI	On 14/12/2012	Foreign Exchange Future	8.59	Put	1,179.51640	0.01180	2,425.18310	0.02425	1,179.516	12.99	0.00	0	0.00
\$ / R MAXI	On 18/03/2013	Foreign Exchange Future			8.98230	8.98230	8.90390	8.90390		13.70	1,751,548.50	195	195.00
\$ / R MAXI	On 18/03/2013	Foreign Exchange Future	8.75	Call	38,433.00460	0.38433	34,575.60390	0.34576	38,433.005	13.06	0.00	0	0.00
\$ / R MAXI	On 18/03/2013	Foreign Exchange Future	8.75	Put	15,203.00460	0.15203	19,185.60390	0.19186	15,203.005	13.06	0.00	0	0.00
\$ / R MAXI	On 18/03/2013	Foreign Exchange Future	8.76	Call	37,851.27270	0.37851	34,034.53110	0.34035	37,851.273	13.09	0.00	0	0.00
\$ / R MAXI	On 18/03/2013	Foreign Exchange Future	8.76	Put	15,621.27270	0.15621	19,644.53110	0.19645	15,621.273	13.09	0.00	0	0.00

Contract Details			Strike	Call / Put	MTM Yield	MarkPrice	Previous MTM	Previous Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
\$ / R MAXI	On 18/03/2013	Foreign Exchange Future	9.02	Call	25,076.42260	0.25076	22,739.05560	0.22739	25,076.423	13.78		0.00	0	97.00
\$ / R MAXI	On 18/03/2013	Foreign Exchange Future	9.02	Put	28,846.42260	0.28846	34,349.05560	0.34349	28,846.423	13.78		0.00	0	0.00
\$ / R MAXI	On 18/03/2013	Foreign Exchange Future	8.69	Call	42,063.32450	0.42063	37,954.22240	0.37954	42,063.325	12.91		0.00	0	0.00
\$ / R MAXI	On 18/03/2013	Foreign Exchange Future	8.69	Put	12,833.32450	0.12833	16,564.22240	0.16564	12,833.324	12.91		0.00	0	0.00
\$ / R MAXI	On 18/03/2013	Foreign Exchange Future	8.74	Call	39,021.22970	0.39021	35,122.79440	0.35123	39,021.230	13.04		0.00	0	0.00
\$ / R MAXI	On 18/03/2013	Foreign Exchange Future	8.74	Put	14,791.22970	0.14791	18,732.79440	0.18733	14,791.230	13.04		0.00	0	0.00
\$ / R MAXI	On 14/06/2013	Foreign Exchange Future			9.08930	9.08930	9.00970	9.00970		14.57		0.00	0	10.00
\$ / R MAXI	On 14/06/2013	Foreign Exchange Future	8.74	Call	55,189.76350	0.55190	51,374.19510	0.51374	55,189.763	13.43		0.00	0	0.00
\$ / R MAXI	On 14/06/2013	Foreign Exchange Future	8.74	Put	20,259.76350	0.20260	24,404.19510	0.24404	20,259.764	13.43		0.00	0	0.00
\$ / R MAXI	On 14/06/2013	Foreign Exchange Future	8.75	Call	54,631.64660	0.54632	50,851.47910	0.50851	54,631.647	13.46		0.00	0	0.00
\$ / R MAXI	On 14/06/2013	Foreign Exchange Future	8.75	Put	20,701.64660	0.20702	24,881.47910	0.24881	20,701.647	13.46		0.00	0	0.00
\$ / R MAXI	On 14/06/2013	Foreign Exchange Future	8.76	Call	54,078.93290	0.54079	50,333.37670	0.50333	54,078.933	13.49		0.00	0	0.00
\$ / R MAXI	On 14/06/2013	Foreign Exchange Future	8.76	Put	21,148.93290	0.21149	25,363.37670	0.25363	21,148.933	13.49		0.00	0	0.00
£ / R	On 14/12/2012	Foreign Exchange Future			14.18680	14.18680	14.08760	14.08760		10.39		851,208.00	60	15,076.00
£ / R	On 14/12/2012	Foreign Exchange Future	12.25	Call	1,936.82070	1.93682	1,837.63330	1.83763	1,936.821	20.80		0.00	0	0.00
£ / R	On 14/12/2012	Foreign Exchange Future	12.25	Put	0.02070	0.00002	0.03330	0.00003	0.021	20.80		0.00	0	11,100.00
£ / R	On 14/12/2012	Foreign Exchange Future	12.40	Call	1,786.52350	1.78652	1,687.34200	1.68734	1,786.524	19.33		0.00	0	0.00
£ / R	On 14/12/2012	Foreign Exchange Future	12.40	Put	0.02350	0.00002	0.04200	0.00004	0.024	19.33		0.00	0	0.00
£ / R	On 14/12/2012	Foreign Exchange Future	12.45	Call	1,736.52450	1.73652	1,637.34550	1.63735	1,736.525	18.84		0.00	0	0.00
£ / R	On 14/12/2012	Foreign Exchange Future	12.45	Put	0.02450	0.00002	0.04550	0.00005	0.025	18.84		0.00	0	0.00
£ / R	On 14/12/2012	Foreign Exchange Future	13.45	Call	739.07350	0.73907	642.67940	0.64268	739.074	12.97		0.00	0	0.00
£ / R	On 14/12/2012	Foreign Exchange Future	13.45	Put	2.27350	0.00227	5.07940	0.00508	2.273	12.97		0.00	0	0.00
£ / R	On 14/12/2012	Foreign Exchange Future	13.95	Call	276.46490	0.27646	206.60220	0.20660	276.465	11.25		0.00	0	11,100.00
£ / R	On 14/12/2012	Foreign Exchange Future	13.95	Put	39.66490	0.03966	69.00220	0.06900	39.665	11.25		0.00	0	0.00
£ / R	On 14/12/2012	Foreign Exchange Future	12.50	Call	1,686.52560	1.68653	1,587.34950	1.58735	1,686.526	18.35		0.00	0	0.00
£ / R	On 14/12/2012	Foreign Exchange Future	12.50	Put	0.02560	0.00003	0.04950	0.00005	0.026	18.35		0.00	0	0.00
£ / R	On 14/12/2012	Foreign Exchange Future	13.37	Call	818.18410	0.81818	720.79070	0.72079	818.184	13.27		0.00	0	0.00
£ / R	On 14/12/2012	Foreign Exchange Future	13.37	Put	1.38410	0.00138	3.19070	0.00319	1.384	13.27		0.00	0	0.00

Contract Details	Strike	Call / Put	MTM Yield	MarkPrice	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
£ / R On 14/12/2012 Foreign Exchange Future	14.20	Call	108.79320	0.10879	77.27680	0.07728	108.793	10.39	0.00	0	100.00
£ / R On 14/12/2012 Foreign Exchange Future	14.20	Put	121.99320	0.12199	189.67680	0.18968	121.993	10.39	0.00	0	0.00
£ / R On 14/12/2012 Foreign Exchange Future	13.55	Call	641.00610	0.64101	546.67130	0.54667	641.006	12.61	0.00	0	0.00
£ / R On 14/12/2012 Foreign Exchange Future	13.55	Put	4.20610	0.00421	9.07130	0.00907	4.206	12.61	0.00	0	100.00
£ / R On 14/12/2012 Foreign Exchange Future	13.70	Call	497.08730	0.49709	408.19890	0.40820	497.087	12.10	0.00	0	100.00
£ / R On 14/12/2012 Foreign Exchange Future	13.70	Put	10.28730	0.01029	20.59890	0.02060	10.287	12.10	0.00	0	0.00
£ / R On 18/03/2013 Foreign Exchange Future			14.37540	14.37540	14.27530	14.27530		11.71	0.00	0	4,560.00
£ / R On 18/03/2013 Foreign Exchange Future	13.35	Call	1,074.82240	1.07482	985.21170	0.98521	1,074.822	11.44	0.00	0	0.00
£ / R On 18/03/2013 Foreign Exchange Future	13.35	Put	49.42240	0.04942	59.91170	0.05991	49.422	11.44	0.00	0	0.00
£ / R On 18/03/2013 Foreign Exchange Future	13.36	Call	1,065.86000	1.06586	976.49120	0.97649	1,065.860	11.43	0.00	0	0.00
£ / R On 18/03/2013 Foreign Exchange Future	13.36	Put	50.46000	0.05046	61.19120	0.06119	50.460	11.43	0.00	0	0.00
£ / R On 18/03/2013 Foreign Exchange Future	13.70	Call	777.09940	0.77710	701.72300	0.70172	777.099	11.07	0.00	0	0.00
£ / R On 18/03/2013 Foreign Exchange Future	13.70	Put	101.69940	0.10170	126.42300	0.12642	101.699	11.07	0.00	0	200.00
£ / R On 18/03/2013 Foreign Exchange Future	13.90	Call	634.04810	0.63405	568.67360	0.56867	634.048	11.27	0.00	0	200.00
£ / R On 18/03/2013 Foreign Exchange Future	13.90	Put	158.64810	0.15865	193.37360	0.19337	158.648	11.27	0.00	0	0.00
£ / R On 18/03/2013 Foreign Exchange Future	13.34	Call	1,083.80520	1.08381	993.95510	0.99396	1,083.805	11.45	0.00	0	0.00
£ / R On 18/03/2013 Foreign Exchange Future	13.34	Put	48.40520	0.04841	58.65510	0.05866	48.405	11.45	0.00	0	0.00
£ / R On 18/03/2013 Foreign Exchange Future	14.40	Call	357.01390	0.35701	319.96010	0.31996	357.014	11.83	0.00	0	0.00
£ / R On 18/03/2013 Foreign Exchange Future	14.40	Put	381.61390	0.38161	444.66010	0.44466	381.614	11.83	0.00	0	0.00
£ / R On 18/03/2013 Foreign Exchange Future	13.53	Call	916.64140	0.91664	832.05310	0.83205	916.641	11.19	0.00	0	0.00
£ / R On 18/03/2013 Foreign Exchange Future	13.53	Put	71.24140	0.07124	86.75310	0.08675	71.241	11.19	0.00	0	0.00
£ / R On 14/06/2013 Foreign Exchange Future			14.54180	14.54180	14.44020	14.44020		12.61	436,254.00	30	251.00
£ / R On 14/06/2013 Foreign Exchange Future	13.80	Call	934.61780	0.93462	866.67940	0.86668	934.618	11.45	0.00	0	0.00
£ / R On 14/06/2013 Foreign Exchange Future	13.80	Put	192.81780	0.19282	226.47940	0.22648	192.818	11.45	0.00	0	0.00
£ / R On 14/06/2013 Foreign Exchange Future	13.81	Call	927.93950	0.92794	860.42090	0.86042	927.939	11.47	0.00	0	0.00
£ / R On 14/06/2013 Foreign Exchange Future	13.81	Put	196.13950	0.19614	230.22090	0.23022	196.140	11.47	0.00	0	0.00
£ / R On 14/06/2013 Foreign Exchange Future	14.34	Call	625.69600	0.62570	579.07990	0.57908	625.696	12.29	0.00	0	0.00
£ / R On 14/06/2013 Foreign Exchange Future	14.34	Put	423.89600	0.42390	478.87990	0.47888	423.896	12.29	0.00	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	597.51190	0.59751	553.13640	0.55314	597.512	12.38	0.00	0	0.00
£ / R	On 14/06/2013	Foreign Exchange Future	14.40	Put	455.71190	0.45571	512.93640	0.51294	455.712	12.38	0.00	0	0.00
£ / R	On 14/06/2013	Foreign Exchange Future	14.65	Call	494.54300	0.49454	460.52200	0.46052	494.543	12.82	0.00	0	0.00
£ / R	On 14/06/2013	Foreign Exchange Future	14.65	Put	602.74300	0.60274	670.32200	0.67032	602.743	12.82	0.00	0	200.00
£ / R	On 14/06/2013	Foreign Exchange Future	14.80	Call	443.57230	0.44357	413.66000	0.41366	443.572	13.14	0.00	0	200.00
£ / R	On 14/06/2013	Foreign Exchange Future	14.80	Put	701.77230	0.70177	773.46000	0.77346	701.772	13.14	0.00	0	0.00
£ / R	On 14/06/2013	Foreign Exchange Future	13.00	Call	1,589.98230	1.58998	1,493.67690	1.49368	1,589.982	11.42	0.00	0	0.00
£ / R	On 14/06/2013	Foreign Exchange Future	13.00	Put	48.18230	0.04818	53.47690	0.05348	48.182	11.42	0.00	0	699.00
£ / R	On 14/06/2013	Foreign Exchange Future	13.79	Call	941.68320	0.94168	872.97410	0.87297	941.683	11.45	0.00	0	0.00
£ / R	On 14/06/2013	Foreign Exchange Future	13.79	Put	189.88320	0.18988	222.77410	0.22277	189.883	11.45	0.00	0	0.00
£ / R	On 14/06/2013	Foreign Exchange Future	15.30	Call	312.06460	0.31206	292.40840	0.29241	312.065	14.19	0.00	0	200.00
£ / R	On 14/06/2013	Foreign Exchange Future	15.30	Put	1,070.26460	1.07026	1,152.20840	1.15221	1,070.265	14.19	0.00	0	0.00
£ / R	On 14/06/2013	Foreign Exchange Future	12.00	Call	2,558.82650	2.55883	2,458.58090	2.45858	2,558.826	14.14	0.00	0	0.00
£ / R	On 14/06/2013	Foreign Exchange Future	12.00	Put	17.02650	0.01703	18.38090	0.01838	17.027	14.14	0.00	0	699.00
£ / R	On 16/09/2013	Foreign Exchange Future			14.71690	14.71690	14.61270	14.61270		13.33	0.00	0	0.00
£ / R	On 16/09/2013	Foreign Exchange Future	14.74	Call	689.98140	0.68998	649.58830	0.64959	689.981	13.40	0.00	0	0.00
£ / R	On 16/09/2013	Foreign Exchange Future	14.74	Put	713.08140	0.71308	776.88830	0.77689	713.081	13.40	0.00	0	0.00
£ / R	On 16/09/2013	Foreign Exchange Future	14.75	Call	686.20850	0.68621	646.05640	0.64606	686.209	13.42	0.00	0	0.00
£ / R	On 16/09/2013	Foreign Exchange Future	14.75	Put	719.30850	0.71931	783.35640	0.78336	719.309	13.42	0.00	0	0.00
£ / R	On 16/09/2013	Foreign Exchange Future	14.76	Call	682.45860	0.68246	642.55150	0.64255	682.459	13.44	0.00	0	0.00
£ / R	On 16/09/2013	Foreign Exchange Future	14.76	Put	725.55860	0.72556	789.85150	0.78985	725.559	13.44	0.00	0	0.00
£ / R	On 13/12/2013	Foreign Exchange Future			14.86900	14.86900	14.76280	14.76280		13.76	0.00	0	0.00
£ / R	On 13/12/2013	Foreign Exchange Future	14.89	Call	824.04510	0.82405	789.87940	0.78988	824.045	13.83	0.00	0	0.00
£ / R	On 13/12/2013	Foreign Exchange Future	14.89	Put	845.04510	0.84505	917.07940	0.91708	845.045	13.83	0.00	0	0.00
£ / R	On 13/12/2013	Foreign Exchange Future	14.90	Call	820.33920	0.82034	786.37210	0.78637	820.339	13.84	0.00	0	0.00
£ / R	On 13/12/2013	Foreign Exchange Future	14.90	Put	851.33920	0.85134	923.57210	0.92357	851.339	13.84	0.00	0	0.00
£ / R	On 13/12/2013	Foreign Exchange Future	14.91	Call	816.65280	0.81665	782.88320	0.78288	816.653	13.86	0.00	0	0.00
£ / R	On 13/12/2013	Foreign Exchange Future	14.91	Put	857.65280	0.85765	930.08320	0.93008	857.653	13.86	0.00	0	0.00

Contract Details	Strike	Call / Put	MTM Yield	MarkPrice	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest		
¥ / R			0.10740	0.10740	0.10720	0.10720		12.27	0.00	0	22,073.00		
¥ / R	On 14/12/2012	Foreign Exchange Future	0.08	Call	2,400.00570	0.02400	2,380.00000	0.02380	2,400.006	32.81	0.00	0	0.00
¥ / R	On 14/12/2012	Foreign Exchange Future	0.08	Put	0.00570	0.00000	0.00000	0.00000	0.006	32.81	0.00	0	0.00
¥ / R	On 14/12/2012	Foreign Exchange Future	0.09	Call	1,400.02940	0.01400	1,380.03150	0.01380	1,400.029	20.70	0.00	0	0.00
¥ / R	On 14/12/2012	Foreign Exchange Future	0.09	Put	0.02940	0.00000	0.03150	0.00000	0.029	20.70	0.00	0	0.00
¥ / R	On 14/12/2012	Foreign Exchange Future	0.10	Call	411.80220	0.00412	394.27510	0.00394	411.802	14.26	0.00	0	0.00
¥ / R	On 14/12/2012	Foreign Exchange Future	0.10	Put	11.80220	0.00012	14.27510	0.00014	11.802	14.26	0.00	0	0.00
¥ / R	On 14/12/2012	Foreign Exchange Future	0.11	Call	21.94590	0.00022	20.93450	0.00021	21.946	12.27	0.00	0	0.00
¥ / R	On 14/12/2012	Foreign Exchange Future	0.11	Put	281.94590	0.00282	300.93450	0.00301	281.946	12.27	0.00	0	0.00
¥ / R	On 18/03/2013	Foreign Exchange Future	0.10890		0.10890	0.10870	0.10870			15.38	0.00	0	1,868.00
¥ / R	On 18/03/2013	Foreign Exchange Future	0.11	Call	312.77440	0.00313	308.54910	0.00309	312.774	15.38	0.00	0	0.00
¥ / R	On 18/03/2013	Foreign Exchange Future	0.11	Put	422.77440	0.00423	438.54910	0.00439	422.774	15.38	0.00	0	0.00
¥ / R	On 18/03/2013	Foreign Exchange Future	0.09	Call	1,895.03500	0.01895	1,877.32380	0.01877	1,895.035	16.35	0.00	0	0.00
¥ / R	On 18/03/2013	Foreign Exchange Future	0.09	Put	5.03500	0.00005	7.32380	0.00007	5.035	16.35	0.00	0	0.00
¥ / R	On 18/03/2013	Foreign Exchange Future	0.10	Call	956.69450	0.00957	945.35870	0.00945	956.694	15.13	0.00	0	0.00
¥ / R	On 18/03/2013	Foreign Exchange Future	0.10	Put	66.69450	0.00067	75.35870	0.00075	66.694	15.13	0.00	0	0.00
€ / R	On 14/12/2012	Foreign Exchange Future	11.51810		11.51810	11.42000	11.42000			10.18	100,783,375.00	8,750	74,221.00
€ / R	On 14/12/2012	Foreign Exchange Future	10.39	Call	1,128.15440	1.12815	1,030.09970	1.03010	1,128.154	16.22	0.00	0	0.00
€ / R	On 14/12/2012	Foreign Exchange Future	10.39	Put	0.05440	0.00005	0.09970	0.00010	0.054	16.22	0.00	0	0.00
€ / R	On 14/12/2012	Foreign Exchange Future	10.40	Call	1,118.15860	1.11816	1,020.10780	1.02011	1,118.159	16.17	0.00	0	0.00
€ / R	On 14/12/2012	Foreign Exchange Future	10.40	Put	0.05860	0.00006	0.10780	0.00011	0.059	16.17	0.00	0	750.00
€ / R	On 14/12/2012	Foreign Exchange Future	10.80	Call	719.23480	0.71923	622.16520	0.62217	719.235	14.28	0.00	0	0.00
€ / R	On 14/12/2012	Foreign Exchange Future	10.80	Put	1.13480	0.00113	2.16520	0.00217	1.135	14.28	0.00	0	0.00
€ / R	On 14/12/2012	Foreign Exchange Future	10.82	Call	699.40980	0.69941	602.49790	0.60250	699.410	14.18	0.00	0	0.00
€ / R	On 14/12/2012	Foreign Exchange Future	10.82	Put	1.30980	0.00131	2.49790	0.00250	1.310	14.18	0.00	0	0.00
€ / R	On 14/12/2012	Foreign Exchange Future	10.34	Call	1,178.13540	1.17814	1,080.06760	1.08007	1,178.135	16.40	0.00	0	0.00
€ / R	On 14/12/2012	Foreign Exchange Future	10.34	Put	0.03540	0.00004	0.06760	0.00007	0.035	16.40	0.00	0	0.00
€ / R	On 14/12/2012	Foreign Exchange Future	11.00	Call	522.57370	0.52257	428.29220	0.42829	522.574	13.26	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	4.47370	0.00447	8.29220	0.00829	4.474	13.26	0.00	0	0.00
€ / R On 14/12/2012 Foreign Exchange Future	11.10	Call	426.43480	0.42643	335.60970	0.33561	426.435	12.64	0.00	0	425.00
€ / R On 14/12/2012 Foreign Exchange Future	11.10	Put	8.33480	0.00833	15.60970	0.01561	8.335	12.64	0.00	0	0.00
€ / R On 14/12/2012 Foreign Exchange Future	10.44	Call	1,078.17930	1.07818	980.14680	0.98015	1,078.179	15.98	0.00	0	0.00
€ / R On 14/12/2012 Foreign Exchange Future	10.44	Put	0.07930	0.00008	0.14680	0.00015	0.079	15.98	0.00	0	0.00
€ / R On 14/12/2012 Foreign Exchange Future	10.30	Call	1,218.12110	1.21812	1,120.04950	1.12005	1,218.121	16.35	0.00	0	0.00
€ / R On 14/12/2012 Foreign Exchange Future	10.30	Put	0.02110	0.00002	0.04950	0.00005	0.021	16.35	0.00	0	375.00
€ / R On 14/12/2012 Foreign Exchange Future	11.50	Call	100.87030	0.10087	64.66030	0.06466	100.870	10.18	0.00	0	100.00
€ / R On 14/12/2012 Foreign Exchange Future	11.50	Put	82.77030	0.08277	144.66030	0.14466	82.770	10.18	0.00	0	0.00
€ / R On 14/12/2012 Foreign Exchange Future	10.95	Call	571.36890	0.57137	475.99350	0.47599	571.369	13.57	0.00	0	0.00
€ / R On 14/12/2012 Foreign Exchange Future	10.95	Put	3.26890	0.00327	5.99350	0.00599	3.269	13.57	0.00	0	100.00
€ / R On 14/12/2012 Foreign Exchange Future	9.50	Call	2,018.10000	2.01810	1,920.01660	1.92002	2,018.100	15.43	0.00	0	0.00
€ / R On 14/12/2012 Foreign Exchange Future	9.50	Put	0.00000	0.00000	0.01660	0.00002	0.000	15.43	0.00	0	5,690.00
€ / R On 14/12/2012 Foreign Exchange Future	9.85	Call	1,668.10000	1.66810	1,570.02260	1.57002	1,668.100	15.84	0.00	0	0.00
€ / R On 14/12/2012 Foreign Exchange Future	9.85	Put	0.00000	0.00000	0.02260	0.00002	0.000	15.84	0.00	0	13,800.00
€ / R On 18/03/2013 Foreign Exchange Future			11.68580	11.68580	11.58650	11.58650		11.68	2,372,217.40	203	12,687.00
€ / R On 18/03/2013 Foreign Exchange Future	12.64	Call	78.66320	0.07866	70.70370	0.07070	78.663	14.38	0.00	0	27,600.00
€ / R On 18/03/2013 Foreign Exchange Future	12.64	Put	1,032.86320	1.03286	1,124.20370	1.12420	1,032.863	14.38	0.00	0	0.00
€ / R On 18/03/2013 Foreign Exchange Future	10.99	Call	751.72670	0.75173	668.54110	0.66854	751.727	11.15	0.00	0	0.00
€ / R On 18/03/2013 Foreign Exchange Future	10.99	Put	55.92670	0.05593	72.04110	0.07204	55.927	11.15	0.00	0	0.00
€ / R On 18/03/2013 Foreign Exchange Future	11.00	Call	743.18470	0.74318	660.39050	0.66039	743.185	11.14	0.00	0	0.00
€ / R On 18/03/2013 Foreign Exchange Future	11.00	Put	57.38470	0.05738	73.89050	0.07389	57.385	11.14	0.00	0	500.00
€ / R On 18/03/2013 Foreign Exchange Future	11.01	Call	734.67440	0.73467	652.63480	0.65263	734.674	11.12	0.00	0	0.00
€ / R On 18/03/2013 Foreign Exchange Future	11.01	Put	58.87440	0.05887	76.13480	0.07613	58.874	11.12	0.00	0	0.00
€ / R On 18/03/2013 Foreign Exchange Future	10.97	Call	768.90260	0.76890	684.95810	0.68496	768.903	11.17	0.00	0	0.00
€ / R On 18/03/2013 Foreign Exchange Future	10.97	Put	53.10260	0.05310	68.45810	0.06846	53.103	11.17	0.00	0	0.00
€ / R On 14/06/2013 Foreign Exchange Future			11.83630	11.83630	11.73540	11.73540		12.50	35,508,900.00	3,000	3,200.00
€ / R On 14/06/2013 Foreign Exchange Future	11.26	Call	741.30060	0.74130	676.64030	0.67664	741.301	11.46	0.00	0	0.00

Contract Details			Strike	Call / Put	MTM Yield	MarkPrice	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
€ / R	On 14/06/2013	Foreign Exchange Future	11.26	Put	165.00060	0.16500	201.24030	0.20124	165.001	11.46	0.00	0	0.00
€ / R	On 14/06/2013	Foreign Exchange Future	11.24	Call	755.20840	0.75521	689.06980	0.68907	755.208	11.45	0.00	0	0.00
€ / R	On 14/06/2013	Foreign Exchange Future	11.24	Put	158.90840	0.15891	193.66980	0.19367	158.908	11.45	0.00	0	0.00
€ / R	On 14/06/2013	Foreign Exchange Future	11.25	Call	747.94900	0.74795	682.83340	0.68283	747.949	11.45	0.00	0	0.00
€ / R	On 14/06/2013	Foreign Exchange Future	11.25	Put	161.64900	0.16165	197.43340	0.19743	161.649	11.45	0.00	0	0.00
€ / R	On 16/09/2013	Foreign Exchange Future			11.99630	11.99630	11.89280	11.89280		13.06	0.00	0	0.00
€ / R	On 16/09/2013	Foreign Exchange Future	12.00	Call	555.02940	0.55503	515.76200	0.51576	555.029	13.06	0.00	0	0.00
€ / R	On 16/09/2013	Foreign Exchange Future	12.00	Put	558.72940	0.55873	622.96200	0.62296	558.729	13.06	0.00	0	0.00
€ / R	On 16/09/2013	Foreign Exchange Future	12.01	Call	551.17250	0.55117	512.23540	0.51224	551.173	13.08	0.00	0	0.00
€ / R	On 16/09/2013	Foreign Exchange Future	12.01	Put	564.87250	0.56487	629.43540	0.62944	564.873	13.08	0.00	0	0.00
€ / R	On 16/09/2013	Foreign Exchange Future	11.99	Call	559.00490	0.55900	519.31190	0.51931	559.005	13.04	0.00	0	0.00
€ / R	On 16/09/2013	Foreign Exchange Future	11.99	Put	552.70490	0.55270	616.51190	0.61651	552.705	13.04	0.00	0	0.00
€ / R	On 13/12/2013	Foreign Exchange Future			12.13670	12.13670	12.03110	12.03110		13.46	0.00	0	435.00
€ / R	On 13/12/2013	Foreign Exchange Future	11.20	Call	1,164.44640	1.16445	1,086.90950	1.08691	1,164.446	12.25	0.00	0	0.00
€ / R	On 13/12/2013	Foreign Exchange Future	11.20	Put	227.74640	0.22775	255.80950	0.25581	227.746	12.25	0.00	0	0.00
€ / R	On 13/12/2013	Foreign Exchange Future	11.44	Call	1,001.94850	1.00195	934.33150	0.93433	1,001.949	12.37	0.00	0	0.00
€ / R	On 13/12/2013	Foreign Exchange Future	11.44	Put	308.24850	0.30825	346.23150	0.34623	308.248	12.37	0.00	0	0.00
€ / R	On 13/12/2013	Foreign Exchange Future	11.49	Call	970.47590	0.97048	907.36400	0.90736	970.476	12.39	0.00	0	0.00
€ / R	On 13/12/2013	Foreign Exchange Future	11.49	Put	326.77590	0.32678	369.26400	0.36926	326.776	12.39	0.00	0	0.00
€ / R	On 13/12/2013	Foreign Exchange Future	11.54	Call	942.14790	0.94215	881.16470	0.88116	942.148	12.47	0.00	0	0.00
€ / R	On 13/12/2013	Foreign Exchange Future	11.54	Put	348.44790	0.34845	393.06470	0.39306	348.448	12.47	0.00	0	0.00
2025	On 07/02/2013	Bond Future			110.96751	110.96751	110.94795	110.94795			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	22.49000	0.02249	42.05000	0.04205	22.490		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	32.49000	0.03249	52.05000	0.05205	32.490		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	42.49000	0.04249	62.05000	0.06205	42.490		0.00	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			109.40335	109.40335	109.38209	109.38209			0.00	0	0.00
2038	On 07/02/2013	Bond Future	105.99	Call	3,413.35000	3.41335	3,392.09000	3.39209	3,413.350		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	3,403.35000	3.40335	3,382.09000	3.38209	3,403.350		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	3,393.35000	3.39335	3,372.09000	3.37209	3,393.350		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			115.13243	115.13243	114.52642	114.52642			0.00	0	0.00
2050	On 07/02/2013	Bond Future	112.99	Call	2,142.43000	2.14243	1,536.42000	1.53642	2,142.430		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	2,132.43000	2.13243	1,526.42000	1.52642	2,132.430		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	2,122.43000	2.12243	1,516.42000	1.51642	2,122.430		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			481.08000	481.08000	481.83200	481.83200			0.00	0	12.00
AL7T	On 02/05/2013	Index Future			487.11800	487.11800	487.88100	487.88100			0.00	0	0.00
ALBI	On 07/02/2013	Index Future			428.44200	428.44200	429.17500	429.17500			0.00	0	1,077.00
ALBI	On 02/05/2013	Index Future			433.82000	433.82000	434.56300	434.56300			0.00	0	0.00
AU\$ / R	On 14/12/2012	Foreign Exchange Future			9.22680	9.22680	9.16630	9.16630		8.30	5,443,812.00	590	11,727.00
AU\$ / R	On 14/12/2012	Foreign Exchange Future	8.30	Call	926.81930	0.92682	866.33870	0.86634	926.819	15.68	0.00	0	0.00
AU\$ / R	On 14/12/2012	Foreign Exchange Future	8.30	Put	0.01930	0.00002	0.03870	0.00004	0.019	15.68	0.00	0	0.00
AU\$ / R	On 14/12/2012	Foreign Exchange Future	8.46	Call	766.89190	0.76689	706.49640	0.70650	766.892	14.69	0.00	0	0.00
AU\$ / R	On 14/12/2012	Foreign Exchange Future	8.46	Put	0.09190	0.00009	0.19640	0.00020	0.092	14.69	0.00	0	0.00
AU\$ / R	On 14/12/2012	Foreign Exchange Future	8.04	Call	1,187.61800	1.18762	1,127.10040	1.12710	1,187.618	19.98	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		
AU\$ / R	On 14/12/2012	Foreign Exchange Future	8.04	Put	0.01800	0.00002	0.00040	0.00000	0.018	19.98	0.00	0	0.00
AU\$ / R	On 14/12/2012	Foreign Exchange Future	8.09	Call	1,137.61830	1.13762	1,077.10120	1.07710	1,137.618	19.15	0.00	0	0.00
AU\$ / R	On 14/12/2012	Foreign Exchange Future	8.09	Put	0.01830	0.00002	0.00120	0.00000	0.018	19.15	0.00	0	0.00
AU\$ / R	On 14/12/2012	Foreign Exchange Future	8.14	Call	1,087.61860	1.08762	1,027.10320	1.02710	1,087.619	18.33	0.00	0	0.00
AU\$ / R	On 14/12/2012	Foreign Exchange Future	8.14	Put	0.01860	0.00002	0.00320	0.00000	0.019	18.33	0.00	0	0.00
AU\$ / R	On 18/03/2013	Foreign Exchange Future			9.28340	9.28340	9.22200	9.22200		9.55	0.00	0	4,499.00
AU\$ / R	On 18/03/2013	Foreign Exchange Future	8.37	Call	924.90100	0.92490	867.03940	0.86704	924.901	11.28	0.00	0	0.00
AU\$ / R	On 18/03/2013	Foreign Exchange Future	8.37	Put	10.10100	0.01010	13.63940	0.01364	10.101	11.28	0.00	0	0.00
AU\$ / R	On 18/03/2013	Foreign Exchange Future	8.42	Call	876.58160	0.87658	819.39160	0.81939	876.582	11.09	0.00	0	0.00
AU\$ / R	On 18/03/2013	Foreign Exchange Future	8.42	Put	11.78160	0.01178	15.99160	0.01599	11.782	11.09	0.00	0	0.00
AU\$ / R	On 18/03/2013	Foreign Exchange Future	8.51	Call	789.01290	0.78901	733.34240	0.73334	789.013	10.74	0.00	0	0.00
AU\$ / R	On 18/03/2013	Foreign Exchange Future	8.51	Put	15.61290	0.01561	21.34240	0.02134	15.613	10.74	0.00	0	0.00
AU\$ / R	On 18/03/2013	Foreign Exchange Future	8.32	Call	973.58460	0.97358	915.02440	0.91502	973.585	11.50	0.00	0	0.00
AU\$ / R	On 18/03/2013	Foreign Exchange Future	8.32	Put	8.78460	0.00878	11.62440	0.01162	8.785	11.50	0.00	0	0.00
AU\$ / R	On 14/06/2013	Foreign Exchange Future			9.33270	9.33270	9.26950	9.26950			0.00	0	236.00
AU\$ / R	On 14/06/2013	Foreign Exchange Future	8.76	Call	572.70000	0.57270	509.50000	0.50950	572.700		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	592.70000	0.59270	529.50000	0.52950	592.700		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	582.70000	0.58270	519.50000	0.51950	582.700		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			9.38360	9.38360	9.31760	9.31760		11.33	0.00	0	2,750.00
AU\$ / R	On 16/09/2013	Foreign Exchange Future	8.89	Call	650.20250	0.65020	623.39540	0.62340	650.203	10.76	0.00	0	0.00
AU\$ / R	On 16/09/2013	Foreign Exchange Future	8.89	Put	156.60250	0.15660	195.79540	0.19580	156.603	10.76	0.00	0	0.00
AU\$ / R	On 16/09/2013	Foreign Exchange Future	8.90	Call	643.03360	0.64303	617.21420	0.61721	643.034	10.75	0.00	0	0.00
AU\$ / R	On 16/09/2013	Foreign Exchange Future	8.90	Put	159.43360	0.15943	199.61420	0.19961	159.434	10.75	0.00	0	0.00
AU\$ / R	On 16/09/2013	Foreign Exchange Future	8.91	Call	635.90020	0.63590	611.07490	0.61107	635.900	10.74	0.00	0	0.00
AU\$ / R	On 16/09/2013	Foreign Exchange Future	8.91	Put	162.30020	0.16230	203.47490	0.20347	162.300	10.74	0.00	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			9.42340	9.42340	9.35630	9.35630		11.71	0.00	0	0.00
AU\$ / R	On 13/12/2013	Foreign Exchange Future	9.46	Call	435.22340	0.43522	435.92900	0.43593	435.223	11.83	0.00	0	0.00
AU\$ / R	On 13/12/2013	Foreign Exchange Future	9.46	Put	471.82340	0.47182	539.62900	0.53963	471.823	11.83	0.00	0	0.00
AU\$ / R	On 13/12/2013	Foreign Exchange Future	9.47	Call	431.40820	0.43141	432.31230	0.43231	431.408	11.85	0.00	0	0.00
AU\$ / R	On 13/12/2013	Foreign Exchange Future	9.47	Put	478.00820	0.47801	546.01230	0.54601	478.008	11.85	0.00	0	0.00
AU\$ / R	On 13/12/2013	Foreign Exchange Future	9.48	Call	427.63180	0.42763	428.72740	0.42873	427.632	11.87	0.00	0	0.00
AU\$ / R	On 13/12/2013	Foreign Exchange Future	9.48	Put	484.23180	0.48423	552.42740	0.55243	484.232	11.87	0.00	0	0.00
AU\$ / R	On 14/12/2015	Foreign Exchange Future			10.02230	10.02230	9.60100	9.60100		14.83	0.00	0	0.00
AU\$ / R	On 14/12/2015	Foreign Exchange Future	7.25	Call	2,870.50670	2.87051	2,479.34330	2.47934	2,870.507	14.37	0.00	0	0.00
AU\$ / R	On 14/12/2015	Foreign Exchange Future	7.25	Put	98.20670	0.09821	128.34330	0.12834	98.207	14.37	0.00	0	0.00
AU\$ / R	On 14/12/2015	Foreign Exchange Future	7.30	Call	2,825.76240	2.82576	2,436.11930	2.43612	2,825.762	14.33	0.00	0	0.00
AU\$ / R	On 14/12/2015	Foreign Exchange Future	7.30	Put	103.46240	0.10346	135.11930	0.13512	103.462	14.33	0.00	0	0.00
AU\$ / R	On 14/12/2015	Foreign Exchange Future	7.35	Call	2,781.23040	2.78123	2,393.16670	2.39317	2,781.230	14.30	0.00	0	0.00
AU\$ / R	On 14/12/2015	Foreign Exchange Future	7.35	Put	108.93040	0.10893	142.16670	0.14217	108.930	14.30	0.00	0	0.00
CAD/ R	On 14/12/2012	Foreign Exchange Future			8.91220	8.91220	8.85450	8.85450		10.58	0.00	0	84.00
CAD/ R	On 14/12/2012	Foreign Exchange Future	7.75	Call	1,158.61800	1.15862	1,100.94260	1.10094	1,158.618	20.22	0.00	0	0.00
CAD/ R	On 14/12/2012	Foreign Exchange Future	7.75	Put	0.01800	0.00002	0.04260	0.00004	0.018	20.22	0.00	0	0.00
CAD/ R	On 14/12/2012	Foreign Exchange Future	7.80	Call	1,108.61950	1.10862	1,050.95330	1.05095	1,108.619	19.45	0.00	0	0.00
CAD/ R	On 14/12/2012	Foreign Exchange Future	7.80	Put	0.01950	0.00002	0.05330	0.00005	0.020	19.45	0.00	0	0.00
CAD/ R	On 14/12/2012	Foreign Exchange Future	7.85	Call	1,058.62120	1.05862	1,000.96700	1.00097	1,058.621	18.68	0.00	0	0.00
CAD/ R	On 14/12/2012	Foreign Exchange Future	7.85	Put	0.02120	0.00002	0.06700	0.00007	0.021	18.68	0.00	0	0.00
CAD/ R	On 14/12/2012	Foreign Exchange Future	8.35	Call	562.93180	0.56293	506.27330	0.50627	562.932	14.10	0.00	0	0.00
CAD/ R	On 14/12/2012	Foreign Exchange Future	8.35	Put	0.73180	0.00073	1.77330	0.00177	0.732	14.10	0.00	0	0.00
CAD/ R	On 18/03/2013	Foreign Exchange Future			9.03470	9.03470	8.95650	8.95650		12.84	0.00	0	25.00
CAD/ R	On 18/03/2013	Foreign Exchange Future	8.65	Call	478.14510	0.47815	428.20420	0.42820	478.145	12.40	0.00	0	0.00
CAD/ R	On 18/03/2013	Foreign Exchange Future	8.65	Put	93.44510	0.09345	121.70420	0.12170	93.445	12.40	0.00	0	0.00
CAD/ R	On 18/03/2013	Foreign Exchange Future	8.66	Call	471.04940	0.47105	421.52940	0.42153	471.049	12.42	0.00	0	0.00
CAD/ R	On 18/03/2013	Foreign Exchange Future	8.66	Put	96.34940	0.09635	125.02940	0.12503	96.349	12.42	0.00	0	0.00

Contract Details			Strike	Call / Put	MTM Yield	MarkPrice	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
CAD/ R	On 18/03/2013	Foreign Exchange Future	8.64	Call	485.30160	0.48530	434.93820	0.43494	485.302	12.39	0.00	0	0.00
CAD/ R	On 18/03/2013	Foreign Exchange Future	8.64	Put	90.60160	0.09060	118.43820	0.11844	90.602	12.39	0.00	0	0.00
CF CANDO CABM	On 14/12/2012	Can-Do Future			0.27080	0.27080	0.20590	0.20590			0.00	0	7,000.00
CF CANDO CABN	On 14/12/2012	Can-Do Future			0.47750	0.47750	0.42890	0.42890			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			0.55970	0.55970	0.56920	0.56920			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			0.47750	0.47750	0.42890	0.42890			0.00	0	14,500.00
CF CANDO CABV	On 14/12/2012	Can-Do Future			0.55970	0.55970	0.56920	0.56920			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			0.36320	0.36320	0.32340	0.32340			0.00	0	31,750.00
CF CANDO CABY	On 14/12/2012	Can-Do Future			0.51920	0.51920	0.42270	0.42270			0.00	0	13,800.00
CF CANDO CABZ	On 14/12/2012	Can-Do Future			0.03610	0.03610	0.02410	0.02410			0.00	0	52,500.00
CF CANDO CACA	On 20/12/2012	Can-Do Future			4,744.50000	4,744.50000	3,614.72000	3,614.72000			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			0.13480	0.13480	0.11680	0.11680			0.00	0	4,500.00
CF CANDO CACF	On 19/12/2012	Can-Do Future			0.03460	0.03460	0.02040	0.02040			0.00	0	15,000.00
CF CANDO CACG	On 02/01/2013	Can-Do Future			3,588.96290	3,588.96290	5,400.33070	5,400.33070			0.00	0	10.00
CF CANDO CACH	On 24/01/2013	Can-Do Future			5,531.14650	5,531.14650	7,898.92940	7,898.92940			0.00	0	20.00
CF CANDO CACI	On 18/03/2013	Can-Do Future			0.01820	0.01820	0.01000	0.01000			0.00	34,150	37,000.00
CF CANDO CACJ	On 02/01/2013	Can-Do Future			12,263.24640	12,263.24640	17,377.36920	17,377.36920			0.00	0	30.00
CF CANDO CACK	On 11/01/2013	Can-Do Future			12,872.08940	12,872.08940	14,529.01880	14,529.01880			0.00	0	35.00
CF CANDO CACL	On 04/01/2013	Can-Do Future			0.02060	0.02060	0.02360	0.02360			0.00	0	25,000.00
CF CANDO CACM	On 08/01/2013	Can-Do Future			0.01950	0.01950	0.02230	0.02230			0.00	0	25,000.00
CHF / R	On 14/12/2012	Foreign Exchange Future			9.55680	9.55680	9.48860	9.48860		10.71	0.00	0	25.00
CHF / R	On 14/12/2012	Foreign Exchange Future	9.04	Call	519.38540	0.51939	452.56870	0.45257	519.385	14.57	0.00	0	0.00
CHF / R	On 14/12/2012	Foreign Exchange Future	9.04	Put	2.58540	0.00259	3.96870	0.00397	2.585	14.57	0.00	0	0.00
CHF / R	On 14/12/2012	Foreign Exchange Future	8.51	Call	1,051.21010	1.05121	983.04640	0.98305	1,051.210	16.40	0.00	0	0.00
CHF / R	On 14/12/2012	Foreign Exchange Future	8.51	Put	0.01010	0.00001	0.04640	0.00005	0.010	16.40	0.00	0	0.00
CHF / R	On 14/12/2012	Foreign Exchange Future	8.56	Call	1,001.22430	1.00122	933.05310	0.93305	1,001.224	16.56	0.00	0	0.00
CHF / R	On 14/12/2012	Foreign Exchange Future	8.56	Put	0.02430	0.00002	0.05310	0.00005	0.024	16.56	0.00	0	0.00
CHF / R	On 14/12/2012	Foreign Exchange Future	9.00	Call	558.65420	0.55865	491.45920	0.49146	558.654	14.77	0.00	0	0.00
CHF / R	On 14/12/2012	Foreign Exchange Future	9.00	Put	1.85420	0.00185	2.85920	0.00286	1.854	14.77	0.00	0	0.00
CHF / R	On 14/12/2012	Foreign Exchange Future	8.46	Call	1,101.20390	1.10120	1,033.04250	1.03304	1,101.204	16.23	0.00	0	0.00
CHF / R	On 14/12/2012	Foreign Exchange Future	8.46	Put	0.00390	0.00000	0.04250	0.00004	0.004	16.23	0.00	0	0.00
CHF / R	On 18/03/2013	Foreign Exchange Future			9.70050	9.70050	9.63200	9.63200		12.41	0.00	0	50.00
CHF / R	On 18/03/2013	Foreign Exchange Future	9.15	Call	607.04530	0.60705	554.56040	0.55456	607.045	11.57	0.00	0	0.00
CHF / R	On 18/03/2013	Foreign Exchange Future	9.15	Put	56.54530	0.05655	72.56040	0.07256	56.545	11.57	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		
CHF / R	On 18/03/2013	Foreign Exchange Future	9.16	Call	598.72390	0.59872	547.01040	0.54701	598.724	11.56	0.00	0	0.00
CHF / R	On 18/03/2013	Foreign Exchange Future	9.16	Put	58.22390	0.05822	75.01040	0.07501	58.224	11.56	0.00	0	0.00
CHF / R	On 18/03/2013	Foreign Exchange Future	9.14	Call	615.40550	0.61541	562.16690	0.56217	615.406	11.59	0.00	0	0.00
CHF / R	On 18/03/2013	Foreign Exchange Future	9.14	Put	54.90550	0.05491	70.16690	0.07017	54.906	11.59	0.00	0	0.00
DAEU	On 21/11/2013	Any day expiry			12.10890	12.10890	12.00440	12.00440		13.43	0.00	0	0.00
DAEU	On 21/11/2013	Any day expiry	11.91	Call	723.38490	0.72338	676.21380	0.67621	723.385	13.09	0.00	0	0.00
DAEU	On 21/11/2013	Any day expiry	11.91	Put	524.48490	0.52448	581.81380	0.58181	524.485	13.09	0.00	0	0.00
DAEU	On 21/11/2013	Any day expiry	11.89	Call	732.24260	0.73224	684.41090	0.68441	732.243	13.05	0.00	0	0.00
DAEU	On 21/11/2013	Any day expiry	11.89	Put	513.34260	0.51334	570.01090	0.57001	513.343	13.05	0.00	0	0.00
DAEU	On 21/11/2013	Any day expiry	11.90	Call	727.79970	0.72780	680.30120	0.68030	727.800	13.07	0.00	0	0.00
DAEU	On 21/11/2013	Any day expiry	11.90	Put	518.89970	0.51890	575.90120	0.57590	518.900	13.07	0.00	0	0.00
DANZ	On 05/12/2012	Any day expiry			7.25170	7.25170	7.22520	7.22520		10.81	0.00	0	3,000.00
DANZ	On 05/12/2012	Any day expiry	7.29	Call	22.66450	0.02266	18.88430	0.01888	22.664	11.44	0.00	0	0.00
DANZ	On 05/12/2012	Any day expiry	7.29	Put	60.96450	0.06096	83.68430	0.08368	60.964	11.44	0.00	0	3,000.00
DANZ	On 05/12/2012	Any day expiry	7.24	Call	43.29700	0.04330	34.39000	0.03439	43.297	10.98	0.00	0	0.00
DANZ	On 05/12/2012	Any day expiry	7.24	Put	31.59700	0.03160	49.19000	0.04919	31.597	10.98	0.00	0	0.00
DANZ	On 05/12/2012	Any day expiry	7.25	Call	37.44350	0.03744	30.63430	0.03063	37.443	10.81	0.00	0	0.00
DANZ	On 05/12/2012	Any day expiry	7.25	Put	35.74350	0.03574	55.43430	0.05543	35.743	10.81	0.00	0	0.00
DANZ	On 05/12/2012	Any day expiry	7.26	Call	33.14840	0.03315	27.22700	0.02723	33.148	10.97	0.00	0	0.00
DANZ	On 05/12/2012	Any day expiry	7.26	Put	41.44840	0.04145	62.02700	0.06203	41.448	10.97	0.00	0	0.00
DANZ	On 10/12/2012	Any day expiry			7.25670	7.25670	7.23030	7.23030		9.90	0.00	20,000	20,000.00
DANZ	On 10/12/2012	Any day expiry	7.25	Call	50.82880	0.05083	39.59550	0.03960	50.829	9.90	0.00	0	0.00
DANZ	On 10/12/2012	Any day expiry	7.25	Put	44.12880	0.04413	59.29550	0.05930	44.129	9.90	0.00	0	20,000.00
DANZ	On 10/12/2012	Any day expiry	7.19	Call	90.56670	0.09057	73.96770	0.07397	90.567	10.55	0.00	0	0.00
DANZ	On 10/12/2012	Any day expiry	7.19	Put	23.86670	0.02387	33.66770	0.03367	23.867	10.55	0.00	0	0.00
DANZ	On 10/12/2012	Any day expiry	7.20	Call	83.25070	0.08325	67.48220	0.06748	83.251	10.45	0.00	0	0.00
DANZ	On 10/12/2012	Any day expiry	7.20	Put	26.55070	0.02655	37.18220	0.03718	26.551	10.45	0.00	0	0.00

Contract Details			Strike	Call / Put	MTM Yield	MarkPrice	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
DANZ	On 10/12/2012	Any day expiry	7.21	Call	76.19090	0.07619	61.28510	0.06129	76.191	10.34	0.00	0	0.00
DANZ	On 10/12/2012	Any day expiry	7.21	Put	29.49090	0.02949	40.98510	0.04099	29.491	10.34	0.00	0	0.00
DAUS	On 30/11/2012	Any day expiry			8.85070	8.85070	8.77400	8.77400		10.26	0.00	0	0.00
DAUS	On 30/11/2012	Any day expiry	7.72	Call	1,130.70000	1.13070	1,054.00000	1.05400	1,130.700	10.26	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	10.26	0.00	0	0.00
DAUS	On 30/11/2012	Any day expiry	7.85	Call	1,000.70000	1.00070	924.00000	0.92400	1,000.700	10.26	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	10.26	0.00	0	0.00
DAUS	On 30/11/2012	Any day expiry	8.00	Call	850.70000	0.85070	774.00000	0.77400	850.700	10.26	0.00	0	0.00
DAUS	On 30/11/2012	Any day expiry	8.00	Put	0.00000	0.00000	0.00000	0.00000	0.000	10.26	0.00	0	0.00
DAUS	On 30/11/2012	Any day expiry	8.49	Call	360.70000	0.36070	284.07130	0.28407	360.700	10.26	0.00	0	0.00
DAUS	On 30/11/2012	Any day expiry	8.49	Put	0.00000	0.00000	0.07130	0.00007	0.000	10.26	0.00	0	0.00
DAUS	On 30/11/2012	Any day expiry	8.50	Call	350.70000	0.35070	274.08660	0.27409	350.700	10.26	0.00	0	0.00
DAUS	On 30/11/2012	Any day expiry	8.50	Put	0.00000	0.00000	0.08660	0.00009	0.000	10.26	0.00	0	0.00
DAUS	On 30/11/2012	Any day expiry	8.51	Call	340.70000	0.34070	264.10550	0.26411	340.700	10.26	0.00	0	0.00
DAUS	On 30/11/2012	Any day expiry	8.51	Put	0.00000	0.00000	0.10550	0.00011	0.000	10.26	0.00	0	0.00
DAUS	On 30/11/2012	Any day expiry	8.56	Call	290.70000	0.29070	214.29080	0.21429	290.700	10.26	0.00	0	0.00
DAUS	On 30/11/2012	Any day expiry	8.56	Put	0.00000	0.00000	0.29080	0.00029	0.000	10.26	0.00	0	0.00
DAUS	On 30/11/2012	Any day expiry	8.72	Call	130.70000	0.13070	62.61830	0.06262	130.700	10.26	0.00	0	0.00
DAUS	On 30/11/2012	Any day expiry	8.72	Put	0.00000	0.00000	8.61830	0.00862	0.000	10.26	0.00	0	0.00
DAUS	On 30/11/2012	Any day expiry	9.02	Call	0.00000	0.00000	0.09710	0.00010	0.000	10.26	0.00	0	0.00
DAUS	On 30/11/2012	Any day expiry	9.02	Put	169.30000	0.16930	246.09710	0.24610	169.300	10.26	0.00	0	0.00
DAUS	On 04/12/2012	Any day expiry			8.85070	8.85070	8.77150	8.77150		11.18	0.00	10,000	0.00
DAUS	On 04/12/2012	Any day expiry	8.86	Call	37.35120	0.03735	17.16690	0.01717	37.351	11.31	0.00	0	0.00
DAUS	On 04/12/2012	Any day expiry	8.86	Put	46.65120	0.04665	105.66690	0.10567	46.651	11.31	0.00	0	0.00
DAUS	On 04/12/2012	Any day expiry	8.87	Call	33.41760	0.03342	15.32680	0.01533	33.418	11.45	0.00	0	0.00
DAUS	On 04/12/2012	Any day expiry	8.87	Put	52.71760	0.05272	113.82680	0.11383	52.718	11.45	0.00	0	0.00
DAUS	On 04/12/2012	Any day expiry	8.88	Call	29.83590	0.02984	13.67230	0.01367	29.836	11.59	0.00	0	0.00
DAUS	On 04/12/2012	Any day expiry	8.88	Put	59.13590	0.05914	122.17230	0.12217	59.136	11.59	0.00	0	0.00

Contract Details	Strike	Call / Put	MTM Yield	MarkPrice	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest		
DAUS	On 04/12/2012	Any day expiry	8.84	Call	47.32540	0.04733	21.47460	0.02147	47.325	11.30	0.00	0	0.00
DAUS	On 04/12/2012	Any day expiry	8.84	Put	36.62540	0.03663	89.97460	0.08997	36.625	11.30	0.00	0	10,000.00
DAUS	On 19/12/2012	Any day expiry	8.86910		8.86910	8.79150	8.79150		11.85	0.00	0.00	0	0.00
DAUS	On 19/12/2012	Any day expiry	8.80	Call	134.46530	0.13447	95.78850	0.09579	134.465	11.94	0.00	0	0.00
DAUS	On 19/12/2012	Any day expiry	8.80	Put	65.36530	0.06537	104.28850	0.10429	65.365	11.94	0.00	0	0.00
DAUS	On 19/12/2012	Any day expiry	8.81	Call	128.33580	0.12834	91.59400	0.09159	128.336	11.92	0.00	0	0.00
DAUS	On 19/12/2012	Any day expiry	8.81	Put	69.23580	0.06924	110.09400	0.11009	69.236	11.92	0.00	0	0.00
DAUS	On 19/12/2012	Any day expiry	8.90	Call	83.84930	0.08385	60.40490	0.06040	83.849	12.18	0.00	0	15,000.00
DAUS	On 19/12/2012	Any day expiry	8.90	Put	114.74930	0.11475	168.90490	0.16890	114.749	12.18	0.00	0	0.00
DAUS	On 19/12/2012	Any day expiry	8.79	Call	140.75180	0.14075	100.83470	0.10083	140.752	11.95	0.00	0	0.00
DAUS	On 19/12/2012	Any day expiry	8.79	Put	61.65180	0.06165	99.33470	0.09933	61.652	11.95	0.00	0	0.00
DAUS	On 27/12/2012	Any day expiry	8.88020		8.88020	8.80270	8.80270		12.03	0.00	0.00	0	0.00
DAUS	On 27/12/2012	Any day expiry	8.49	Call	401.70580	0.40171	335.35130	0.33535	401.706	12.16	0.00	0	0.00
DAUS	On 27/12/2012	Any day expiry	8.49	Put	11.50580	0.01151	22.65130	0.02265	11.506	12.16	0.00	0	0.00
DAUS	On 27/12/2012	Any day expiry	8.50	Call	392.61970	0.39262	326.84920	0.32685	392.620	12.15	0.00	0	0.00
DAUS	On 27/12/2012	Any day expiry	8.50	Put	12.41970	0.01242	24.14920	0.02415	12.420	12.15	0.00	0	0.00
DAUS	On 27/12/2012	Any day expiry	8.51	Call	383.59300	0.38359	318.42590	0.31843	383.593	12.15	0.00	0	0.00
DAUS	On 27/12/2012	Any day expiry	8.51	Put	13.39300	0.01339	25.72590	0.02573	13.393	12.15	0.00	0	0.00
DAUS	On 27/12/2012	Any day expiry	8.59	Call	313.84730	0.31385	254.20460	0.25420	313.847	12.12	0.00	0	0.00
DAUS	On 27/12/2012	Any day expiry	8.59	Put	23.64730	0.02365	41.50460	0.04150	23.647	12.12	0.00	0	0.00
DAUS	On 27/12/2012	Any day expiry	8.72	Call	212.73580	0.21274	164.35530	0.16436	212.736	12.08	0.00	0	0.00
DAUS	On 27/12/2012	Any day expiry	8.72	Put	52.53580	0.05254	81.65530	0.08166	52.536	12.08	0.00	0	0.00
DAUS	On 27/12/2012	Any day expiry	9.02	Call	66.61140	0.06661	51.61740	0.05162	66.611	12.79	0.00	0	7,530.00
DAUS	On 27/12/2012	Any day expiry	9.02	Put	206.41140	0.20641	268.91740	0.26892	206.411	12.79	0.00	0	0.00
DAUS	On 27/12/2012	Any day expiry	7.72	Call	1,160.30410	1.16030	1,082.89670	1.08290	1,160.304	16.66	0.00	0	0.00
DAUS	On 27/12/2012	Any day expiry	7.72	Put	0.10410	0.00010	0.19670	0.00020	0.104	16.66	0.00	0	0.00
DAUS	On 27/12/2012	Any day expiry	7.85	Call	1,030.42550	1.03043	953.12160	0.95312	1,030.426	15.87	0.00	0	0.00
DAUS	On 27/12/2012	Any day expiry	7.85	Put	0.22550	0.00023	0.42160	0.00042	0.226	15.87	0.00	0	0.00

Contract Details			Strike	Call / Put	MTM Yield	MarkPrice	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
DAUS	On 27/12/2012	Any day expiry	8.00	Call	880.75510	0.88076	803.74750	0.80375	880.755	14.95	0.00	0	0.00
DAUS	On 27/12/2012	Any day expiry	8.00	Put	0.55510	0.00056	1.04750	0.00105	0.555	14.95	0.00	0	7,530.00
DAUS	On 29/01/2013	Any day expiry			8.92310	8.92310	8.84500	8.84500		12.58	0.00	0	0.00
DAUS	On 29/01/2013	Any day expiry	8.72	Call	296.42230	0.29642	254.11110	0.25411	296.422	12.38	0.00	0	0.00
DAUS	On 29/01/2013	Any day expiry	8.72	Put	93.32230	0.09332	129.11110	0.12911	93.322	12.38	0.00	0	0.00
DAUS	On 29/01/2013	Any day expiry	9.02	Call	146.32290	0.14632	126.99960	0.12700	146.323	13.16	0.00	0	6,625.00
DAUS	On 29/01/2013	Any day expiry	9.02	Put	243.22290	0.24322	301.99960	0.30200	243.223	13.16	0.00	0	0.00
DAUS	On 29/01/2013	Any day expiry	8.61	Call	373.39020	0.37339	323.45360	0.32345	373.390	12.26	0.00	0	0.00
DAUS	On 29/01/2013	Any day expiry	8.61	Put	60.29020	0.06029	88.45360	0.08845	60.290	12.26	0.00	0	0.00
DAUS	On 29/01/2013	Any day expiry	8.62	Call	365.98860	0.36599	316.73370	0.31673	365.989	12.27	0.00	0	0.00
DAUS	On 29/01/2013	Any day expiry	8.62	Put	62.88860	0.06289	91.73370	0.09173	62.889	12.27	0.00	0	0.00
DAUS	On 29/01/2013	Any day expiry	7.85	Call	1,075.56040	1.07556	999.94740	0.99995	1,075.560	14.43	0.00	0	0.00
DAUS	On 29/01/2013	Any day expiry	7.85	Put	2.46040	0.00246	4.94740	0.00495	2.460	14.43	0.00	0	0.00
DAUS	On 29/01/2013	Any day expiry	8.00	Call	927.51520	0.92752	853.77620	0.85378	927.515	13.73	0.00	0	0.00
DAUS	On 29/01/2013	Any day expiry	8.00	Put	4.41520	0.00442	8.77620	0.00878	4.415	13.73	0.00	0	6,625.00
DAUS	On 29/01/2013	Any day expiry	8.60	Call	380.87040	0.38087	330.25470	0.33025	380.870	12.25	0.00	0	0.00
DAUS	On 29/01/2013	Any day expiry	8.60	Put	57.77040	0.05777	85.25470	0.08525	57.770	12.25	0.00	0	0.00
DAUS	On 26/02/2013	Any day expiry			8.95790	8.95790	8.87960	8.87960		13.20	0.00	0	0.00
DAUS	On 26/02/2013	Any day expiry	8.62	Call	424.22420	0.42422	379.11190	0.37911	424.224	12.45	0.00	0	0.00
DAUS	On 26/02/2013	Any day expiry	8.62	Put	86.32420	0.08632	119.51190	0.11951	86.324	12.45	0.00	0	0.00
DAUS	On 26/02/2013	Any day expiry	8.72	Call	358.56860	0.35857	318.78280	0.31878	358.569	12.67	0.00	0	0.00
DAUS	On 26/02/2013	Any day expiry	8.72	Put	120.66860	0.12067	159.18280	0.15918	120.669	12.67	0.00	0	0.00
DAUS	On 26/02/2013	Any day expiry	8.60	Call	438.22510	0.43823	392.02340	0.39202	438.225	12.40	0.00	0	0.00
DAUS	On 26/02/2013	Any day expiry	8.60	Put	80.32510	0.08033	112.42340	0.11242	80.325	12.40	0.00	0	0.00
DAUS	On 26/02/2013	Any day expiry	9.02	Call	208.45320	0.20845	186.10610	0.18611	208.453	13.53	0.00	0	6,245.00
DAUS	On 26/02/2013	Any day expiry	9.02	Put	270.55320	0.27055	326.50610	0.32651	270.553	13.53	0.00	0	0.00
DAUS	On 26/02/2013	Any day expiry	8.61	Call	431.18830	0.43119	385.53350	0.38553	431.188	12.42	0.00	0	0.00
DAUS	On 26/02/2013	Any day expiry	8.61	Put	83.28830	0.08329	115.93350	0.11593	83.288	12.42	0.00	0	0.00

Contract Details			Strike	Call / Put	MTM Yield	MarkPrice	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
DAUS	On 26/02/2013	Any day expiry	7.85	Call	1,113.88790	1.11389	1,040.65980	1.04066	1,113.888	13.98	0.00	0	0.00
DAUS	On 26/02/2013	Any day expiry	7.85	Put	5.98790	0.00599	11.05980	0.01106	5.988	13.98	0.00	0	0.00
DAUS	On 26/02/2013	Any day expiry	8.00	Call	967.62750	0.96763	896.96440	0.89696	967.628	13.40	0.00	0	0.00
DAUS	On 26/02/2013	Any day expiry	8.00	Put	9.72750	0.00973	17.36440	0.01736	9.728	13.40	0.00	0	6,245.00
DAUS	On 26/03/2013	Any day expiry			8.99200	8.99200	8.91360	8.91360		13.79	0.00	0	0.00
DAUS	On 26/03/2013	Any day expiry	9.06	Call	252.23930	0.25224	230.20980	0.23021	252.239	14.04	0.00	0	0.00
DAUS	On 26/03/2013	Any day expiry	9.06	Put	320.23930	0.32024	376.60980	0.37661	320.239	14.04	0.00	0	0.00
DAUS	On 26/03/2013	Any day expiry	9.02	Call	267.10300	0.26710	243.30220	0.24330	267.103	13.87	0.00	0	7,500.00
DAUS	On 26/03/2013	Any day expiry	9.02	Put	295.10300	0.29510	349.70220	0.34970	295.103	13.87	0.00	0	0.00
DAUS	On 26/03/2013	Any day expiry	9.04	Call	259.56190	0.25956	236.65750	0.23666	259.562	13.96	0.00	0	0.00
DAUS	On 26/03/2013	Any day expiry	9.04	Put	307.56190	0.30756	363.05750	0.36306	307.562	13.96	0.00	0	0.00
DAUS	On 26/03/2013	Any day expiry	9.05	Call	255.87230	0.25587	233.40930	0.23341	255.872	14.00	0.00	0	0.00
DAUS	On 26/03/2013	Any day expiry	9.05	Put	313.87230	0.31387	369.80930	0.36981	313.872	14.00	0.00	0	0.00
DAUS	On 26/03/2013	Any day expiry	8.00	Call	1,009.26920	1.00927	941.43440	0.94143	1,009.269	13.48	0.00	0	0.00
DAUS	On 26/03/2013	Any day expiry	8.00	Put	17.26920	0.01727	27.83440	0.02783	17.269	13.48	0.00	0	7,500.00
DAUS	On 26/04/2013	Any day expiry			9.02980	9.02980	8.95090	8.95090		14.02	0.00	0	0.00
DAUS	On 26/04/2013	Any day expiry	9.04	Call	319.05440	0.31905	294.10350	0.29410	319.054	14.17	0.00	0	0.00
DAUS	On 26/04/2013	Any day expiry	9.04	Put	329.25440	0.32925	383.20350	0.38320	329.254	14.17	0.00	0	0.00
DAUS	On 26/04/2013	Any day expiry	9.05	Call	315.20860	0.31521	290.67610	0.29068	315.209	14.21	0.00	0	0.00
DAUS	On 26/04/2013	Any day expiry	9.05	Put	335.40860	0.33541	389.77610	0.38978	335.409	14.21	0.00	0	0.00
DAUS	On 26/04/2013	Any day expiry	9.06	Call	311.41430	0.31141	287.29330	0.28729	311.414	14.25	0.00	0	0.00
DAUS	On 26/04/2013	Any day expiry	9.06	Put	341.61430	0.34161	396.39330	0.39639	341.614	14.25	0.00	0	0.00
DAUS	On 26/04/2013	Any day expiry	8.00	Call	1,057.37740	1.05738	991.23000	0.99123	1,057.377	13.71	0.00	0	0.00
DAUS	On 26/04/2013	Any day expiry	8.00	Put	27.57740	0.02758	40.33000	0.04033	27.577	13.71	0.00	0	7,500.00
DAUS	On 26/04/2013	Any day expiry	9.02	Call	326.89290	0.32689	301.09230	0.30109	326.893	14.10	0.00	0	7,500.00
DAUS	On 26/04/2013	Any day expiry	9.02	Put	317.09290	0.31709	370.19230	0.37019	317.093	14.10	0.00	0	0.00
DAUS	On 22/07/2013	Any day expiry			9.13490	9.13490	9.05440	9.05440		14.88	0.00	0	0.00
DAUS	On 22/07/2013	Any day expiry	9.21	Call	405.14240	0.40514	380.18060	0.38018	405.142	15.08	0.00	0	0.00

Contract Details			Strike	Call / Put	MTM Yield	MarkPrice	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
DAUS	On 22/07/2013	Any day expiry	9.21	Put	480.24240	0.48024	535.78060	0.53578	480.242	15.08	0.00	0	0.00
DAUS	On 22/07/2013	Any day expiry	9.80	Call	249.72510	0.24973	238.40930	0.23841	249.725	17.06	0.00	0	2,800.00
DAUS	On 22/07/2013	Any day expiry	9.80	Put	914.82510	0.91483	984.00930	0.98401	914.825	17.06	0.00	0	0.00
DAUS	On 22/07/2013	Any day expiry	9.19	Call	412.23930	0.41224	386.67770	0.38668	412.239	15.02	0.00	0	0.00
DAUS	On 22/07/2013	Any day expiry	9.19	Put	467.33930	0.46734	522.27770	0.52228	467.339	15.02	0.00	0	0.00
DAUS	On 22/07/2013	Any day expiry	9.20	Call	408.67300	0.40867	383.41400	0.38341	408.673	15.05	0.00	0	0.00
DAUS	On 22/07/2013	Any day expiry	9.20	Put	473.77300	0.47377	529.01400	0.52901	473.773	15.05	0.00	0	1,400.00
DAUS	On 26/08/2013	Any day expiry			9.17690	9.17690	9.09550	9.09550		15.13	0.00	0	0.00
DAUS	On 26/08/2013	Any day expiry	9.30	Call	429.39150	0.42939	403.99470	0.40399	429.392	15.45	0.00	0	0.00
DAUS	On 26/08/2013	Any day expiry	9.30	Put	552.49150	0.55249	608.49470	0.60849	552.492	15.45	0.00	0	0.00
DAUS	On 26/08/2013	Any day expiry	9.31	Call	426.06190	0.42606	400.92110	0.40092	426.062	15.48	0.00	0	0.00
DAUS	On 26/08/2013	Any day expiry	9.31	Put	559.16190	0.55916	615.42110	0.61542	559.162	15.48	0.00	0	0.00
DAUS	On 26/08/2013	Any day expiry	9.84	Call	288.12000	0.28812	273.96230	0.27396	288.120	17.16	0.00	0	4,400.00
DAUS	On 26/08/2013	Any day expiry	9.84	Put	951.22000	0.95122	1,018.46230	1.01846	951.220	17.16	0.00	0	0.00
DAUS	On 26/08/2013	Any day expiry	9.24	Call	450.03740	0.45004	423.04910	0.42305	450.037	15.26	0.00	0	0.00
DAUS	On 26/08/2013	Any day expiry	9.24	Put	513.13740	0.51314	567.54910	0.56755	513.137	15.26	0.00	0	2,200.00
DAUS	On 26/08/2013	Any day expiry	9.29	Call	432.75250	0.43275	407.09440	0.40709	432.753	15.42	0.00	0	0.00
DAUS	On 26/08/2013	Any day expiry	9.29	Put	545.85250	0.54585	601.59440	0.60159	545.853	15.42	0.00	0	0.00
DAUS	On 23/09/2013	Any day expiry			9.21040	9.21040	9.12860	9.12860		15.25	0.00	0	0.00
DAUS	On 23/09/2013	Any day expiry	9.31	Call	470.33730	0.47034	442.65800	0.44266	470.337	15.58	0.00	0	0.00
DAUS	On 23/09/2013	Any day expiry	9.31	Put	569.93730	0.56994	624.05800	0.62406	569.937	15.58	0.00	0	0.00
DAUS	On 23/09/2013	Any day expiry	9.88	Call	317.62080	0.31762	302.23260	0.30223	317.621	17.30	0.00	0	2,400.00
DAUS	On 23/09/2013	Any day expiry	9.88	Put	987.22080	0.98722	1,053.63260	1.05363	987.221	17.30	0.00	0	0.00
DAUS	On 23/09/2013	Any day expiry	9.28	Call	480.74390	0.48074	452.27520	0.45228	480.744	15.49	0.00	0	0.00
DAUS	On 23/09/2013	Any day expiry	9.28	Put	550.34390	0.55034	603.67520	0.60368	550.344	15.49	0.00	0	1,200.00
DAUS	On 23/09/2013	Any day expiry	9.29	Call	477.24240	0.47724	449.04190	0.44904	477.242	15.52	0.00	0	0.00
DAUS	On 23/09/2013	Any day expiry	9.29	Put	556.84240	0.55684	610.44190	0.61044	556.842	15.52	0.00	0	0.00
DAUS	On 23/09/2013	Any day expiry	9.30	Call	473.77470	0.47377	445.83410	0.44583	473.775	15.55	0.00	0	0.00

Contract Details	Strike	Call / Put	MTM Yield	MarkPrice	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest		
DAUS	On 23/09/2013	Any day expiry	9.30	Put	563.37470	0.56337	617.23410	0.61723	563.375	15.55	0.00	0	0.00
EL28	On 07/02/2013	Bond Future			111.64903	111.64903	111.34200	111.34200			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	1,360.97000	1.36097	1,668.00000	1.66800	1,360.970		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	1,340.97000	1.34097	1,648.00000	1.64800	1,340.970		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	1,350.97000	1.35097	1,658.00000	1.65800	1,350.970		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			9.04419	88.78589	9.01457	89.03021			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	4,310.04000	4.31004	4,065.72000	4.06572	4,310.040		0.00	0	0.00
ES33	On 07/02/2013	Bond Future	8.55	Call	0.00000	0.00000	0.00000	0.00000	0.000		0.00	0	0.00
ES33	On 07/02/2013	Bond Future	8.55	Put	4,221.35000	4.22135	3,977.03000	3.97703	4,221.350		0.00	0	0.00
ES33	On 07/02/2013	Bond Future	8.56	Call	0.00000	0.00000	0.00000	0.00000	0.000		0.00	0	0.00
ES33	On 07/02/2013	Bond Future	8.56	Put	4,132.79000	4.13279	3,888.47000	3.88847	4,132.790		0.00	0	0.00
ES33	On 15/09/2033	Price Contribution			100.00000	100.00000	100.00000	100.00000			0.00	0	0.00
GOVI	On 07/02/2013	GOVI			428.78600	428.78600	429.51100	429.51100			0.00	0	333.00
GOVI	On 07/02/2013	GOVI	432.99	Call	0.00000	0.00000	0.00000	0.00000	0.000		0.00	0	0.00
GOVI	On 07/02/2013	GOVI	432.99	Put	42,040.00000	4.20400	34,790.00000	3.47900	42,040.000		0.00	0	0.00
GOVI	On 07/02/2013	GOVI	433.00	Call	0.00000	0.00000	0.00000	0.00000	0.000		0.00	0	0.00
GOVI	On 07/02/2013	GOVI	433.00	Put	42,140.00000	4.21400	34,890.00000	3.48900	42,140.000		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

Contract Details			Strike	Call / Put	MTM Yield	MarkPrice	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
GOVI	On 07/02/2013	GOVI	433.01	Put	42,240.00000	4.22400	34,990.00000	3.49900	42,240.000		0.00	0	0.00
GOVI	On 02/05/2013	GOVI			434.16900	434.16900	434.90300	434.90300			0.00	0	0.00
GOVI	On 02/05/2013	GOVI	432.99	Call	11,790.00000	1.17900	19,130.00000	1.91300	11,790.000		0.00	0	0.00
GOVI	On 02/05/2013	GOVI	432.99	Put	0.00000	0.00000	0.00000	0.00000	0.000		0.00	0	0.00
GOVI	On 02/05/2013	GOVI	433.00	Call	11,690.00000	1.16900	19,030.00000	1.90300	11,690.000		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	11,590.00000	1.15900	18,930.00000	1.89300	11,590.000		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			195.28200	195.28200	195.21800	195.21800			0.00	0	607.00
IGOV	On 02/05/2013	Index Future			197.73400	197.73400	197.66900	197.66900			0.00	0	0.00
ILBI	On 07/02/2013	Index Future			521.41200	521.41200	521.36900	521.36900			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			5.13000	94.87000	5.12000	94.88000			0.00	0	840.00
JIBAR FUTURE	On 16/01/2013	Jibar Tradeable Future			5.09000	94.91000	5.08000	94.92000			0.00	0	0.00
JIBAR FUTURE	On 20/02/2013	Jibar Tradeable Future			5.04000	94.96000	5.03000	94.97000			0.00	0	0.00
JIBAR FUTURE	On 20/03/2013	Jibar Tradeable Future			5.01000	94.99000	4.98000	95.02000			0.00	0	1,000.00

Contract Details			Strike	Call / Put	MTM Yield	MarkPrice	Previous MTM	Previous Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
JIBAR FUTURE	On 17/04/2013	Jibar Tradeable Future			4.99000	95.01000	4.96000	95.04000				0.00	0	0.00
JIBAR FUTURE	On 15/05/2013	Jibar Tradeable Future			4.98000	95.02000	4.96000	95.04000				0.00	0	0.00
JIBAR FUTURE	On 19/06/2013	Jibar Tradeable Future			4.98000	95.02000	4.96000	95.04000				0.00	0	500.00
JIBAR FUTURE	On 18/09/2013	Jibar Tradeable Future			5.01000	94.99000	4.98000	95.02000				0.00	0	2,200.00
JIBAR FUTURE	On 18/12/2013	Jibar Tradeable Future			5.09000	94.91000	5.05000	94.95000				0.00	0	2,000.00
JIBAR FUTURE	On 19/03/2014	Jibar Tradeable Future			5.21000	94.79000	5.16000	94.84000				0.00	0	1,000.00
JIBAR FUTURE	On 18/06/2014	Jibar Tradeable Future			5.34000	94.66000	5.29000	94.71000				0.00	0	800.00
JIBAR FUTURE	On 17/09/2014	Jibar Tradeable Future			5.49000	94.51000	5.46000	94.54000				0.00	0	0.00
NZ\$ / R	On 14/12/2012	Foreign Exchange Future			7.26050	7.26050	7.23380	7.23380		9.44		0.00	0	0.00
NZ\$ / R	On 14/12/2012	Foreign Exchange Future	6.29	Call	973.20000	0.97320	946.51110	0.94651	973.200	15.08		0.00	0	0.00
NZ\$ / R	On 14/12/2012	Foreign Exchange Future	6.29	Put	0.00000	0.00000	0.01110	0.00001	0.000	15.08		0.00	0	0.00
NZ\$ / R	On 14/12/2012	Foreign Exchange Future	6.34	Call	923.20010	0.92320	896.51370	0.89651	923.200	15.16		0.00	0	0.00
NZ\$ / R	On 14/12/2012	Foreign Exchange Future	6.34	Put	0.00010	0.00000	0.01370	0.00001	0.000	15.16		0.00	0	0.00
NZ\$ / R	On 14/12/2012	Foreign Exchange Future	6.39	Call	873.20040	0.87320	846.51700	0.84652	873.200	15.23		0.00	0	0.00
NZ\$ / R	On 14/12/2012	Foreign Exchange Future	6.39	Put	0.00040	0.00000	0.01700	0.00002	0.000	15.23		0.00	0	0.00
NZ\$ / R	On 14/12/2012	Foreign Exchange Future	6.45	Call	810.50190	0.81050	783.82270	0.78382	810.502	15.31		0.00	0	0.00
NZ\$ / R	On 14/12/2012	Foreign Exchange Future	6.45	Put	0.00190	0.00000	0.02270	0.00002	0.002	15.31		0.00	0	0.00
NZ\$ / R	On 14/12/2012	Foreign Exchange Future	6.63	Call	630.54670	0.63055	603.90810	0.60391	630.547	14.78		0.00	0	0.00
NZ\$ / R	On 14/12/2012	Foreign Exchange Future	6.63	Put	0.04670	0.00005	0.10810	0.00011	0.047	14.78		0.00	0	0.00
NZ\$ / R	On 18/03/2013	Foreign Exchange Future			7.32540	7.32540	7.29750	7.29750		9.66		0.00	0	0.00
NZ\$ / R	On 18/03/2013	Foreign Exchange Future	6.90	Call	452.59680	0.45260	432.60440	0.43260	452.597	10.08		0.00	0	0.00
NZ\$ / R	On 18/03/2013	Foreign Exchange Future	6.90	Put	27.19680	0.02720	35.10440	0.03510	27.197	10.08		0.00	0	0.00
NZ\$ / R	On 18/03/2013	Foreign Exchange Future	6.91	Call	443.84790	0.44385	424.00230	0.42400	443.848	10.05		0.00	0	0.00
NZ\$ / R	On 18/03/2013	Foreign Exchange Future	6.91	Put	28.44790	0.02845	36.50230	0.03650	28.448	10.05		0.00	0	0.00
NZ\$ / R	On 18/03/2013	Foreign Exchange Future	6.89	Call	461.39300	0.46139	441.25580	0.44126	461.393	10.10		0.00	0	0.00
NZ\$ / R	On 18/03/2013	Foreign Exchange Future	6.89	Put	25.99300	0.02599	33.75580	0.03376	25.993	10.10		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			7.14617	107.80262	7.12123	107.98427			4,851,117.90	45	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	776.11000	0.77611	594.46000	0.59446	776.110		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	702.69000	0.70269	521.04000	0.52104	702.690		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	629.34000	0.62934	447.69000	0.44769	629.340		0.00	0	0.00
R023	On 02/05/2013	Bond Future			7.20785	105.18396	7.18205	105.36785			0.00	0	2.00
R023	On 02/05/2013	Bond Future	7.06	Call	0.00000	0.00000	0.00000	0.00000	0.000		0.00	0	0.00
R023	On 02/05/2013	Bond Future	7.06	Put	1,059.46000	1.05946	875.57000	0.87557	1,059.460		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	1,203.84000	1.20384	1,019.95000	1.01995	1,203.840		0.00	0	0.00
R023	On 02/05/2013	Bond Future	7.05	Call	0.00000	0.00000	0.00000	0.00000	0.000		0.00	0	0.00
R023	On 02/05/2013	Bond Future	7.05	Put	1,131.62000	1.13162	947.73000	0.94773	1,131.620		0.00	0	0.00
R023	On 01/08/2013	Bond Future			7.27123	106.60019	7.24444	106.78663			0.00	0	0.00
R023	On 01/08/2013	Bond Future	7.29	Call	130.37000	0.13037	316.81000	0.31681	130.370		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	199.74000	0.19974	386.18000	0.38618	199.740		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	269.05000	0.26905	455.49000	0.45549	269.050		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			5.51834	124.57114	5.48071	124.67134		2.05	79,351,816.18	637	7,617.00
R157	On 07/02/2013	Bond Future	6.28	Call	2,025.08000	2.02508	2,122.10000	2.12210	2,025.080	2.17	0.00	0	0.00
R157	On 07/02/2013	Bond Future	6.28	Put	20.07000	0.02007	16.89000	0.01689	20.070	2.17	0.00	0	0.00
R157	On 07/02/2013	Bond Future	6.50	Call	2,582.05000	2.58205	2,681.23000	2.68123	2,582.050	2.20	0.00	0	0.00
R157	On 07/02/2013	Bond Future	6.50	Put	6.02000	0.00602	5.00000	0.00500	6.020	2.20	0.00	0	0.00
R157	On 07/02/2013	Bond Future	6.70	Call	3,093.62000	3.09362	3,193.53000	3.19353	3,093.620	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	6.70	Put	1.58000	0.00158	1.29000	0.00129	1.580	2.20	0.00	0	0.00
R157	On 07/02/2013	Bond Future	6.75	Call	3,221.68000	3.22168	3,321.67000	3.32167	3,221.680	2.20	0.00	0	0.00
R157	On 07/02/2013	Bond Future	6.75	Put	1.10000	0.00110	0.89000	0.00089	1.100	2.20	0.00	0	0.00
R157	On 07/02/2013	Bond Future	6.80	Call	3,349.70000	3.34970	3,449.76000	3.44976	3,349.700	2.20	0.00	0	0.00
R157	On 07/02/2013	Bond Future	6.80	Put	0.76000	0.00076	0.62000	0.00062	0.760	2.20	0.00	0	0.00
R157	On 02/05/2013	Bond Future			5.54720	119.26523	5.50529	119.36673		2.02	0.00	0	141.00
R157	On 02/05/2013	Bond Future	5.35	Call	407.92000	0.40792	449.84000	0.44984	407.920	2.00	0.00	0	0.00
R157	On 02/05/2013	Bond Future	5.35	Put	886.51000	0.88651	826.93000	0.82693	886.510	2.00	0.00	0	0.00
R157	On 02/05/2013	Bond Future	5.36	Call	417.44000	0.41744	459.99000	0.45999	417.440	2.00	0.00	0	0.00
R157	On 02/05/2013	Bond Future	5.36	Put	871.70000	0.87170	812.75000	0.81275	871.700	2.00	0.00	0	0.00
R157	On 02/05/2013	Bond Future	5.34	Call	398.54000	0.39854	439.84000	0.43984	398.540	2.00	0.00	0	0.00
R157	On 02/05/2013	Bond Future	5.34	Put	901.47000	0.90147	841.27000	0.84127	901.470	2.00	0.00	0	0.00
R157	On 07/11/2013	Bond Future			5.61205	115.75032	5.55624	115.85540		1.87	0.00	0	0.00
R157	On 07/11/2013	Bond Future	5.61	Call	839.76000	0.83976	894.88000	0.89488	839.760	1.88	0.00	0	0.00
R157	On 07/11/2013	Bond Future	5.61	Put	843.62000	0.84362	793.66000	0.79366	843.620	1.88	0.00	0	0.00
R157	On 07/11/2013	Bond Future	5.59	Call	820.35000	0.82035	874.71000	0.87471	820.350	1.88	0.00	0	0.00
R157	On 07/11/2013	Bond Future	5.59	Put	861.85000	0.86185	811.13000	0.81113	861.850	1.88	0.00	0	0.00
R157	On 07/11/2013	Bond Future	5.60	Call	830.02000	0.83002	884.76000	0.88476	830.020	1.88	0.00	0	0.00
R157	On 07/11/2013	Bond Future	5.60	Put	852.70000	0.85270	802.36000	0.80236	852.700	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			7.63468	125.74776	7.60475	126.04346		12.95	36,844,093.68	293	37,363.00
R186	On 07/02/2013	Bond Future	7.00	Call	707.99000	0.70799	779.96000	0.77996	707.990	12.75	0.00	0	10,300.00
R186	On 07/02/2013	Bond Future	7.00	Put	7,195.64000	7.19564	6,971.91000	6.97191	7,195.640	12.75	0.00	0	0.00
R186	On 07/02/2013	Bond Future	7.25	Call	1,317.26000	1.31726	1,427.22000	1.42722	1,317.260	12.85	0.00	0	670.00

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	7.25	Put	5,194.18000	5.19418	5,008.44000	5.00844	5,194.180	12.85	0.00	0	0.00
R186	On 07/02/2013	Bond Future	7.50	Call	2,220.08000	2.22008	2,371.89000	2.37189	2,220.080	12.95	0.00	0	575.00
R186	On 07/02/2013	Bond Future	7.50	Put	3,558.50000	3.55850	3,414.61000	3.41461	3,558.500	12.95	0.00	0	0.00
R186	On 07/02/2013	Bond Future	8.32	Call	7,213.47000	7.21347	7,472.45000	7.47245	7,213.470	13.43	0.00	0	0.00
R186	On 07/02/2013	Bond Future	8.32	Put	704.91000	0.70491	668.19000	0.66819	704.910	13.43	0.00	0	2,000.00
R186	On 07/02/2013	Bond Future	8.50	Call	8,594.55000	8.59455	8,865.79000	8.86579	8,594.550	13.54	0.00	0	0.00
R186	On 07/02/2013	Bond Future	8.50	Put	456.73000	0.45673	432.27000	0.43227	456.730	13.54	0.00	0	0.00
R186	On 07/02/2013	Bond Future	7.75	Call	3,444.81000	3.44481	3,637.13000	3.63713	3,444.810	13.10	0.00	0	1,000.00
R186	On 07/02/2013	Bond Future	7.75	Put	2,314.66000	2.31466	2,211.28000	2.21128	2,314.660	13.10	0.00	0	0.00
R186	On 07/02/2013	Bond Future	8.00	Call	4,955.71000	4.95571	5,182.52000	5.18252	4,955.710	13.25	0.00	0	0.00
R186	On 07/02/2013	Bond Future	8.00	Put	1,424.73000	1.42473	1,355.84000	1.35584	1,424.730	13.25	0.00	0	150.00
R186	On 07/02/2013	Bond Future	8.55	Call	8,984.53000	8.98453	9,258.60000	9.25860	8,984.530	13.54	0.00	0	0.00
R186	On 07/02/2013	Bond Future	8.55	Put	399.84000	0.39984	378.21000	0.37821	399.840	13.54	0.00	0	0.00
R186	On 07/02/2013	Bond Future	8.45	Call	8,205.15000	8.20515	8,473.36000	8.47336	8,205.150	13.51	0.00	0	0.00
R186	On 07/02/2013	Bond Future	8.45	Put	516.67000	0.51667	489.18000	0.48918	516.670	13.51	0.00	0	0.00
R186	On 07/02/2013	Bond Future	8.47	Call	8,360.44000	8.36044	8,629.89000	8.62989	8,360.440	13.52	0.00	0	0.00
R186	On 07/02/2013	Bond Future	8.47	Put	491.93000	0.49193	465.68000	0.46568	491.930	13.52	0.00	0	0.00
R186	On 02/05/2013	Bond Future	7.70505		127.25739	7.67416	127.55678			12.98	0.00	0	212.00
R186	On 02/05/2013	Bond Future	7.41	Call	2,982.28000	2.98228	3,120.07000	3.12007	2,982.280	12.87	0.00	0	0.00
R186	On 02/05/2013	Bond Future	7.41	Put	5,883.99000	5.88399	5,722.39000	5.72239	5,883.990	12.87	0.00	0	0.00
R186	On 02/05/2013	Bond Future	7.39	Call	2,905.53000	2.90553	3,041.10000	3.04110	2,905.530	12.87	0.00	0	0.00
R186	On 02/05/2013	Bond Future	7.39	Put	6,007.37000	6.00737	5,843.55000	5.84355	6,007.370	12.87	0.00	0	0.00
R186	On 02/05/2013	Bond Future	7.40	Call	2,943.75000	2.94375	3,080.43000	3.08043	2,943.750	12.87	0.00	0	0.00
R186	On 02/05/2013	Bond Future	7.40	Put	5,945.47000	5.94547	5,782.76000	5.78276	5,945.470	12.87	0.00	0	0.00
R186	On 07/11/2013	Bond Future	7.86689		125.41024	7.83365	125.71864			13.75	0.00	0	0.00
R186	On 07/11/2013	Bond Future	8.14	Call	8,017.09000	8.01709	8,208.41000	8.20841	8,017.090	13.98	0.00	0	0.00
R186	On 07/11/2013	Bond Future	8.14	Put	5,524.02000	5.52402	5,406.94000	5.40694	5,524.020	13.98	0.00	0	0.00
R186	On 07/11/2013	Bond Future	8.15	Call	8,067.88000	8.06788	8,259.83000	8.25983	8,067.880	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	8.15	Put	5,484.89000	5.48489	5,368.44000	5.36844	5,484.890	13.98	0.00	0	0.00
R186	On 07/11/2013	Bond Future	8.16	Call	8,118.80000	8.11880	8,311.38000	8.31138	8,118.800	13.99	0.00	0	0.00
R186	On 07/11/2013	Bond Future	8.16	Put	5,445.99000	5.44599	5,330.17000	5.33017	5,445.990	13.99	0.00	0	0.00
R186	On 07/11/2013	Bond Future	8.75	Call	11,333.87000	11.33387	11,560.30000	11.56030	11,333.870	14.34	0.00	0	0.00
R186	On 07/11/2013	Bond Future	8.75	Put	3,526.20000	3.52620	3,444.23000	3.44423	3,526.200	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			217.28909	217.28909	217.26436	217.26436			0.00	0	154.00
R189	On 07/02/2013	Bond Future	212.99	Call	4,299.09000	4.29909	4,274.36000	4.27436	4,299.090		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	4,289.09000	4.28909	4,264.36000	4.26436	4,289.090		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	4,279.09000	4.27909	4,254.36000	4.25436	4,279.090		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			280.86946	280.86946	280.82127	280.82127			11,234,778.40	40	2,543.00
R197	On 07/02/2013	Bond Future	278.99	Call	1,879.46000	1.87946	1,831.27000	1.83127	1,879.460		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	1,869.46000	1.86946	1,821.27000	1.82127	1,869.460		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	1,859.46000	1.85946	1,811.27000	1.81127	1,859.460		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			284.39479	284.39479	284.34658	284.34658			0.00	0	40.00

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	Call	2,004.79000	2.00479	1,956.58000	1.95658	2,004.790		0.00	0	0.00
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	1,994.79000	1.99479	1,946.58000	1.94658	1,994.790		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	1,984.79000	1.98479	1,936.58000	1.93658	1,984.790		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			5.11544	107.61564	5.07643	107.68675		1.39	0.00	0	1,540.00
R201	On 07/02/2013	Bond Future	4.98	Call	154.32000	0.15432	182.70000	0.18270	154.320	1.39	0.00	0	0.00
R201	On 07/02/2013	Bond Future	4.98	Put	401.50000	0.40150	358.77000	0.35877	401.500	1.39	0.00	0	0.00
R201	On 07/02/2013	Bond Future	5.60	Call	909.93000	0.90993	975.42000	0.97542	909.930	1.46	0.00	0	0.00
R201	On 07/02/2013	Bond Future	5.60	Put	31.75000	0.03175	26.13000	0.02613	31.750	1.46	0.00	0	0.00
R201	On 07/02/2013	Bond Future	6.20	Call	1,952.98000	1.95298	2,023.97000	2.02397	1,952.980	1.51	0.00	0	0.00
R201	On 07/02/2013	Bond Future	6.20	Put	0.55000	0.00055	0.43000	0.00043	0.550	1.51	0.00	0	0.00
R201	On 07/02/2013	Bond Future	6.25	Call	2,041.66000	2.04166	2,112.68000	2.11268	2,041.660	1.51	0.00	0	0.00
R201	On 07/02/2013	Bond Future	6.25	Put	0.36000	0.00036	0.27000	0.00027	0.360	1.51	0.00	0	0.00
R201	On 07/02/2013	Bond Future	6.30	Call	2,130.30000	2.13030	2,201.35000	2.20135	2,130.300	1.51	0.00	0	0.00
R201	On 07/02/2013	Bond Future	6.30	Put	0.23000	0.00023	0.17000	0.00017	0.230	1.51	0.00	0	0.00
R201	On 02/05/2013	Bond Future			5.09656	108.90758	5.05153	108.97963		1.18	0.00	0	4.00
R201	On 02/05/2013	Bond Future	4.05	Call	4.62000	0.00462	6.08000	0.00608	4.620	1.11	0.00	0	0.00
R201	On 02/05/2013	Bond Future	4.05	Put	1,696.29000	1.69629	1,625.70000	1.62570	1,696.290	1.11	0.00	0	0.00
R201	On 02/05/2013	Bond Future	4.06	Call	4.92000	0.00492	6.46000	0.00646	4.920	1.12	0.00	0	0.00
R201	On 02/05/2013	Bond Future	4.06	Put	1,680.25000	1.68025	1,609.74000	1.60974	1,680.250	1.12	0.00	0	0.00
R201	On 02/05/2013	Bond Future	4.04	Call	4.33000	0.00433	5.71000	0.00571	4.330	1.11	0.00	0	0.00
R201	On 02/05/2013	Bond Future	4.04	Put	1,712.33000	1.71233	1,641.66000	1.64166	1,712.330	1.11	0.00	0	0.00
R201	On 07/11/2013	Bond Future			4.97715	107.44719	4.90907	107.52191		1.02	0.00	0	0.00
R201	On 07/11/2013	Bond Future	4.80	Call	335.04000	0.33504	368.78000	0.36878	335.040	1.02	0.00	0	0.00
R201	On 07/11/2013	Bond Future	4.80	Put	529.63000	0.52963	488.65000	0.48865	529.630	1.02	0.00	0	0.00

Contract Details			Strike	Call / Put	MTM Yield	MarkPrice	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
R201	On 07/11/2013	Bond Future	4.81	Call	340.15000	0.34015	374.21000	0.37421	340.150	1.03	0.00	0	0.00
R201	On 07/11/2013	Bond Future	4.81	Put	523.74000	0.52374	483.08000	0.48308	523.740	1.03	0.00	0	0.00
R201	On 07/11/2013	Bond Future	4.79	Call	329.97000	0.32997	363.41000	0.36341	329.970	1.02	0.00	0	0.00
R201	On 07/11/2013	Bond Future	4.79	Put	535.56000	0.53556	494.28000	0.49428	535.560	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			208.50318	208.50318	208.46303	208.46303			2,710,541.34	13	51,742.00
R202	On 07/02/2013	Bond Future	204.99	Call	3,513.18000	3.51318	3,473.03000	3.47303	3,513.180		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	3,503.18000	3.50318	3,463.03000	3.46303	3,503.180		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	3,493.18000	3.49318	3,453.03000	3.45303	3,493.180		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			211.12005	211.12005	211.08003	211.08003			0.00	0	1.00
R202	On 02/05/2013	Bond Future	211.04	Call	80.05000	0.08005	40.03000	0.04003	80.050		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	70.05000	0.07005	30.03000	0.03003	70.050		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	60.05000	0.06005	20.03000	0.02003	60.050		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			5.99664	112.32834	5.96571	112.45744		4.38	112,328.34	1	15,419.00
R203	On 07/02/2013	Bond Future	5.54	Call	209.02000	0.20902	238.13000	0.23813	209.020	4.30	0.00	0	10,000.00
R203	On 07/02/2013	Bond Future	5.54	Put	2,134.00000	2.13400	2,034.01000	2.03401	2,134.000	4.30	0.00	0	0.00
R203	On 07/02/2013	Bond Future	6.11	Call	1,113.93000	1.11393	1,197.63000	1.19763	1,113.930	4.41	0.00	0	12,600.00
R203	On 07/02/2013	Bond Future	6.11	Put	642.40000	0.64240	597.00000	0.59700	642.400	4.41	0.00	0	3,254.00

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	Call	2,107.76000	2.10776	2,217.11000	2.21711	2,107.760	4.51	0.00	0	0.00
R203	On 07/02/2013	Bond Future	6.45	Put	236.85000	0.23685	217.10000	0.21710	236.850	4.51	0.00	0	0.00
R203	On 07/02/2013	Bond Future	6.55	Call	2,447.58000	2.44758	2,562.02000	2.56202	2,447.580	4.53	0.00	0	0.00
R203	On 07/02/2013	Bond Future	6.55	Put	169.30000	0.16930	154.64000	0.15464	169.300	4.53	0.00	0	0.00
R203	On 07/02/2013	Bond Future	6.65	Call	2,802.48000	2.80248	2,920.94000	2.92094	2,802.480	4.56	0.00	0	0.00
R203	On 07/02/2013	Bond Future	6.65	Put	118.72000	0.11872	108.08000	0.10808	118.720	4.56	0.00	0	30,250.00
R203	On 07/02/2013	Bond Future	6.94	Call	3,886.86000	3.88686	4,012.30000	4.01230	3,886.860	4.64	0.00	0	0.00
R203	On 07/02/2013	Bond Future	6.94	Put	37.83000	0.03783	34.17000	0.03417	37.830	4.64	0.00	0	0.00
R203	On 07/02/2013	Bond Future	7.15	Call	4,697.22000	4.69722	4,824.88000	4.82488	4,697.220	4.65	0.00	0	0.00
R203	On 07/02/2013	Bond Future	7.15	Put	14.13000	0.01413	12.69000	0.01269	14.130	4.65	0.00	0	0.00
R203	On 07/02/2013	Bond Future	6.50	Call	2,275.55000	2.27555	2,387.59000	2.38759	2,275.550	4.52	0.00	0	0.00
R203	On 07/02/2013	Bond Future	6.50	Put	200.72000	0.20072	183.66000	0.18366	200.720	4.52	0.00	0	0.00
R203	On 02/05/2013	Bond Future	6.04247		109.52051	6.00957	109.65126			4.35	0.00	0	22.00
R203	On 02/05/2013	Bond Future	5.90	Call	966.14000	0.96614	1,027.74000	1.02774	966.140	4.33	0.00	0	0.00
R203	On 02/05/2013	Bond Future	5.90	Put	1,533.75000	1.53375	1,464.60000	1.46460	1,533.750	4.33	0.00	0	0.00
R203	On 02/05/2013	Bond Future	5.91	Call	983.64000	0.98364	1,045.92000	1.04592	983.640	4.34	0.00	0	0.00
R203	On 02/05/2013	Bond Future	5.91	Put	1,511.29000	1.51129	1,442.82000	1.44282	1,511.290	4.34	0.00	0	0.00
R203	On 02/05/2013	Bond Future	5.89	Call	948.83000	0.94883	1,009.76000	1.00976	948.830	4.33	0.00	0	0.00
R203	On 02/05/2013	Bond Future	5.89	Put	1,556.42000	1.55642	1,486.60000	1.48660	1,556.420	4.33	0.00	0	0.00
R203	On 07/11/2013	Bond Future	6.15289		108.38413	6.11456	108.51917			4.41	0.00	0	0.00
R203	On 07/11/2013	Bond Future	6.00	Call	1,580.32000	1.58032	1,646.14000	1.64614	1,580.320	4.38	0.00	0	0.00
R203	On 07/11/2013	Bond Future	6.00	Put	2,120.19000	2.12019	2,050.97000	2.05097	2,120.190	4.38	0.00	0	0.00
R203	On 07/11/2013	Bond Future	6.01	Call	1,596.55000	1.59655	1,662.79000	1.66279	1,596.550	4.38	0.00	0	0.00
R203	On 07/11/2013	Bond Future	6.01	Put	2,101.01000	2.10101	2,032.21000	2.03221	2,101.010	4.38	0.00	0	0.00
R203	On 07/11/2013	Bond Future	5.99	Call	1,564.19000	1.56419	1,629.60000	1.62960	1,564.190	4.38	0.00	0	0.00
R203	On 07/11/2013	Bond Future	5.99	Put	2,139.49000	2.13949	2,069.86000	2.06986	2,139.490	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			6.24788	109.63385	6.21725	109.78989		5.94	3,837,184.75	35	11,672.00
R204	On 07/02/2013	Bond Future	7.29	Call	5,195.49000	5.19549	5,347.54000	5.34754	5,195.490	6.30	0.00	0	0.00
R204	On 07/02/2013	Bond Future	7.29	Put	46.70000	0.04670	42.71000	0.04271	46.700	6.30	0.00	0	0.00
R204	On 07/02/2013	Bond Future	7.45	Call	5,935.73000	5.93573	6,089.71000	6.08971	5,935.730	6.30	0.00	0	0.00
R204	On 07/02/2013	Bond Future	7.45	Put	23.26000	0.02326	21.20000	0.02120	23.260	6.30	0.00	0	0.00
R204	On 07/02/2013	Bond Future	7.95	Call	8,256.41000	8.25641	8,412.28000	8.41228	8,256.410	6.30	0.00	0	0.00
R204	On 07/02/2013	Bond Future	7.95	Put	1.81000	0.00181	1.64000	0.00164	1.810	6.30	0.00	0	0.00
R204	On 07/02/2013	Bond Future	8.00	Call	8,486.52000	8.48652	8,642.43000	8.64243	8,486.520	6.30	0.00	0	0.00
R204	On 07/02/2013	Bond Future	8.00	Put	1.36000	0.00136	1.23000	0.00123	1.360	6.30	0.00	0	0.00
R204	On 07/02/2013	Bond Future	8.05	Call	8,716.09000	8.71609	8,872.04000	8.87204	8,716.090	6.30	0.00	0	0.00
R204	On 07/02/2013	Bond Future	8.05	Put	1.01000	0.00101	0.92000	0.00092	1.010	6.30	0.00	0	0.00
R204	On 02/05/2013	Bond Future			6.29913	110.95002	6.26692	111.10798		6.05	0.00	0	24.00
R204	On 02/05/2013	Bond Future	6.30	Call	1,740.36000	1.74036	1,827.44000	1.82744	1,740.360	6.07	0.00	0	0.00
R204	On 02/05/2013	Bond Future	6.30	Put	1,736.09000	1.73609	1,665.21000	1.66521	1,736.090	6.07	0.00	0	0.00
R204	On 02/05/2013	Bond Future	6.31	Call	1,765.45000	1.76545	1,853.24000	1.85324	1,765.450	6.07	0.00	0	0.00
R204	On 02/05/2013	Bond Future	6.31	Put	1,712.20000	1.71220	1,642.03000	1.64203	1,712.200	6.07	0.00	0	0.00
R204	On 02/05/2013	Bond Future	6.29	Call	1,715.47000	1.71547	1,801.85000	1.80185	1,715.470	6.06	0.00	0	0.00
R204	On 02/05/2013	Bond Future	6.29	Put	1,760.21000	1.76021	1,688.63000	1.68863	1,760.210	6.06	0.00	0	0.00
R204	On 07/11/2013	Bond Future			6.41901	109.92896	6.38259	110.09203		6.13	0.00	0	0.00
R204	On 07/11/2013	Bond Future	6.30	Call	2,336.32000	2.33632	2,419.04000	2.41904	2,336.320	6.10	0.00	0	0.00
R204	On 07/11/2013	Bond Future	6.30	Put	2,870.31000	2.87031	2,789.96000	2.78996	2,870.310	6.10	0.00	0	0.00
R204	On 07/11/2013	Bond Future	6.31	Call	2,357.73000	2.35773	2,440.90000	2.44090	2,357.730	6.10	0.00	0	0.00
R204	On 07/11/2013	Bond Future	6.31	Put	2,846.72000	2.84672	2,766.82000	2.76682	2,846.720	6.10	0.00	0	0.00
R204	On 07/11/2013	Bond Future	7.00	Call	4,114.24000	4.11424	4,226.44000	4.22644	4,114.240	6.29	0.00	0	0.00
R204	On 07/11/2013	Bond Future	7.00	Put	1,553.52000	1.55352	1,502.65000	1.50265	1,553.520	6.29	0.00	0	180.00
R204	On 07/11/2013	Bond Future	6.29	Call	2,315.02000	2.31502	2,397.29000	2.39729	2,315.020	6.10	0.00	0	0.00
R204	On 07/11/2013	Bond Future	6.29	Put	2,894.03000	2.89403	2,813.23000	2.81323	2,894.030	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			5.09226	102.71755	5.06156	102.74538		0.62	0.00	0	1,120.00
R206	On 07/02/2013	Bond Future	4.76	Call	18.49000	0.01849	23.03000	0.02303	18.490	0.61	0.00	0	0.00
R206	On 07/02/2013	Bond Future	4.76	Put	320.30000	0.32030	297.01000	0.29701	320.300	0.61	0.00	0	0.00
R206	On 07/02/2013	Bond Future	5.00	Call	73.68000	0.07368	85.63000	0.08563	73.680	0.62	0.00	0	0.00
R206	On 07/02/2013	Bond Future	5.00	Put	157.34000	0.15734	141.46000	0.14146	157.340	0.62	0.00	0	0.00
R206	On 07/02/2013	Bond Future	5.95	Call	773.35000	0.77335	801.07000	0.80107	773.350	0.69	0.00	0	0.00
R206	On 07/02/2013	Bond Future	5.95	Put	0.55000	0.00055	0.44000	0.00044	0.550	0.69	0.00	0	0.00
R206	On 07/02/2013	Bond Future	6.00	Call	817.93000	0.81793	845.68000	0.84568	817.930	0.69	0.00	0	0.00
R206	On 07/02/2013	Bond Future	6.00	Put	0.37000	0.00037	0.29000	0.00029	0.370	0.69	0.00	0	0.00
R206	On 07/02/2013	Bond Future	6.05	Call	862.53000	0.86253	890.31000	0.89031	862.530	0.69	0.00	0	0.00
R206	On 07/02/2013	Bond Future	6.05	Put	0.23000	0.00023	0.18000	0.00018	0.230	0.69	0.00	0	0.00
R206	On 02/05/2013	Bond Future			5.05196	103.95060	5.01058	103.97883		0.50	0.00	0	23.00
R206	On 02/05/2013	Bond Future	3.40	Call	0.01000	0.00001	0.02000	0.00002	0.010	0.47	0.00	0	0.00
R206	On 02/05/2013	Bond Future	3.40	Put	1,137.65000	1.13765	1,109.43000	1.10943	1,137.650	0.47	0.00	0	0.00
R206	On 02/05/2013	Bond Future	3.41	Call	0.01000	0.00001	0.02000	0.00002	0.010	0.47	0.00	0	0.00
R206	On 02/05/2013	Bond Future	3.41	Put	1,130.70000	1.13070	1,102.48000	1.10248	1,130.700	0.47	0.00	0	0.00
R206	On 02/05/2013	Bond Future	3.39	Call	0.01000	0.00001	0.02000	0.00002	0.010	0.47	0.00	0	0.00
R206	On 02/05/2013	Bond Future	3.39	Put	1,144.60000	1.14460	1,116.38000	1.11638	1,144.600	0.47	0.00	0	0.00
R206	On 07/11/2013	Bond Future			4.12656	103.00469	3.96114	103.03437		0.14	0.00	0	0.00
R206	On 07/11/2013	Bond Future	4.30	Call	73.38000	0.07338	92.07000	0.09207	73.380	0.14	0.00	0	0.00
R206	On 07/11/2013	Bond Future	4.30	Put	42.29000	0.04229	31.30000	0.03130	42.290	0.14	0.00	0	0.00
R206	On 07/11/2013	Bond Future	4.31	Call	74.43000	0.07443	93.26000	0.09326	74.430	0.14	0.00	0	0.00
R206	On 07/11/2013	Bond Future	4.31	Put	41.55000	0.04155	30.70000	0.03070	41.550	0.14	0.00	0	0.00
R206	On 07/11/2013	Bond Future	4.29	Call	72.32000	0.07232	90.87000	0.09087	72.320	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 07/11/2013	Bond Future	4.29	Put	43.03000	0.04303	31.90000	0.03190	43.030	0.14	0.00	0	0.00
R206	On 15/01/2014	Price Contribution			100.00000	100.00000	100.00000	100.00000			0.00	0	0.00
R207	On 07/02/2013	Bond Future			6.54758	104.41328	6.51198	104.61379		7.23	4,907,424.16	47	6,643.00
R207	On 07/02/2013	Bond Future	7.66	Call	6,080.91000	6.08091	6,276.63000	6.27663	6,080.910	7.61	0.00	0	0.00
R207	On 07/02/2013	Bond Future	7.66	Put	48.02000	0.04802	43.23000	0.04323	48.020	7.61	0.00	0	0.00
R207	On 07/02/2013	Bond Future	7.80	Call	6,787.81000	6.78781	6,985.58000	6.98558	6,787.810	7.61	0.00	0	0.00
R207	On 07/02/2013	Bond Future	7.80	Put	26.64000	0.02664	23.90000	0.02390	26.640	7.61	0.00	0	0.00
R207	On 07/02/2013	Bond Future	8.20	Call	8,809.31000	8.80931	9,009.38000	9.00938	8,809.310	7.61	0.00	0	0.00
R207	On 07/02/2013	Bond Future	8.20	Put	3.96000	0.00396	3.52000	0.00352	3.960	7.61	0.00	0	0.00
R207	On 07/02/2013	Bond Future	8.25	Call	9,060.15000	9.06015	9,260.33000	9.26033	9,060.150	7.61	0.00	0	0.00
R207	On 07/02/2013	Bond Future	8.25	Put	3.04000	0.00304	2.71000	0.00271	3.040	7.61	0.00	0	0.00
R207	On 07/02/2013	Bond Future	8.30	Call	9,310.38000	9.31038	9,510.63000	9.51063	9,310.380	7.61	0.00	0	0.00
R207	On 07/02/2013	Bond Future	8.30	Put	2.33000	0.00233	2.07000	0.00207	2.330	7.61	0.00	0	0.00
R207	On 02/05/2013	Bond Future			6.60604	105.66667	6.56885	105.86966		7.40	0.00	0	0.00
R207	On 02/05/2013	Bond Future	6.45	Call	1,625.51000	1.62551	1,723.51000	1.72351	1,625.510	7.39	0.00	0	0.00
R207	On 02/05/2013	Bond Future	6.45	Put	2,480.50000	2.48050	2,375.51000	2.37551	2,480.500	7.39	0.00	0	0.00
R207	On 02/05/2013	Bond Future	6.46	Call	1,649.49000	1.64949	1,748.37000	1.74837	1,649.490	7.39	0.00	0	0.00
R207	On 02/05/2013	Bond Future	6.46	Put	2,449.43000	2.44943	2,345.32000	2.34532	2,449.430	7.39	0.00	0	0.00
R207	On 02/05/2013	Bond Future	6.44	Call	1,601.75000	1.60175	1,698.86000	1.69886	1,601.750	7.39	0.00	0	0.00
R207	On 02/05/2013	Bond Future	6.44	Put	2,511.83000	2.51183	2,405.95000	2.40595	2,511.830	7.39	0.00	0	0.00
R207	On 07/11/2013	Bond Future			6.73931	104.89535	6.69802	105.10463		7.61	0.00	0	0.00
R207	On 07/11/2013	Bond Future	6.70	Call	2,982.20000	2.98220	3,093.39000	3.09339	2,982.200	7.60	0.00	0	0.00
R207	On 07/11/2013	Bond Future	6.70	Put	3,181.43000	3.18143	3,083.34000	3.08334	3,181.430	7.60	0.00	0	0.00
R207	On 07/11/2013	Bond Future	6.71	Call	3,007.17000	3.00717	3,118.91000	3.11891	3,007.170	7.60	0.00	0	0.00
R207	On 07/11/2013	Bond Future	6.71	Put	3,155.68000	3.15568	3,058.14000	3.05814	3,155.680	7.60	0.00	0	0.00
R207	On 07/11/2013	Bond Future	6.69	Call	2,957.34000	2.95734	3,067.99000	3.06799	2,957.340	7.60	0.00	0	0.00
R207	On 07/11/2013	Bond Future	6.69	Put	3,207.33000	3.20733	3,108.70000	3.10870	3,207.330	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			6.69767	102.81674	6.67770	102.94074		8.54	36,397,125.96	354	18,998.00
R208	On 07/02/2013	Bond Future	8.00	Call	7,726.75000	7.72675	7,849.55000	7.84955	7,726.750	9.00	0.00	0	0.00
R208	On 07/02/2013	Bond Future	8.00	Put	33.98000	0.03398	32.78000	0.03278	33.980	9.00	0.00	0	0.00
R208	On 07/02/2013	Bond Future	8.05	Call	8,000.90000	8.00090	8,123.93000	8.12393	8,000.900	9.00	0.00	0	0.00
R208	On 07/02/2013	Bond Future	8.05	Put	27.68000	0.02768	26.71000	0.02671	27.680	9.00	0.00	0	0.00
R208	On 07/02/2013	Bond Future	8.83	Call	12,214.53000	12.21453	12,338.52000	12.33852	12,214.530	9.00	0.00	0	0.00
R208	On 07/02/2013	Bond Future	8.83	Put	0.62000	0.00062	0.61000	0.00061	0.620	9.00	0.00	0	0.00
R208	On 07/02/2013	Bond Future	6.00	Call	226.35000	0.22635	247.99000	0.24799	226.350	8.32	0.00	0	12,250.00
R208	On 07/02/2013	Bond Future	6.00	Put	4,673.12000	4.67312	4,570.76000	4.57076	4,673.120	8.32	0.00	0	0.00
R208	On 07/02/2013	Bond Future	7.78	Call	6,525.59000	6.52559	6,646.68000	6.64668	6,525.590	9.00	0.00	0	0.00
R208	On 07/02/2013	Bond Future	7.78	Put	79.49000	0.07949	76.58000	0.07658	79.490	9.00	0.00	0	0.00
R208	On 07/02/2013	Bond Future	7.85	Call	6,906.25000	6.90625	7,028.02000	7.02802	6,906.250	9.00	0.00	0	0.00
R208	On 07/02/2013	Bond Future	7.85	Put	61.23000	0.06123	59.00000	0.05900	61.230	9.00	0.00	0	0.00
R208	On 07/02/2013	Bond Future	7.95	Call	7,452.80000	7.45280	7,575.32000	7.57532	7,452.800	9.00	0.00	0	0.00
R208	On 07/02/2013	Bond Future	7.95	Put	41.54000	0.04154	40.06000	0.04006	41.540	9.00	0.00	0	0.00
R208	On 02/05/2013	Bond Future			6.75252	100.65814	6.73176	100.78375		8.97	0.00	0	47.00
R208	On 02/05/2013	Bond Future	6.66	Call	2,062.65000	2.06265	2,130.23000	2.13023	2,062.650	8.95	0.00	0	0.00
R208	On 02/05/2013	Bond Future	6.66	Put	2,623.94000	2.62394	2,565.91000	2.56591	2,623.940	8.95	0.00	0	0.00
R208	On 02/05/2013	Bond Future	6.64	Call	2,007.25000	2.00725	2,073.77000	2.07377	2,007.250	8.94	0.00	0	0.00
R208	On 02/05/2013	Bond Future	6.64	Put	2,690.38000	2.69038	2,631.29000	2.63129	2,690.380	8.94	0.00	0	0.00
R208	On 02/05/2013	Bond Future	6.65	Call	2,034.83000	2.03483	2,101.89000	2.10189	2,034.830	8.95	0.00	0	0.00
R208	On 02/05/2013	Bond Future	6.65	Put	2,657.01000	2.65701	2,598.46000	2.59846	2,657.010	8.95	0.00	0	0.00
R208	On 07/11/2013	Bond Future			6.88062	100.04089	6.85784	100.17057		9.34	0.00	0	0.00
R208	On 07/11/2013	Bond Future	6.81	Call	3,401.86000	3.40186	3,472.35000	3.47235	3,401.860	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	6.81	Put	3,804.57000	3.80457	3,745.38000	3.74538	3,804.570	9.30	0.00	0	0.00
R208	On 07/11/2013	Bond Future	7.50	Call	5,609.42000	5.60942	5,700.85000	5.70085	5,609.420	9.56	0.00	0	0.00
R208	On 07/11/2013	Bond Future	7.50	Put	2,161.80000	2.16180	2,123.55000	2.12355	2,161.800	9.56	0.00	0	230.00
R208	On 07/11/2013	Bond Future	6.79	Call	3,347.47000	3.34747	3,417.31000	3.41731	3,347.470	9.30	0.00	0	0.00
R208	On 07/11/2013	Bond Future	6.79	Put	3,864.59000	3.86459	3,804.75000	3.80475	3,864.590	9.30	0.00	0	0.00
R208	On 07/11/2013	Bond Future	6.80	Call	3,374.60000	3.37460	3,444.77000	3.44477	3,374.600	9.30	0.00	0	0.00
R208	On 07/11/2013	Bond Future	6.80	Put	3,834.49000	3.83449	3,774.98000	3.77498	3,834.490	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			8.42992	80.27632	8.40011	80.52567		15.88	14,289,184.96	178	11,374.00
R209	On 07/02/2013	Bond Future	8.63	Call	3,114.52000	3.11452	3,288.77000	3.28877	3,114.520	15.94	0.00	0	0.00
R209	On 07/02/2013	Bond Future	8.63	Put	1,472.59000	1.47259	1,397.49000	1.39749	1,472.590	15.94	0.00	0	11,000.00
R209	On 07/02/2013	Bond Future	8.83	Call	4,171.65000	4.17165	4,369.33000	4.36933	4,171.650	16.04	0.00	0	0.00
R209	On 07/02/2013	Bond Future	8.83	Put	942.00000	0.94200	890.33000	0.89033	942.000	16.04	0.00	0	14,000.00
R209	On 07/02/2013	Bond Future	8.95	Call	4,863.41000	4.86341	5,072.57000	5.07257	4,863.410	16.10	0.00	0	0.00
R209	On 07/02/2013	Bond Future	8.95	Put	705.97000	0.70597	665.78000	0.66578	705.970	16.10	0.00	0	0.00
R209	On 07/02/2013	Bond Future	9.06	Call	5,526.58000	5.52658	5,744.58000	5.74458	5,526.580	16.16	0.00	0	0.00
R209	On 07/02/2013	Bond Future	9.06	Put	534.57000	0.53457	503.22000	0.50322	534.570	16.16	0.00	0	0.00
R209	On 07/02/2013	Bond Future	9.10	Call	5,773.33000	5.77333	5,994.15000	5.99415	5,773.330	16.18	0.00	0	0.00
R209	On 07/02/2013	Bond Future	9.10	Put	481.55000	0.48155	453.02000	0.45302	481.550	16.18	0.00	0	0.00
R209	On 07/02/2013	Bond Future	9.00	Call	5,161.88000	5.16188	5,375.26000	5.37526	5,161.880	16.13	0.00	0	0.00
R209	On 07/02/2013	Bond Future	9.00	Put	623.22000	0.62322	587.25000	0.58725	623.220	16.13	0.00	0	0.00
R209	On 07/02/2013	Bond Future	9.05	Call	5,465.31000	5.46531	5,682.57000	5.68257	5,465.310	16.15	0.00	0	0.00
R209	On 07/02/2013	Bond Future	9.05	Put	548.55000	0.54855	516.46000	0.51646	548.550	16.15	0.00	0	0.00

Contract Details			Strike	Call / Put	MTM Yield	MarkPrice	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
R209	On 02/05/2013	Bond Future			8.49843	78.09849	8.46785	78.35087		19.85	0.00	0	33.00
R209	On 02/05/2013	Bond Future	8.01	Call	2,309.56000	2.30956	2,415.01000	2.41501	2,309.560	19.64	0.00	0	0.00
R209	On 02/05/2013	Bond Future	8.01	Put	6,498.27000	6.49827	6,351.34000	6.35134	6,498.270	19.64	0.00	0	0.00
R209	On 02/05/2013	Bond Future	7.99	Call	2,251.77000	2.25177	2,355.50000	2.35550	2,251.770	19.64	0.00	0	0.00
R209	On 02/05/2013	Bond Future	7.99	Put	6,619.39000	6.61939	6,470.74000	6.47074	6,619.390	19.64	0.00	0	0.00
R209	On 02/05/2013	Bond Future	8.00	Call	2,280.55000	2.28055	2,385.14000	2.38514	2,280.550	19.64	0.00	0	0.00
R209	On 02/05/2013	Bond Future	8.00	Put	6,558.64000	6.55864	6,410.85000	6.41085	6,558.640	19.64	0.00	0	0.00
R209	On 07/11/2013	Bond Future			8.65503	77.10986	8.62257	77.36981		21.33	0.00	0	0.00
R209	On 07/11/2013	Bond Future	8.81	Call	6,996.40000	6.99640	7,155.10000	7.15510	6,996.400	21.59	0.00	0	0.00
R209	On 07/11/2013	Bond Future	8.81	Put	5,774.05000	5.77405	5,672.80000	5.67280	5,774.050	21.59	0.00	0	0.00
R209	On 07/11/2013	Bond Future	9.50	Call	9,965.55000	9.96555	10,154.93000	10.15493	9,965.550	22.17	0.00	0	0.00
R209	On 07/11/2013	Bond Future	9.50	Put	3,655.84000	3.65584	3,585.27000	3.58527	3,655.840	22.17	0.00	0	180.00
R209	On 07/11/2013	Bond Future	8.79	Call	6,915.44000	6.91544	7,073.15000	7.07315	6,915.440	21.57	0.00	0	0.00
R209	On 07/11/2013	Bond Future	8.79	Put	5,849.13000	5.84913	5,746.89000	5.74689	5,849.130	21.57	0.00	0	0.00
R209	On 07/11/2013	Bond Future	8.80	Call	6,955.73000	6.95573	7,113.93000	7.11393	6,955.730	21.58	0.00	0	0.00
R209	On 07/11/2013	Bond Future	8.80	Put	5,811.34000	5.81134	5,709.59000	5.70959	5,811.340	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			162.46819	162.46819	162.43873	162.43873			0.00	0	1,212.00
R210	On 07/02/2013	Bond Future	156.99	Call	5,478.19000	5.47819	5,448.73000	5.44873	5,478.190		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	5,468.19000	5.46819	5,438.73000	5.43873	5,468.190		0.00	0	0.00

Contract Details			Strike	Call / Put	MTM Yield	MarkPrice	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
R210	On 07/02/2013	Bond Future	157.00	Put	0.00000	0.00000	0.00000	0.00000	0.000		0.00	0	0.00
R210	On 07/02/2013	Bond Future	157.01	Call	5,458.19000	5.45819	5,428.73000	5.42873	5,458.190		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			162.65544	162.65544	162.62574	162.62574			0.00	0	7.00
R210	On 02/05/2013	Bond Future	161.14	Call	1,515.44000	1.51544	1,485.74000	1.48574	1,515.440		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	1,505.44000	1.50544	1,475.74000	1.47574	1,505.440		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	1,495.44000	1.49544	1,465.74000	1.46574	1,495.440		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			125.60183	125.60183	125.58422	125.58422			0.00	0	703.00
R211	On 07/02/2013	Bond Future	122.99	Call	2,611.83000	2.61183	2,594.22000	2.59422	2,611.830		0.00	0	0.00
R211	On 07/02/2013	Bond Future	122.99	Put	0.00000	0.00000	0.00000	0.00000	0.000		0.00	0	0.00
R211	On 07/02/2013	Bond Future	123.00	Call	2,601.83000	2.60183	2,584.22000	2.58422	2,601.830		0.00	0	0.00
R211	On 07/02/2013	Bond Future	123.00	Put	0.00000	0.00000	0.00000	0.00000	0.000		0.00	0	0.00
R211	On 07/02/2013	Bond Future	123.01	Call	2,591.83000	2.59183	2,574.22000	2.57422	2,591.830		0.00	0	0.00
R211	On 07/02/2013	Bond Future	123.01	Put	0.00000	0.00000	0.00000	0.00000	0.000		0.00	0	0.00
R211	On 02/05/2013	Bond Future			127.17836	127.17836	127.16077	127.16077			0.00	0	7.00
R211	On 02/05/2013	Bond Future	125.69	Call	1,488.36000	1.48836	1,470.77000	1.47077	1,488.360		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	1,478.36000	1.47836	1,460.77000	1.46077	1,478.360		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	1,468.36000	1.46836	1,450.77000	1.45077	1,468.360		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			130.86633	130.86633	130.52132	130.52132			61,245,442.44	468	3,064.00

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	Call	1,876.33000	1.87633	1,531.32000	1.53132	1,876.330		0.00	0	0.00
R212	On 07/02/2013	Bond Future	128.99	Put	0.00000	0.00000	0.00000	0.00000	0.000		0.00	0	0.00
R212	On 07/02/2013	Bond Future	129.00	Call	1,866.33000	1.86633	1,521.32000	1.52132	1,866.330		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	1,856.33000	1.85633	1,511.32000	1.51132	1,856.330		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			132.50898	132.50898	132.15991	132.15991			0.00	0	11.00
R212	On 02/05/2013	Bond Future	131.09	Call	1,418.98000	1.41898	1,069.91000	1.06991	1,418.980		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	1,408.98000	1.40898	1,059.91000	1.05991	1,408.980		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	1,398.98000	1.39898	1,049.91000	1.04991	1,398.980		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			8.19763	92.00347	8.16782	92.25939		15.75	0.00	0	9,399.00
R213	On 07/02/2013	Bond Future	8.90	Call	6,331.30000	6.33130	6,556.46000	6.55646	6,331.300	16.05	0.00	0	0.00
R213	On 07/02/2013	Bond Future	8.90	Put	599.91000	0.59991	569.15000	0.56915	599.910	16.05	0.00	0	0.00
R213	On 07/02/2013	Bond Future	8.95	Call	6,651.31000	6.65131	6,879.65000	6.87965	6,651.310	16.08	0.00	0	0.00
R213	On 07/02/2013	Bond Future	8.95	Put	532.86000	0.53286	505.28000	0.50528	532.860	16.08	0.00	0	0.00
R213	On 07/02/2013	Bond Future	9.00	Call	6,975.11000	6.97511	7,206.37000	7.20637	6,975.110	16.10	0.00	0	0.00
R213	On 07/02/2013	Bond Future	9.00	Put	472.27000	0.47227	447.61000	0.44761	472.270	16.10	0.00	0	0.00
R213	On 07/02/2013	Bond Future	9.05	Call	7,302.08000	7.30208	7,536.03000	7.53603	7,302.080	16.12	0.00	0	0.00
R213	On 07/02/2013	Bond Future	9.05	Put	417.49000	0.41749	395.52000	0.39552	417.490	16.12	0.00	0	0.00
R213	On 02/05/2013	Bond Future			8.26664	89.57374	8.23602	89.83288		17.25	0.00	0	5.00
R213	On 02/05/2013	Bond Future	7.86	Call	2,509.03000	2.50903	2,622.42000	2.62242	2,509.030	17.10	0.00	0	0.00
R213	On 02/05/2013	Bond Future	7.86	Put	6,042.30000	6.04230	5,896.55000	5.89655	6,042.300	17.10	0.00	0	0.00
R213	On 02/05/2013	Bond Future	7.84	Call	2,446.47000	2.44647	2,558.05000	2.55805	2,446.470	17.09	0.00	0	0.00
R213	On 02/05/2013	Bond Future	7.84	Put	6,158.76000	6.15876	6,011.20000	6.01120	6,158.760	17.09	0.00	0	0.00

Contract Details	Strike	Call / Put	MTM Yield	MarkPrice	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest		
R213	On 02/05/2013	Bond Future	7.85	Call	2,477.63000	2.47763	2,590.11000	2.59011	2,477.630	17.10	0.00	0	0.00
R213	On 02/05/2013	Bond Future	7.85	Put	6,100.35000	6.10035	5,953.69000	5.95369	6,100.350	17.10	0.00	0	0.00
R213	On 07/11/2013	Bond Future			8.42851	88.50932	8.39591	88.77617		18.19	0.00	0	0.00
R213	On 07/11/2013	Bond Future	8.61	Call	6,942.75000	6.94275	7,105.38000	7.10538	6,942.750	18.27	0.00	0	0.00
R213	On 07/11/2013	Bond Future	8.61	Put	5,478.49000	5.47849	5,374.27000	5.37427	5,478.490	18.27	0.00	0	0.00
R213	On 07/11/2013	Bond Future	8.59	Call	6,858.19000	6.85819	7,019.74000	7.01974	6,858.190	18.25	0.00	0	0.00
R213	On 07/11/2013	Bond Future	8.59	Put	5,553.53000	5.55353	5,448.23000	5.44823	5,553.530	18.25	0.00	0	0.00
R213	On 07/11/2013	Bond Future	8.60	Call	6,900.42000	6.90042	7,062.51000	7.06251	6,900.420	18.26	0.00	0	0.00
R213	On 07/11/2013	Bond Future	8.60	Put	5,515.90000	5.51590	5,411.14000	5.41114	5,515.900	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			8.45950	82.06212	8.43988	82.23517		17.36	0.00	0	1,714.00
R214	On 07/02/2013	Bond Future	8.59	Call	3,069.17000	3.06917	3,189.21000	3.18921	3,069.170	17.41	0.00	0	0.00
R214	On 07/02/2013	Bond Future	8.59	Put	1,933.90000	1.93390	1,880.89000	1.88089	1,933.900	17.41	0.00	0	0.00
R214	On 07/02/2013	Bond Future	8.60	Call	3,118.04000	3.11804	3,238.95000	3.23895	3,118.040	17.41	0.00	0	0.00
R214	On 07/02/2013	Bond Future	8.60	Put	1,896.89000	1.89689	1,844.75000	1.84475	1,896.890	17.41	0.00	0	0.00
R214	On 07/02/2013	Bond Future	8.61	Call	3,167.27000	3.16727	3,289.06000	3.28906	3,167.270	17.42	0.00	0	0.00
R214	On 07/02/2013	Bond Future	8.61	Put	1,860.41000	1.86041	1,809.15000	1.80915	1,860.410	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			1.42210	1.42210	1.40920	1.40920		12.00	0.00	0	0.00
YUAN/R	On 14/12/2012	Foreign Exchange Future	1.18	Call	2,441.00970	0.24410	2,312.02660	0.23120	2,441.010	25.14	0.00	0	0.00
YUAN/R	On 14/12/2012	Foreign Exchange Future	1.18	Put	0.00970	0.00000	0.02660	0.00000	0.010	25.14	0.00	0	0.00
YUAN/R	On 14/12/2012	Foreign Exchange Future	1.23	Call	1,941.01430	0.19410	1,812.07560	0.18121	1,941.014	20.32	0.00	0	0.00
YUAN/R	On 14/12/2012	Foreign Exchange Future	1.23	Put	0.01430	0.00000	0.07560	0.00001	0.014	20.32	0.00	0	0.00
YUAN/R	On 14/12/2012	Foreign Exchange Future	1.28	Call	1,441.06840	0.14411	1,312.34490	0.13123	1,441.068	16.79	0.00	0	0.00

Contract Details	Strike	Call / Put	MTM Yield	MarkPrice	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest		
YUAN/R	On 14/12/2012	Foreign Exchange Future	1.28	Put	0.06840	0.00001	0.34490	0.00003	0.068	16.79	0.00	0	0.00
YUAN/R	On 14/12/2012	Foreign Exchange Future	1.34	Call	822.71280	0.08227	696.24090	0.06962	822.713	13.68	0.00	0	0.00
YUAN/R	On 14/12/2012	Foreign Exchange Future	1.34	Put	1.71280	0.00017	4.24090	0.00042	1.713	13.68	0.00	0	0.00
YUAN/R	On 14/12/2012	Foreign Exchange Future	1.35	Call	723.91490	0.07239	598.61870	0.05986	723.915	13.18	0.00	0	0.00
YUAN/R	On 14/12/2012	Foreign Exchange Future	1.35	Put	2.91490	0.00029	6.61870	0.00066	2.915	13.18	0.00	0	0.00
YUAN/R	On 18/03/2013	Foreign Exchange Future			1.42810	1.42810	1.41550	1.41550		13.20	0.00	0	0.00
YUAN/R	On 18/03/2013	Foreign Exchange Future	1.30	Call	1,322.08100	0.13221	1,218.11070	0.12181	1,322.081	12.99	0.00	0	0.00
YUAN/R	On 18/03/2013	Foreign Exchange Future	1.30	Put	41.08100	0.00411	63.11070	0.00631	41.081	12.99	0.00	0	0.00
YUAN/R	On 18/03/2013	Foreign Exchange Future	1.31	Call	1,232.72640	0.12327	1,131.83290	0.11318	1,232.726	12.98	0.00	0	0.00
YUAN/R	On 18/03/2013	Foreign Exchange Future	1.31	Put	51.72640	0.00517	76.83290	0.00768	51.726	12.98	0.00	0	0.00
YUAN/R	On 18/03/2013	Foreign Exchange Future	1.29	Call	1,413.28660	0.14133	1,306.44850	0.13064	1,413.287	13.00	0.00	0	0.00
YUAN/R	On 18/03/2013	Foreign Exchange Future	1.29	Put	32.28660	0.00323	51.44850	0.00514	32.287	13.00	0.00	0	0.00

Total for Derivatives : **736,298,104.61** **116,624** **1 652 279.00**

i-Bonds

AA02	On 28/03/2016	Spot Bond			100.19948	13.27018	100.19948	13.23762			0.00	0	0.00
AA03	On 11/05/2015	Spot Bond			111.91291	19.75297	111.91291	19.70453			0.00	0	0.00
AA04	On 22/03/2017	Spot Bond			100.28788	10.22333	100.28788	10.19823			0.00	0	0.00
AA05	On 22/03/2019	Spot Bond			107.66087	10.67163	107.66087	10.64626			0.00	0	8,000,000.00
AB010	On 21/11/2022	Spot Bond			100.00000	0.07674	100.00000	0.07616		400,000,000,000.00		4,000,000	2,000,000.00
AB011	On 21/11/2023	Spot Bond			100.00000	0.03837	100.00000	0.03808			0.00	0	0.00
AB012	On 21/11/2022	Spot Bond			8.00000	44.83693	8.00000	44.81787			0.00	0	0.00
AB013	On 21/11/2023	Spot Bond			8.00000	106.86767	8.00000	106.82225			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM Yield	MarkPrice	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
AB06	On 27/03/2015	Spot Bond	103.39172	22.63212	103.39172	22.58008			7,237,420,400.00	70,000	19,680,000.00
AB07	On 07/03/2014	Spot Bond	104.36845	42.30357	104.36845	42.20554			0.00	0	7,900,000.00
AB08	On 03/05/2017	Spot Bond	101.36321	9.81808	101.36321	9.79400			0.00	0	0.00
AB09	On 03/05/2017	Spot Bond	113.91613	11.47693	113.91613	11.44838			0.00	0	5,000,000.00
ABCL1	On 22/09/2013	Spot Bond	100.27783	64.95251	100.27783	64.79304			0.00	0	0.00
ABCPI1	On 31/03/2013	Spot Bond	211.62296	61.65716	211.62296	61.44416			0.00	0	0.00
ABCPI2	On 20/09/2014	Spot Bond	129.44081	26.27395	129.44081	26.19413			0.00	0	0.00
ABCPI3	On 07/12/2023	Spot Bond	262.36064	2.07724	262.36064	2.06774			0.00	0	0.00
ABFN04	On 25/02/2015	Spot Bond	100.84946	19.60766	100.84946	19.55980			0.00	0	0.00
ABFN05	On 17/03/2014	Spot Bond	100.44837	44.59958	100.44837	44.48991			602,690,220,000.00	6,000,000	1,000,000.00
ABFN06	On 17/03/2016	Spot Bond	100.42180	13.83912	100.42180	13.80509			0.00	0	0.00
ABFN07	On 17/03/2018	Spot Bond	100.43468	8.92003	100.43468	8.89809			0.00	0	0.00
ABFN08	On 17/03/2020	Spot Bond	100.45423	8.42356	100.45423	8.40284			2,009,084,600,000.00	20,000,000	10,000,000.00
ABFN09	On 17/03/2026	Spot Bond	100.46712	8.49465	100.46712	8.47375			0.00	0	0.00
ABL10A	On 15/03/2015	Spot Bond	111.10270	24.60981	111.10270	24.54982			0.00	0	3,700,000.00
ABL10B	On 15/03/2015	Spot Bond	103.51808	23.98899	103.51808	23.92840			0.00	0	0.00
ABL11A	On 29/09/2014	Spot Bond	105.34380	30.13291	105.34380	30.06255			4,845,814,800.00	46,000	164,800.00
ABL11B	On 29/09/2014	Spot Bond	101.94970	31.11071	101.94970	31.03319			0.00	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	24.35305	101.07971	24.29283			0.00	0	0.00
ABL13	On 11/10/2016	Spot Bond	99.99989	12.37203	99.99989	12.34205			0.00	0	0.00
ABL14	On 09/10/2015	Spot Bond	100.00000	13.58009	100.00000	13.47816			0.00	0	0.00
ABL15	On 09/10/2017	Spot Bond	100.00000	3.39502	100.00000	3.36954			0.00	0	0.00
ABL7	On 18/02/2013	Spot Bond	103.66357	87.32429	103.66357	87.12030			0.00	0	1,000,000.00
ABL8A	On 19/09/2013	Spot Bond	107.24687	59.24869	107.24687	59.10831		2,144,937,400.00		20,000	1,420,000.00
ABL8B	On 19/09/2013	Spot Bond	102.43496	65.93282	102.43496	65.76784			0.00	0	0.00
ABL9	On 19/02/2013	Spot Bond	100.00000	84.60282	100.00000	84.41142			0.00	0	0.00
ABLC04	On 15/02/2013	Spot Bond	100.00000	83.52403	100.00000	83.33333			0.00	0	0.00
ABLC07	On 15/02/2013	Spot Bond	100.85053	85.69042	100.85053	85.49339			0.00	0	0.00
ABLI01	On 31/03/2013	Spot Bond	211.08307	61.72048	211.08307	61.50758			0.00	0	0.00
ABLI02	On 08/05/2014	Spot Bond	133.30786	34.15238	133.30786	34.04642			0.00	0	54,927,000.00
ABLI03	On 15/03/2015	Spot Bond	119.08892	19.03365	119.08892	18.97917			0.00	0	0.00
ABLI04	On 11/10/2016	Spot Bond	109.87287	8.14683	109.87287	8.12483			0.00	0	0.00
ABLS2A	On 13/07/2016	Spot Bond	118.65286	21.87879	118.65286	21.82348			0.00	0	0.00
ABLS2B	On 13/07/2016	Spot Bond	99.88052	16.50676	99.88052	16.46682			0.00	0	0.00
ABLS3	On 31/03/2018	Spot Bond	100.32050	12.20782	100.32050	12.17817			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM Yield	MarkPrice	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
ABLS4	On 29/03/2019	Spot Bond	100.26386	11.65698	100.26386	11.62837			0.00	0	0.00
ABLS5	On 29/06/2019	Spot Bond	100.35503	11.60074	100.35503	11.56400		200,710,060,000.00	2,000,000	1,000,000.00	
ABLSI1	On 29/06/2019	Spot Bond	104.30633	6.69777	104.30633	6.68053			0.00	0	0.00
ABN03U	On 12/03/2015	Spot Bond	100.00000	23.84126	100.00000	23.71440			0.00	0	0.00
ABN05	On 18/04/2021	Spot Bond	158.84518	3.16013	158.84518	3.14911			0.00	0	0.00
ABN07	On 13/06/2015	Spot Bond	152.12037	11.11128	152.12037	11.07384			0.00	0	0.00
ABN09	On 27/06/2023	Spot Bond	164.13952	4.63777	164.13952	4.62128			0.00	0	0.00
ABN13	On 04/03/2013	Spot Bond	141.35498	106.38737	141.35498	106.05158			0.00	0	0.00
ABN14	On 10/10/2033	Spot Bond	161.61787	3.03840	161.61787	3.02767			0.00	0	0.00
ABN17	On 31/03/2013	Spot Bond	211.55410	61.66523	211.55410	61.45224			0.00	0	0.00
ABN23	On 31/03/2013	Spot Bond	211.63281	61.65601	211.63281	61.44300			0.00	0	0.00
ABN32	On 31/03/2013	Spot Bond	100.00000	78.25494	100.00000	78.09258			0.00	0	0.00
ABN33	On 29/01/2018	Spot Bond	69.59203	6.58414	69.59203	6.57465			0.00	0	0.00
ABN34	On 29/01/2018	Spot Bond	69.59203	6.58414	69.59203	6.57465			0.00	0	0.00
ABN35	On 04/03/2013	Spot Bond	100.66669	81.56115	100.66669	81.38094			0.00	0	0.00
ABN37	On 07/07/2016	Spot Bond	84.61000	11.09503	84.61000	11.07641			0.00	0	0.00
ABN38	On 17/08/2015	Spot Bond	93.01000	16.95609	93.01000	16.92557			0.00	0	0.00
ABN39	On 21/09/2016	Spot Bond	100.38164	12.13370	100.38164	12.10389			0.00	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	15.04019	95.94000	15.01250			0.00	0	0.00
ABN41	On 01/10/2014	Spot Bond	100.00000	28.28447	100.00000	28.23081			0.00	0	0.00
ABN42	On 16/11/2015	Spot Bond	94.42000	14.08664	94.42000	14.06101			0.00	0	0.00
ABN44	On 14/12/2015	Spot Bond	95.33000	13.19544	95.33000	13.17092			0.00	0	0.00
ABN45	On 23/02/2016	Spot Bond	89.17000	28.00217	89.17000	27.95250			0.00	0	0.00
ABN46	On 23/03/2016	Spot Bond	92.44000	25.98032	92.44000	25.93286			0.00	0	0.00
ABN47	On 05/04/2017	Spot Bond	100.10161	10.27361	100.10161	10.24151			0.00	0	0.00
ABN48	On 13/04/2017	Spot Bond	99.93416	10.10118	99.93416	10.06967			0.00	0	0.00
ABN49	On 12/04/2016	Spot Bond	90.18000	25.40543	90.18000	25.35986			0.00	0	0.00
ABN50	On 21/12/2014	Spot Bond	122.92857	21.21978	122.92857	21.18000			0.00	0	0.00
ABN51	On 09/09/2015	Spot Bond	111.67000	18.34859	111.67000	18.32631			0.00	0	0.00
ABN52	On 18/05/2016	Spot Bond	97.51000	21.58387	97.51000	21.54288			0.00	0	0.00
ABN53	On 01/06/2016	Spot Bond	95.63000	21.17230	95.63000	21.13264			0.00	0	0.00
ABN54	On 14/06/2016	Spot Bond	97.02000	20.44715	97.02000	20.40846			0.00	0	0.00
ABN55	On 27/06/2017	Spot Bond	100.23447	8.51610	100.23447	8.48917			0.00	0	0.00
ABN56	On 15/09/2015	Spot Bond	119.76186	20.46009	119.76186	20.40711			0.00	0	0.00
ABN57	On 05/07/2013	Spot Bond	94.20000	71.71750	94.20000	71.58721			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM Yield	MarkPrice	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
ABN58	On 16/07/2017	Spot Bond	99.90991	10.60710	99.90991	10.56050			0.00	0	0.00
ABN59	On 20/07/2016	Spot Bond	94.15000	18.53802	94.15000	18.50370			0.00	0	0.00
ABN60	On 23/08/2016	Spot Bond	94.84000	17.28317	94.84000	17.25100			0.00	0	0.00
ABN61	On 31/01/2025	Spot Bond	99.13676	3.10062	99.13676	3.08622			0.00	0	0.00
ABN62	On 31/03/2028	Spot Bond	143.60519	2.20311	143.60519	2.19656			0.00	0	0.00
ABN63	On 07/12/2033	Spot Bond	186.40405	1.82451	186.40405	1.81149			0.00	0	0.00
ABN64	On 12/10/2015	Spot Bond	100.00000	13.78226	100.00000	13.75589			0.00	0	0.00
ABN65	On 05/07/2013	Spot Bond	100.00000	66.85828	100.00000	66.73143			0.00	0	0.00
ABN66	On 21/11/2016	Spot Bond	100.00000	13.42599	100.00000	13.40002			0.00	0	0.00
ABS10	On 17/03/2018	Spot Bond	111.64771	11.58065	111.64771	11.55231		3,796,022,140.00	34,000	5,434,000.00	
ABS5	On 01/05/2015	Spot Bond	108.15845	19.85419	108.15845	19.80683		4,434,496,450.00	41,000	4,941,000.00	
ABS6	On 01/06/2020	Spot Bond	102.54996	8.25592	102.54996	8.23717		5,230,047,960.00	51,000	4,051,000.00	
ABS7	On 11/09/2026	Spot Bond	94.96915	11.12311	94.96915	11.09925		0.00	0	0.00	
ABS9	On 17/03/2016	Spot Bond	108.39757	15.76693	108.39757	15.72925		0.00	0	0.00	
ABS11	On 11/06/2014	Spot Bond	122.68013	30.72241	122.68013	30.63346		0.00	0	0.00	
ABS11	On 11/06/2014	Spot Bond	4.00000	118.60761	4.00000	118.56092		0.00	0	0.00	
ABS12	On 07/12/2023	Spot Bond	266.98405	2.04104	266.98405	2.03161		0.00	0	0.00	
ABS13	On 31/01/2017	Spot Bond	120.37770	5.31580	120.37770	5.30069		0.00	0	0.00	

Contract Details	Strike	Call / Put	MTM Yield	MarkPrice	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
ABS14	On 31/01/2022	Spot Bond	121.95151	3.46721	121.95151	3.45727			0.00	0	0.00
ACL001	On 31/07/2013	Spot Bond	99.40204	59.25064	99.40204	59.10788			0.00	0	0.00
ACL017	On 20/03/2013	Spot Bond	100.37243	97.55851	100.37243	97.30086			0.00	0	0.00
ACL019	On 20/06/2013	Spot Bond	100.40649	65.67800	100.40649	65.51656			0.00	0	0.00
ACL01U	On 30/06/2015	Spot Bond	100.00000	21.45282	100.00000	21.40085			0.00	0	0.00
ACL020	On 31/08/2013	Spot Bond	100.91878	55.56045	100.91878	55.42173			0.00	0	0.00
ACL024	On 20/04/2013	Spot Bond	99.79614	90.47716	99.79614	90.25953			0.00	0	0.00
ACL025	On 31/08/2013	Spot Bond	100.91878	55.56045	100.91878	55.42173			0.00	0	0.00
ACL026	On 08/05/2013	Spot Bond	101.24381	86.32626	101.24381	86.12525			0.00	0	0.00
ACL027	On 20/05/2013	Spot Bond	107.32702	71.55013	107.32702	71.40903		5,065,835,344,000.00	47,200,000	23,600,000.00	
ACL028	On 15/09/2015	Spot Bond	108.29483	23.04857	108.29483	22.99352			0.00	0	0.00
ACL029	On 20/08/2015	Spot Bond	101.29798	17.18005	101.29798	17.13794			0.00	0	0.00
ACL033	On 20/08/2015	Spot Bond	101.33324	17.40579	101.33324	17.36312			0.00	0	0.00
ACL036	On 20/08/2015	Spot Bond	101.83296	20.59891	101.83296	20.54819			0.00	0	0.00
ACL039	On 20/09/2013	Spot Bond	100.38145	65.42637	100.38145	65.26559			0.00	0	0.00
ACL041	On 20/09/2013	Spot Bond	100.37804	65.39206	100.37804	65.23136			0.00	0	0.00
ACL042	On 20/08/2015	Spot Bond	101.26271	16.95418	101.26271	16.91264			0.00	0	0.00
ACL047	On 22/10/2018	Spot Bond	53.29666	8.11277	53.29666	8.10329			0.00	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	88.37671	100.00000	88.16679			0.00	0	0.00
ACL054	On 29/01/2013	Spot Bond	100.00000	88.37671	100.00000	88.16679			0.00	0	0.00
ACL068	On 22/02/2014	Spot Bond	100.96976	38.36546	100.96976	38.27171			0.00	0	0.00
ACL070	On 31/12/2013	Spot Bond	100.25039	44.36946	100.25039	44.26174			0.00	0	0.00
ACL071	On 20/06/2015	Spot Bond	100.00000	17.19754	100.00000	17.16491			0.00	0	0.00
ACL073	On 20/09/2015	Spot Bond	100.00000	14.44077	100.00000	14.41337			0.00	0	0.00
ACL074	On 20/09/2015	Spot Bond	100.00000	14.44077	100.00000	14.41337			0.00	0	0.00
ACL075	On 20/09/2013	Spot Bond	100.42346	65.84957	100.42346	65.68769			0.00	0	0.00
ACL076	On 20/09/2015	Spot Bond	100.44432	18.65318	100.44432	18.60731			0.00	0	0.00
ACL077	On 20/09/2015	Spot Bond	100.49129	19.55226	100.49129	19.50416			0.00	0	0.00
ACL078	On 20/09/2015	Spot Bond	100.42335	18.25221	100.42335	18.20734			0.00	0	0.00
ACL080	On 20/09/2015	Spot Bond	100.43752	18.52315	100.43752	18.47760			0.00	0	0.00
ACL081	On 20/09/2015	Spot Bond	100.44375	18.64234	100.44375	18.59650			0.00	0	0.00
ACL082	On 30/07/2017	Spot Bond	101.50954	12.15261	101.50954	12.12553			0.00	0	0.00
ACL083	On 30/07/2017	Spot Bond	101.50954	12.15261	101.50954	12.12553			0.00	0	0.00
ACL084	On 30/07/2017	Spot Bond	101.51908	12.21576	101.51908	12.18852			0.00	0	0.00
ACL085	On 20/12/2015	Spot Bond	100.41204	14.59091	100.41204	14.55505			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM Yield	MarkPrice	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
ACL086	On 30/07/2017	Spot Bond	101.51908	12.21576	101.51908	12.18852			0.00	0	0.00
ACL087	On 30/07/2017	Spot Bond	101.49999	12.08947	101.49999	12.06253			0.00	0	0.00
ACL088	On 20/12/2015	Spot Bond	78.26156	34.41557	78.26156	34.36126			0.00	0	0.00
ACL089	On 20/12/2014	Spot Bond	100.40403	23.28309	100.40403	23.22586			0.00	0	0.00
ACL090	On 20/12/2012	Spot Bond	100.37805	97.59292	100.37805	97.33584			0.00	0	0.00
ACL091	On 20/12/2013	Spot Bond	100.39793	44.87119	100.39793	44.76091			0.00	0	0.00
ACL092	On 26/12/2015	Spot Bond	100.28977	14.29111	100.28977	14.25601			0.00	0	0.00
ACL093	On 20/12/2013	Spot Bond	100.39793	44.87119	100.39793	44.76091			0.00	0	0.00
ACL094	On 20/12/2012	Spot Bond	100.37805	97.59292	100.37805	97.33584			0.00	0	0.00
ACL095	On 20/12/2018	Spot Bond	100.42907	9.26731	100.42907	9.24452			0.00	0	0.00
ACL096	On 20/06/2020	Spot Bond	100.44304	9.26064	100.44304	9.23787			0.00	0	0.00
ACL097	On 20/12/2025	Spot Bond	100.44869	9.27367	100.44869	9.25087			0.00	0	0.00
ACL098	On 20/12/2025	Spot Bond	100.43737	9.03445	100.43737	9.01223			0.00	0	0.00
ACL099	On 20/12/2013	Spot Bond	100.36953	44.47653	100.36953	44.36724			0.00	0	0.00
ACL100	On 20/12/2017	Spot Bond	100.41205	9.51120	100.41205	9.48782			0.00	0	0.00
ACL101	On 18/01/2013	Spot Bond	99.88150	90.69823	99.88150	90.47724			0.00	0	0.00
ACL102	On 12/07/2013	Spot Bond	99.98291	62.02751	99.98291	61.87727			0.00	0	0.00
ACL103	On 18/01/2013	Spot Bond	99.88150	90.69823	99.88150	90.47724			0.00	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	11.39054	108.24656	11.36060			0.00	0	930,000.00
ACL114	On 20/03/2014	Spot Bond	100.37811	44.59491	100.37811	44.48532			0.00	0	0.00
ACL115	On 31/01/2014	Spot Bond	104.10799	46.28349	104.10799	46.17820			0.00	0	0.00
ACL116	On 31/01/2014	Spot Bond	101.33364	40.12839	101.33364	40.03003			0.00	0	0.00
ACL118	On 26/01/2021	Spot Bond	101.54682	7.99590	101.54682	7.97626			0.00	0	0.00
ACL120	On 26/01/2021	Spot Bond	102.38458	7.94437	102.38458	7.92472			0.00	0	0.00
ACL122	On 20/06/2016	Spot Bond	100.00000	8.59877	100.00000	8.58246			0.00	0	0.00
ACL123	On 27/01/2014	Spot Bond	101.42788	40.56519	101.42788	40.46566			0.00	0	0.00
ACL124	On 09/06/2018	Spot Bond	100.00000	3.64418	100.00000	3.63612			0.00	0	0.00
ACL125	On 20/09/2017	Spot Bond	100.00000	4.67736	100.00000	4.66689			0.00	0	0.00
ACL126	On 20/09/2016	Spot Bond	71.11496	13.04437	71.11496	13.02519			0.00	0	0.00
ACL127	On 20/09/2021	Spot Bond	132.65083	2.65429	132.65083	2.64685			0.00	0	0.00
ACL128	On 20/09/2021	Spot Bond	132.65812	2.75682	132.65812	2.74909			0.00	0	0.00
ACL129	On 20/09/2021	Spot Bond	100.42332	8.77860	100.42332	8.75702			0.00	0	0.00
ACL130	On 18/08/2014	Spot Bond	100.93790	26.92097	100.93790	26.85521			0.00	0	0.00
ACL131	On 18/08/2014	Spot Bond	100.93790	26.92097	100.93790	26.85521			0.00	0	0.00
ACL132	On 27/01/2014	Spot Bond	101.42788	40.56519	101.42788	40.46566			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM Yield	MarkPrice	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
ACL133		On 26/08/2014	Spot Bond	100.82870	26.57933	100.82870	26.51447		0.00	0	0.00
ACL134		On 20/09/2014	Spot Bond	100.40912	31.81708	100.40912	31.73887		0.00	0	0.00
ACL135		On 20/09/2014	Spot Bond	100.40572	31.76122	100.40572	31.68314		0.00	0	0.00
ACL136		On 20/09/2021	Spot Bond	101.67963	8.53078	101.67963	8.50956		0.00	0	0.00
ACL137		On 02/09/2016	Spot Bond	100.74141	10.27505	100.74141	10.24944		0.00	0	0.00
ACL138		On 20/09/2021	Spot Bond	101.67956	8.51889	101.67956	8.49773		0.00	0	0.00
ACL139		On 30/07/2017	Spot Bond	102.34980	11.84622	102.34980	11.81964		0.00	0	0.00
ACL140		On 20/12/2012	Spot Bond	100.42347	97.78324	100.42347	97.52555		0.00	0	0.00
ACL141		On 30/07/2017	Spot Bond	102.41855	11.90113	102.41855	11.87441		0.00	0	0.00
ACL142		On 20/12/2014	Spot Bond	100.57096	23.32633	100.57096	23.26891		0.00	0	0.00
ACL143		On 20/12/2016	Spot Bond	100.76241	11.57592	100.76241	11.54737		0.00	0	0.00
ACL144		On 20/12/2016	Spot Bond	100.26297	10.88852	100.26297	10.86179		0.00	0	0.00
ACL145		On 20/12/2021	Spot Bond	100.42504	8.79858	100.42504	8.77696		0.00	0	0.00
ACL146		On 30/11/2013	Spot Bond	101.60514	58.51175	101.60514	58.36478		0.00	0	0.00
ACL149		On 20/03/2014	Spot Bond	100.61305	43.64214	100.61305	43.55429		0.00	0	0.00
ACL150		On 20/03/2014	Spot Bond	100.35023	43.51015	100.35023	43.42278		0.00	0	0.00
ACL151		On 20/03/2017	Spot Bond	100.41612	10.60892	100.41612	10.58760		0.00	0	0.00
ACL152		On 08/02/2014	Spot Bond	101.07263	38.97427	101.07263	38.87895		0.00	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	21.95486	100.37072	21.91077			0.00	0	0.00
ACL154	On 20/03/2015	Spot Bond	100.36105	21.78680	100.36105	21.74306			0.00	0	0.00
ACL155	On 20/03/2015	Spot Bond	100.37982	22.11302	100.37982	22.06860			0.00	0	0.00
ACL156	On 20/03/2017	Spot Bond	100.41498	10.58637	100.41498	10.56511			0.00	0	0.00
ACL157	On 20/03/2017	Spot Bond	100.39511	10.19181	100.39511	10.17134			0.00	0	0.00
ACL158	On 20/03/2015	Spot Bond	100.37243	21.98452	100.37243	21.94036			0.00	0	0.00
ACL159	On 20/03/2015	Spot Bond	100.37868	22.09325	100.37868	22.04887			0.00	0	0.00
ACL161	On 20/03/2022	Spot Bond	100.58046	11.51475	100.58046	11.49637			0.00	0	0.00
ACL162	On 20/09/2015	Spot Bond	100.38479	16.19275	100.38479	16.16023			0.00	0	0.00
ACL163	On 20/03/2015	Spot Bond	100.37527	22.03394	100.37527	21.98969			0.00	0	0.00
ACL164	On 20/06/2014	Spot Bond	100.52552	33.72474	100.52552	33.64175			0.00	0	0.00
ACL165	On 20/06/2017	Spot Bond	100.96473	22.09696	100.96473	22.04237			0.00	0	0.00
ACL166	On 20/03/2014	Spot Bond	100.34943	44.33783	100.34943	44.22890			0.00	0	0.00
ACL167	On 20/06/2019	Spot Bond	109.48099	10.40039	109.48099	10.38273			0.00	0	0.00
ACL168	On 20/06/2017	Spot Bond	100.41322	10.10883	100.41322	10.08398			0.00	0	0.00
ACL169	On 20/06/2017	Spot Bond	103.04527	3.81331	103.04527	3.80608			0.00	0	0.00
ACL170	On 20/03/2015	Spot Bond	100.37811	22.81207	100.37811	22.75601			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM Yield	MarkPrice	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
ACL171	On 30/11/2012	Spot Bond	100.00000	69.99837	100.00000	69.99837			0.00	0	0.00
ACL172	On 20/06/2015	Spot Bond	100.37910	17.40662	100.37910	17.36385			0.00	0	0.00
ACL173	On 20/06/2017	Spot Bond	100.39881	10.02779	100.39881	10.00314			0.00	0	0.00
ACL174	On 20/06/2019	Spot Bond	100.41280	8.99976	100.41280	8.97764			0.00	0	0.00
ACL175	On 20/06/2019	Spot Bond	100.38479	8.40309	100.38479	8.38244			0.00	0	0.00
ACL176	On 30/11/2012	Spot Bond	100.00000	70.03337	100.00000	70.03337			0.00	0	0.00
ACL177	On 20/09/2013	Spot Bond	100.37751	65.04472	100.37751	64.83874			0.00	0	0.00
ACL178	On 20/09/2014	Spot Bond	100.41000	32.06310	100.41000	31.96154			0.00	0	0.00
ACL179	On 30/11/2012	Spot Bond	100.00000	69.75004	100.00000	69.75003			0.00	0	0.00
ACL180	On 20/06/2015	Spot Bond	100.39600	17.83448	100.39600	17.77799			0.00	0	0.00
ACL181	On 20/06/2017	Spot Bond	100.42679	10.04330	100.42679	10.01148			0.00	0	0.00
ACL182	On 20/06/2017	Spot Bond	100.39881	9.50811	100.39881	9.47799			0.00	0	0.00
ACL183	On 20/06/2019	Spot Bond	100.41560	8.35307	100.41560	8.32661			0.00	0	0.00
ACL184	On 20/09/2017	Spot Bond	100.40776	9.67939	100.40776	9.64874			0.00	0	0.00
ACL185	On 20/09/2022	Spot Bond	101.11287	7.89857	101.11287	7.87341			0.00	0	0.00
ACL186	On 20/09/2016	Spot Bond	100.39293	4.60258	100.39293	4.58800			0.00	0	0.00
ACL187	On 20/09/2020	Spot Bond	100.41672	0.14389	100.41672	0.14344			0.00	0	0.00
ACL188	On 20/09/2020	Spot Bond	100.42399	0.14383	100.42399	0.14338			0.00	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	62.23304	100.31940	61.95257			0.00	0	0.00
ACL190	On 20/09/2013	Spot Bond	100.32262	62.23227	100.32262	61.95179			0.00	0	0.00
ACL191	On 20/09/2015	Spot Bond	100.00000	12.00945	100.00000	11.93589			0.00	0	0.00
ACL192	On 20/12/2015	Spot Bond	100.00000	8.00630	100.00000	7.95726			0.00	0	0.00
ACL193	On 20/09/2022	Spot Bond	100.00000	0.04096	100.00000	0.04070			0.00	0	0.00
ACL194	On 20/09/2022	Spot Bond	100.00000	0.04096	100.00000	0.04070			0.00	0	0.00
ACL195	On 20/06/2017	Spot Bond	100.00000	2.34644	100.00000	2.33037			0.00	0	0.00
ACL196	On 20/12/2017	Spot Bond	100.00000	1.55865	100.00000	1.54760			0.00	0	0.00
ACL197	On 20/06/2017	Spot Bond	100.00000	2.32892	100.00000	2.31181			0.00	0	0.00
ACL198	On 20/06/2017	Spot Bond	100.00000	2.26541	100.00000	2.24463			0.00	0	0.00
ACL199	On 20/06/2017	Spot Bond	100.00000	2.21651	100.00000	2.19298			0.00	0	0.00
ACL200	On 21/11/2016	Spot Bond	100.00000	4.02615	100.00000	4.01714			0.00	0	0.00
ACL201	On 20/12/2022	Spot Bond	100.00000	0.02515	100.00000	0.02485			0.00	0	0.00
ACL202	On 20/12/2022	Spot Bond	100.00000	0.02515	100.00000	0.02485			0.00	0	0.00
ADB01S	On 14/12/2012	Spot Bond	103.90964	101.90894	103.90964	101.62684			0.00	0	0.00
ADB02S	On 14/12/2012	Spot Bond	103.89068	101.88015	103.89068	101.59819			0.00	0	0.00
ADB03S	On 09/04/2013	Spot Bond	102.86773	77.47248	102.86773	77.31135			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM Yield	MarkPrice	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
AER01U	On 18/11/2016	Spot Bond	100.00000	3.66655	100.00000	3.65766			0.00	0	0.00
AHF1A1	On 21/11/2014	Spot Bond	100.89131	26.66284	100.89131	26.59773			0.00	0	0.00
AHF1B1	On 21/11/2014	Spot Bond	100.99451	27.23897	100.99451	27.17239			0.00	0	0.00
AHF1C1	On 21/11/2014	Spot Bond	101.06323	27.62269	101.06323	27.55514			0.00	0	0.00
AHF2A1	On 18/10/2015	Spot Bond	100.00000	18.53026	100.00000	18.39116			0.00	0	0.00
AHF2B1	On 18/10/2015	Spot Bond	100.00000	19.19647	100.00000	19.05238			0.00	0	0.00
AHF2C1	On 18/10/2015	Spot Bond	100.00000	20.08475	100.00000	19.93400			0.00	0	0.00
AIR01	On 15/03/2019	Spot Bond	104.59347	10.36968	104.59347	10.34561			0.00	0	4,500,000.00
AIR02	On 30/04/2023	Spot Bond	122.89930	10.45251	122.89930	10.42503			0.00	0	0.00
AIR02U	On 05/10/2014	Spot Bond	100.00000	33.04341	100.00000	32.96336			0.00	0	0.00
AIR03	On 09/03/2016	Spot Bond	113.22249	16.75376	113.22249	16.71228		905,779,920.00	8,000	9,308,000.00	
AIR03U	On 26/10/2014	Spot Bond	100.00000	31.62368	100.00000	31.54707			0.00	0	0.00
AIR04U	On 26/10/2029	Spot Bond	100.00000	12.67034	100.00000	12.64214			0.00	0	0.00
AIRL01	On 30/04/2028	Spot Bond	151.06546	3.54972	151.06546	3.53776			0.00	0	0.00
AIRL02	On 18/02/2014	Spot Bond	125.57279	35.42949	125.57279	35.33579			0.00	0	0.00
ANG01	On 14/01/2013	Spot Bond	100.00000	90.12346	100.00000	89.90148			0.00	0	0.00
ANG02	On 11/10/2013	Spot Bond	100.00000	53.10636	100.00000	52.70775			0.00	0	0.00
BAW10	On 01/10/2016	Spot Bond	100.26923	11.55602	100.26923	11.52796			0.00	0	35,000,000.00

Contract Details	Strike	Call / Put	MTM Yield	MarkPrice	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
BAW11	On 01/10/2018	Spot Bond	108.77896	11.10007	108.77896	11.07361			0.00	0	0.00
BAW12	On 17/04/2015	Spot Bond	99.90066	21.99591	99.90066	21.92730			0.00	0	0.00
BAW13	On 17/04/2017	Spot Bond	99.89602	10.32281	99.89602	10.29061			0.00	0	0.00
BAW14U	On 01/01/2014	Spot Bond	100.00000	44.22089	100.00000	44.08283			0.00	0	0.00
BAW2	On 02/10/2015	Spot Bond	112.73330	19.29111	112.73330	19.24378		2,367,399,300.00		21,000	21,000.00
BAW3	On 02/10/2017	Spot Bond	100.19041	10.49260	100.19041	10.46714			0.00	0	0.00
BAW4	On 15/09/2013	Spot Bond	100.45105	66.36017	100.45105	66.19699		60,270,630,000.00		600,000	200,000.00
BAW5	On 15/09/2013	Spot Bond	102.32887	58.14564	102.32887	58.01305			0.00	0	0.00
BAW6	On 02/10/2014	Spot Bond	100.17231	30.82641	100.17231	30.75161			0.00	0	0.00
BAW7	On 02/10/2014	Spot Bond	103.90134	29.63929	103.90134	29.57124			0.00	0	0.00
BAW8	On 02/10/2017	Spot Bond	108.14051	12.10326	108.14051	12.07456			0.00	0	0.00
BAW9	On 03/02/2014	Spot Bond	101.25961	39.78737	101.25961	39.68990			0.00	0	0.00
BAYA01	On 31/03/2016	Spot Bond	104.66313	19.23300	104.66313	19.18446			0.00	0	0.00
BAYA02	On 30/06/2013	Spot Bond	100.27024	65.63810	100.27024	65.47870			0.00	0	0.00
BAYA04	On 30/09/2015	Spot Bond	102.35861	21.73480	102.35861	21.68102			0.00	0	0.00
BAYA05	On 30/09/2015	Spot Bond	102.28416	21.72351	102.28416	21.66981			0.00	0	0.00
BAYA06	On 30/09/2016	Spot Bond	100.27011	15.20011	100.27011	15.16320			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM Yield	MarkPrice	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
BAYA07	On 31/12/2015	Spot Bond	102.23278	18.51235	102.23278	18.46660			0.00	0	0.00
BAYA08	On 31/12/2017	Spot Bond	103.79822	14.21476	103.79822	14.17916			0.00	0	0.00
BAYA09	On 31/12/2015	Spot Bond	100.27685	17.56052	100.27685	17.51788			0.00	0	0.00
BAYA10	On 31/12/2015	Spot Bond	100.27685	17.56052	100.27685	17.51788			0.00	0	0.00
BAYA11	On 31/03/2016	Spot Bond	100.27691	17.56051	100.27691	17.51786			0.00	0	0.00
BAYA12	On 31/03/2016	Spot Bond	101.50925	18.29448	101.50925	18.24955			0.00	0	0.00
BAYA13	On 31/03/2016	Spot Bond	102.45999	19.23302	102.45999	19.18540			0.00	0	0.00
BAYA14	On 30/09/2015	Spot Bond	102.35861	21.73480	102.35861	21.68102			0.00	0	0.00
BAYA15	On 30/06/2016	Spot Bond	102.86494	16.58794	102.86494	16.54673			0.00	0	0.00
BAYA16	On 30/09/2016	Spot Bond	102.39307	12.75658	102.39307	12.72502			0.00	0	0.00
BAYA17	On 30/09/2016	Spot Bond	100.26206	14.86269	100.26206	14.82659			0.00	0	0.00
BAYA18	On 31/12/2016	Spot Bond	100.25556	13.52603	100.25556	13.49318			0.00	0	0.00
BAYA19	On 31/12/2016	Spot Bond	100.25556	13.52603	100.25556	13.49318			0.00	0	0.00
BAYA20	On 30/09/2014	Spot Bond	100.24109	32.85232	100.24109	32.77256			0.00	0	0.00
BAYA21	On 31/03/2013	Spot Bond	100.18420	94.98312	100.18420	94.74225			0.00	0	0.00
BAYA22	On 30/09/2015	Spot Bond	100.00000	20.16547	100.00000	20.11661			0.00	0	0.00
BAYA23	On 30/06/2017	Spot Bond	100.92479	12.73736	100.92479	12.69726			0.00	0	0.00
BAYA24	On 30/06/2017	Spot Bond	100.32752	13.43746	100.32752	13.39539			0.00	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	11.65870	99.23300	11.62254			0.00	0	0.00
BAYA26	On 30/09/2017	Spot Bond	99.11456	1.95561	99.11456	1.94955			0.00	0	0.00
BAYA27	On 30/09/2017	Spot Bond	100.00000	2.31668	100.00000	2.30639			0.00	0	0.00
BAYA28	On 30/09/2013	Spot Bond	100.18154	59.32793	100.18154	59.06378			0.00	0	0.00
BAYA29	On 31/12/2015	Spot Bond	100.00000	7.73199	100.00000	7.69431			0.00	0	0.00
BAYB02	On 31/03/2016	Spot Bond	104.64060	22.46014	104.64060	22.40348			0.00	0	0.00
BAYB03	On 31/12/2016	Spot Bond	103.89800	19.43174	103.89800	19.38303			0.00	0	0.00
BAYB04	On 31/03/2017	Spot Bond	102.66503	18.41673	102.66503	18.37105			0.00	0	0.00
BAYB05	On 30/06/2019	Spot Bond	100.33517	13.63469	100.33517	13.59199			0.00	0	0.00
BAYC1U	On 31/12/2016	Spot Bond	100.00000	5.94970	100.00000	5.93845			0.00	0	0.00
BAYD1U	On 30/06/2035	Spot Bond	100.00000	21.93470	100.00000	21.88157			0.00	0	0.00
BAYD2U	On 30/06/2035	Spot Bond	100.00000	19.96304	100.00000	19.91468			0.00	0	0.00
BAYD3U	On 30/06/2035	Spot Bond	100.00000	12.32287	100.00000	12.29301			0.00	0	0.00
BAYD4U	On 30/06/2035	Spot Bond	100.00000	12.32287	100.00000	12.29301			0.00	0	0.00
BAYD5U	On 30/06/2035	Spot Bond	100.00000	14.89893	100.00000	14.86283			0.00	0	0.00
BAYD6U	On 30/06/2035	Spot Bond	100.00000	12.90967	100.00000	12.87839			0.00	0	0.00
BCJ01	On 10/03/2013	Spot Bond	100.44416	97.31465	100.44416	96.79479			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM Yield	MarkPrice	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
BCP1	On 30/09/2014	Spot Bond	100.27701	33.91843	100.27701	33.83515			0.00	0	0.00
BCP2	On 30/09/2015	Spot Bond	100.28373	21.11599	100.28373	21.06414			0.00	0	0.00
BCP63U	On 07/12/2012	Spot Bond	100.00000	99.45504	100.00000	99.18478			0.00	0	0.00
BCP64U	On 24/01/2013	Spot Bond	100.00000	87.95181	100.00000	87.74038			0.00	0	0.00
BCP65U	On 15/02/2013	Spot Bond	100.00000	83.52403	100.00000	83.33333			0.00	0	0.00
BD0202	On 31/12/2018	Spot Bond	165.86185	3.02130	165.86185	3.01140			0.00	0	0.00
BD0205	On 28/04/2028	Spot Bond	134.98268	9.05969	134.98268	9.03850			0.00	0	0.00
BD0206	On 02/03/2028	Spot Bond	135.23863	10.36300	135.23863	10.33873			0.00	0	0.00
BD0302	On 18/04/2028	Spot Bond	98.54987	9.15812	98.54987	9.13798			0.00	0	0.00
BD310A	On 08/05/2014	Spot Bond	101.43384	40.32621	101.43384	40.22726			0.00	0	0.00
BD310B	On 03/07/2013	Spot Bond	100.16538	63.86711	100.16538	63.71216			0.00	0	0.00
BD310C	On 18/02/2014	Spot Bond	101.00289	38.69007	101.00289	38.59550			0.00	0	0.00
BD311A	On 08/02/2014	Spot Bond	100.89815	38.31961	100.89815	38.22604			0.00	0	0.00
BD311B	On 04/07/2013	Spot Bond	102.94694	63.75602	102.94694	63.59751			0.00	0	0.00
BD311C	On 31/10/2013	Spot Bond	101.21182	58.61562	101.21182	58.47208			0.00	0	0.00
BD311D	On 31/03/2013	Spot Bond	100.25001	95.02990	100.25001	94.78875			0.00	0	0.00
BD311E	On 07/12/2023	Spot Bond	100.66600	8.75840	100.66600	8.73682			0.00	0	0.00
BD311F	On 20/09/2014	Spot Bond	100.38899	31.48652	100.38899	31.40914			0.00	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	34.42800	100.00000	34.32052			0.00	0	0.00
BEER01	On 19/07/2013	Spot Bond	100.00000	67.87061	100.00000	67.72121			0.00	0	0.00
BG22A1	On 21/07/2016	Spot Bond	101.42461	10.65531	101.42461	10.62917			0.00	0	0.00
BG22A2	On 21/07/2016	Spot Bond	101.43555	10.70672	101.43555	10.68046			0.00	0	0.00
BG22A3	On 21/07/2016	Spot Bond	101.46836	10.86093	101.46836	10.83427			0.00	0	0.00
BG22B1	On 21/07/2016	Spot Bond	101.57774	11.37435	101.57774	11.34641			0.00	0	0.00
BG22C1	On 21/07/2016	Spot Bond	101.68711	11.88692	101.68711	11.85770			0.00	0	0.00
BG22D1	On 21/07/2016	Spot Bond	101.99310	13.31763	101.99310	13.28478			0.00	0	0.00
BG22YU	On 21/07/2016	Spot Bond	100.00000	3.92420	100.00000	3.91470			0.00	0	0.00
BG32A1	On 30/10/2016	Spot Bond	101.25226	10.18966	101.25226	10.16470			0.00	0	0.00
BG32A2	On 30/10/2016	Spot Bond	101.32200	10.54308	101.32200	10.51724			0.00	0	0.00
BG32A3	On 30/10/2016	Spot Bond	101.35188	10.69444	101.35188	10.66821			0.00	0	0.00
BG32A4	On 30/10/2016	Spot Bond	101.36184	10.74487	101.36184	10.71853			0.00	0	0.00
BG32B	On 30/10/2016	Spot Bond	101.48134	11.34947	101.48134	11.32161			0.00	0	0.00
BG32C	On 30/10/2016	Spot Bond	101.64062	12.15384	101.64062	12.12397			0.00	0	0.00
BG32DU	On 30/10/2016	Spot Bond	100.00000	3.83947	100.00000	3.83017			0.00	0	0.00
BG32YU	On 30/10/2016	Spot Bond	100.00000	3.83947	100.00000	3.83017			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM Yield	MarkPrice	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
BG42A1	On 15/03/2017	Spot Bond	100.41538	10.10901	100.41538	10.08416			0.00	0	0.00
BG42A2	On 15/03/2017	Spot Bond	100.45116	10.75748	100.45116	10.73103			0.00	0	0.00
BG42A3	On 15/03/2017	Spot Bond	100.46091	10.93428	100.46091	10.90739			0.00	0	0.00
BG42A4	On 15/03/2017	Spot Bond	105.04449	12.59707	105.04449	12.56772			0.00	0	0.00
BG42B	On 15/03/2017	Spot Bond	100.49015	11.46451	100.49015	11.43632			0.00	0	0.00
BG42C	On 15/06/2017	Spot Bond	100.54199	11.51054	100.54199	11.48221			0.00	0	0.00
BG42DU	On 15/03/2017	Spot Bond	100.00000	2.74657	100.00000	2.73984			0.00	0	0.00
BG42YU	On 15/03/2017	Spot Bond	100.00000	2.74657	100.00000	2.73984			0.00	0	0.00
BID01	On 06/08/2014	Spot Bond	109.02542	33.61608	109.02542	33.53669		6,323,474,360.00	58,000	3,558,000.00	
BID04	On 23/11/2017	Spot Bond	100.00000	12.13330	100.00000	12.04223			0.00	0	0.00
BIDC25	On 25/01/2013	Spot Bond	98.45450	87.90694	98.45450	87.69899			0.00	0	0.00
BIDC26	On 02/08/2013	Spot Bond	95.58562	64.33332	95.58562	64.21520			0.00	0	0.00
BIDC27	On 05/02/2013	Spot Bond	100.00000	85.48009	100.00000	85.28037			0.00	0	0.00
BIDC28	On 20/02/2013	Spot Bond	100.00000	82.57919	100.00000	82.39278			0.00	0	0.00
BLG1A4	On 21/11/2015	Spot Bond	100.78103	14.03095	100.78103	13.99673			0.00	0	0.00
BLG1A5	On 21/11/2032	Spot Bond	100.00000	6.54346	100.00000	6.52761			0.00	0	0.00
BLG1A6	On 21/11/2032	Spot Bond	100.94045	6.84933	100.94045	6.83259			0.00	0	0.00
BLG1B	On 21/11/2015	Spot Bond	100.78378	14.04913	100.78378	14.01486			0.00	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	14.34880	100.82929	14.31377			0.00	0	0.00
BLG1D	On 21/11/2015	Spot Bond	100.91196	14.89313	100.91196	14.85676			0.00	0	0.00
BLG1E	On 21/11/2015	Spot Bond	101.25521	17.15431	101.25521	17.11229			0.00	0	0.00
BLG1F	On 21/11/2032	Spot Bond	101.82396	13.29777	101.82396	13.26503			0.00	0	0.00
BMWFO3	On 15/06/2013	Spot Bond	100.43475	66.21590	100.43475	66.05310			0.00	0	0.00
BSR05	On 01/07/2013	Spot Bond	100.66283	63.78015	100.66283	63.62473			0.00	0	0.00
BSR08	On 07/12/2012	Spot Bond	102.16271	99.44332	102.16271	99.16730			0.00	0	0.00
BSR09	On 20/12/2013	Spot Bond	100.41213	46.24435	100.41213	46.09786			0.00	0	0.00
BSR10	On 07/06/2013	Spot Bond	100.00000	70.71054	100.00000	100.00000			0.00	0	0.00
BUS01U	On 30/09/2016	Spot Bond	100.00000	9.50775	100.00000	9.48472			0.00	0	0.00
CBL06	On 02/11/2014	Spot Bond	117.90266	27.16519	117.90266	27.09573		2,475,955,860.00		21,000	3,921,000.00
CBL08	On 02/11/2016	Spot Bond	125.14109	14.29821	125.14109	14.25988			0.00	0	0.00
CBL09	On 29/01/2017	Spot Bond	102.03851	12.99865	102.03851	12.96658			0.00	0	0.00
CBL10	On 06/05/2014	Spot Bond	101.32226	39.94009	101.32226	39.84219			0.00	0	0.00
CBL11	On 06/05/2016	Spot Bond	111.35530	14.52802	111.35530	14.49253		5,345,054,400.00		48,000	8,748,000.00
CBL12	On 06/09/2018	Spot Bond	105.54647	13.92274	105.54647	13.89019			0.00	0	0.00
CBL13	On 01/02/2019	Spot Bond	101.86680	10.56070	101.86680	10.53469			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM Yield	MarkPrice	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
CBL14	On 01/02/2019	Spot Bond	106.76252	14.95996	106.76252	14.92523			0.00	0	0.00
CBL15	On 18/05/2015	Spot Bond	100.85304	20.16576	100.85304	20.10234			0.00	0	0.00
CBL16	On 18/05/2017	Spot Bond	107.65219	11.10081	107.65219	11.07444		5,490,261,690.00		51,000	3,951,000.00
CBL17	On 23/08/2019	Spot Bond	101.28817	10.30215	101.28817	10.25636			0.00	0	0.00
CBL18	On 23/08/2019	Spot Bond	101.82280	12.05518	101.82280	12.00926			0.00	0	0.00
CBL19	On 02/11/2015	Spot Bond	100.00000	11.33374	100.00000	11.24867			0.00	0	0.00
CCT01	On 23/06/2023	Spot Bond	122.47945	15.79212	122.47945	15.75095			0.00	0	0.00
CCT02	On 12/06/2024	Spot Bond	118.42047	15.34245	118.42047	15.30351			0.00	0	1,000,000.00
CCT03	On 15/03/2025	Spot Bond	117.20315	11.70592	117.20315	11.67614			0.00	0	37,000,000.00
CGR10	On 08/12/2016	Spot Bond	100.88420	12.64486	100.88420	12.61364			0.00	0	0.00
CGR11	On 28/03/2016	Spot Bond	104.14474	17.96519	104.14474	17.93564			0.00	0	0.00
CGR12	On 14/11/2014	Spot Bond	100.00000	32.51145	100.00000	32.26475			0.00	0	0.00
CGR6	On 18/02/2013	Spot Bond	101.65048	85.11559	101.65048	84.91995			0.00	0	0.00
CGR7	On 22/07/2014	Spot Bond	102.86721	33.80284	102.86721	33.71886			0.00	0	0.00
CGR8	On 22/07/2015	Spot Bond	103.30382	23.90379	103.30382	23.84418			0.00	0	0.00
CIG01	On 06/06/2015	Spot Bond	100.80383	17.53594	100.80383	17.48020			0.00	0	0.00
CLN100	On 20/12/2012	Spot Bond	100.33426	97.40973	100.33426	97.15324			0.00	0	0.00
CLN103	On 20/03/2013	Spot Bond	100.61895	98.59320	100.61895	98.33221			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM Yield	MarkPrice	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
CLN104	On 15/06/2014	Spot Bond	100.74860	36.27449	100.74860	36.18505			0.00	0	0.00
CLN108	On 20/06/2013	Spot Bond	100.40933	65.70660	100.40933	65.54508			0.00	0	0.00
CLN110	On 31/03/2013	Spot Bond	100.00000	78.25494	100.00000	78.09258			0.00	0	0.00
CLN111	On 31/03/2013	Spot Bond	100.00000	78.25494	100.00000	78.09258			0.00	0	0.00
CLN112	On 31/03/2013	Spot Bond	100.00000	78.25494	100.00000	78.09258			0.00	0	0.00
CLN113	On 31/03/2013	Spot Bond	100.00000	78.25494	100.00000	78.09258			0.00	0	0.00
CLN114	On 20/06/2013	Spot Bond	100.40933	65.70660	100.40933	65.54508			0.00	0	0.00
CLN115	On 20/06/2013	Spot Bond	100.40933	65.70660	100.40933	65.54508			0.00	0	0.00
CLN116	On 31/08/2013	Spot Bond	100.91360	55.53747	100.91360	55.39881			0.00	0	0.00
CLN117	On 20/06/2013	Spot Bond	100.41216	65.73519	100.41216	65.57361			0.00	0	0.00
CLN118	On 20/06/2013	Spot Bond	100.38376	65.44924	100.38376	65.28840			0.00	0	0.00
CLN120	On 20/06/2013	Spot Bond	100.36102	65.22046	100.36102	65.06022			0.00	0	0.00
CLN123	On 23/05/2013	Spot Bond	100.95747	83.45943	100.95747	83.27209			0.00	0	0.00
CLN126	On 20/08/2015	Spot Bond	101.78237	20.27616	101.78237	20.22625			0.00	0	0.00
CLN127	On 01/07/2013	Spot Bond	100.19516	63.92981	100.19516	63.77467			0.00	0	0.00
CLN130	On 20/08/2015	Spot Bond	101.76269	20.15057	101.76269	20.10099			0.00	0	0.00
CLN132	On 20/09/2013	Spot Bond	100.38372	65.44925	100.38372	65.28841			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM Yield	MarkPrice	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
CLN133	On 20/09/2013	Spot Bond	100.36383	65.24907	100.36383	65.08875			0.00	0	0.00
CLN134	On 20/08/2015	Spot Bond	101.86667	20.81394	101.86667	20.76268			0.00	0	0.00
CLN135	On 22/08/2013	Spot Bond	100.97002	55.91836	100.97002	55.78171			0.00	0	0.00
CLN136	On 22/08/2013	Spot Bond	100.92517	55.92278	100.92517	55.78619			0.00	0	0.00
CLN138	On 31/08/2013	Spot Bond	101.01305	55.94899	101.01305	55.80919			0.00	0	0.00
CLN140	On 20/06/2013	Spot Bond	100.41784	65.79238	100.41784	65.63065			0.00	0	0.00
CLN141	On 20/06/2013	Spot Bond	100.39797	65.59222	100.39797	65.43101			0.00	0	0.00
CLN143	On 20/09/2013	Spot Bond	100.40359	65.64943	100.40359	65.48806			0.00	0	0.00
CLN145	On 20/09/2013	Spot Bond	104.39421	60.69799	104.39421	60.55730			0.00	0	0.00
CLN147	On 19/04/2013	Spot Bond	101.82300	77.59666	101.82300	77.43973			0.00	0	0.00
CLN149	On 20/09/2013	Spot Bond	102.79173	58.54640	102.79173	58.41241			0.00	0	0.00
CLN152	On 20/08/2013	Spot Bond	101.32621	57.37250	101.32621	57.23186			0.00	0	0.00
CLN154	On 20/03/2014	Spot Bond	100.52565	46.64626	100.52565	46.53149			0.00	0	0.00
CLN156	On 20/12/2013	Spot Bond	101.34356	45.95608	101.34356	45.84218			0.00	0	0.00
CLN157	On 20/12/2013	Spot Bond	101.34356	45.95608	101.34356	45.84218			0.00	0	0.00
CLN158	On 19/04/2013	Spot Bond	99.85161	90.69481	99.85161	90.47602			0.00	0	0.00
CLN159	On 14/02/2015	Spot Bond	101.22270	20.74048	101.22270	20.68969			0.00	0	0.00
CLN162	On 20/09/2015	Spot Bond	100.00000	19.05591	100.00000	19.00925			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM Yield	MarkPrice	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
CLN163	On 20/09/2015	Spot Bond	100.00000	18.84665	100.00000	18.80049			0.00	0	0.00
CLN164	On 30/04/2014	Spot Bond	100.00000	44.69172	100.00000	44.58345			0.00	0	0.00
CLN165	On 30/04/2014	Spot Bond	100.00000	44.69172	100.00000	44.58345			0.00	0	0.00
CLN166	On 30/04/2014	Spot Bond	100.00000	44.69172	100.00000	44.58345			0.00	0	0.00
CLN167	On 30/04/2014	Spot Bond	100.00000	44.69172	100.00000	44.58345			0.00	0	0.00
CLN168	On 30/04/2014	Spot Bond	100.00000	44.69172	100.00000	44.58345			0.00	0	0.00
CLN169	On 30/04/2014	Spot Bond	100.00000	44.69172	100.00000	44.58345			0.00	0	0.00
CLN170	On 20/12/2015	Spot Bond	100.42338	14.81555	100.42338	14.77913			0.00	0	0.00
CLN172	On 30/04/2014	Spot Bond	100.00000	44.69172	100.00000	44.58345			0.00	0	0.00
CLN174	On 31/03/2013	Spot Bond	100.50974	94.85021	100.50974	94.60895			0.00	0	0.00
CLN175	On 31/03/2013	Spot Bond	100.82702	94.99186	100.82702	94.74953			0.00	0	0.00
CLN176	On 31/03/2013	Spot Bond	100.54079	94.90709	100.54079	94.66561			0.00	0	0.00
CLN177	On 31/03/2013	Spot Bond	100.49424	94.91001	100.49424	94.66862			0.00	0	0.00
CLN178	On 15/04/2014	Spot Bond	100.00000	43.68309	100.00000	43.57727			0.00	0	0.00
CLN179	On 20/03/2016	Spot Bond	100.39213	14.19771	100.39213	14.16282			0.00	0	0.00
CLN180	On 26/05/2013	Spot Bond	100.00000	66.66814	100.00000	66.66813			0.00	0	0.00
CLN181	On 26/05/2013	Spot Bond	100.00000	66.66814	100.00000	66.66813			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM Yield	MarkPrice	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
CLN183	On 15/06/2016	Spot Bond	100.60029	12.64001	100.60029	14.81694			0.00	0	0.00
CLN184	On 01/07/2021	Spot Bond	102.77141	14.08687	102.77141	14.05517			0.00	0	0.00
CLN185	On 15/06/2016	Spot Bond	100.60029	12.64001	100.60029	14.81694			0.00	0	0.00
CLN186	On 06/07/2016	Spot Bond	100.01323	11.51631	100.01323	11.48840			0.00	0	0.00
CLN187	On 15/06/2014	Spot Bond	100.90290	35.16364	100.90290	38.42820			0.00	0	0.00
CLN188	On 20/06/2014	Spot Bond	100.91909	40.22492	100.91909	40.12559			0.00	0	0.00
CLN191	On 23/08/2016	Spot Bond	106.57524	7.36507	106.57524	7.34799			0.00	0	0.00
CLN192	On 24/08/2016	Spot Bond	99.04734	12.98469	99.04734	12.95350			0.00	0	0.00
CLN193	On 29/08/2021	Spot Bond	106.47706	3.53775	106.47706	3.52850			0.00	0	0.00
CLN194	On 31/08/2016	Spot Bond	100.91984	14.49471	100.91984	14.46203			0.00	0	0.00
CLN195	On 15/06/2014	Spot Bond	101.01820	36.40950	101.01820	40.10871			0.00	0	0.00
CLN196	On 15/06/2016	Spot Bond	100.60029	12.64001	100.60029	14.81694			0.00	0	0.00
CLN197	On 15/06/2016	Spot Bond	100.60029	12.64001	100.60029	14.81694			0.00	0	0.00
CLN198	On 13/09/2021	Spot Bond	106.09892	4.02248	106.09892	4.01190			0.00	0	0.00
CLN199	On 13/09/2016	Spot Bond	106.04227	7.47423	106.04227	7.45456			0.00	0	0.00
CLN200	On 20/12/2016	Spot Bond	100.61212	15.10408	100.61212	15.06688			0.00	0	0.00
CLN205	On 24/03/2013	Spot Bond	100.32240	96.74746	100.32240	96.49475			0.00	0	0.00
CLN209	On 20/03/2013	Spot Bond	100.39517	97.65365	100.39517	97.39570			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM Yield	MarkPrice	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
CLN210	On 20/06/2013	Spot Bond	100.47626	66.38134	100.47626	66.21807			0.00	0	0.00
CLN211	On 20/12/2013	Spot Bond	100.57686	47.36390	100.57686	47.24730			0.00	0	0.00
CLN213	On 12/10/2014	Spot Bond	99.98364	29.56477	99.98364	29.49315			0.00	0	0.00
CLN214	On 12/10/2014	Spot Bond	99.98339	29.64594	99.98339	29.57413			0.00	0	0.00
CLN215	On 17/10/2016	Spot Bond	103.62392	12.84012	103.62392	12.81071			0.00	0	0.00
CLN216	On 11/10/2014	Spot Bond	99.99988	29.85687	99.99988	29.78453			0.00	0	0.00
CLN217	On 11/10/2014	Spot Bond	99.99989	29.76656	99.99989	29.69445			0.00	0	0.00
CLN219	On 20/10/2016	Spot Bond	99.79173	11.43986	99.79173	11.41220			0.00	0	0.00
CLN220	On 20/10/2016	Spot Bond	99.80002	11.43842	99.80002	11.41076			0.00	0	0.00
CLN221	On 20/10/2016	Spot Bond	103.81175	12.84938	103.81175	12.81989			0.00	0	0.00
CLN222	On 20/10/2016	Spot Bond	103.81175	12.84938	103.81175	12.81989			0.00	0	0.00
CLN223	On 15/06/2014	Spot Bond	104.34821	34.83980	104.34821	38.41578			0.00	0	0.00
CLN224	On 15/06/2014	Spot Bond	107.51178	35.11504	107.51178	39.17097			0.00	0	0.00
CLN225	On 09/12/2016	Spot Bond	107.00303	10.98947	107.00303	10.96377			0.00	0	0.00
CLN226	On 20/12/2016	Spot Bond	100.43472	11.44998	100.43472	11.42183			0.00	0	0.00
CLN227	On 20/12/2016	Spot Bond	100.48341	12.45174	100.48341	12.42110			0.00	0	0.00
CLN228	On 14/06/2013	Spot Bond	100.44030	64.54649	100.44030	64.38778			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM Yield	MarkPrice	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
CLN229	On 14/06/2013	Spot Bond	100.44323	64.55976	100.44323	64.40102			0.00	0	0.00
CLN230	On 17/01/2015	Spot Bond	99.90043	21.82423	99.90043	21.77141			0.00	0	0.00
CLN231	On 17/01/2015	Spot Bond	99.90043	21.82423	99.90043	21.77141			0.00	0	0.00
CLN232	On 20/06/2014	Spot Bond	100.94701	37.87812	100.94701	37.80165			0.00	0	0.00
CLN233	On 02/02/2013	Spot Bond	101.15359	87.23078	101.15359	87.02350			0.00	0	0.00
CLN234	On 19/04/2013	Spot Bond	99.83657	90.85225	99.83657	90.63312			0.00	0	0.00
CLN235	On 19/04/2013	Spot Bond	99.83657	90.85225	99.83657	90.63312			0.00	0	0.00
CLN236	On 15/06/2016	Spot Bond	100.64882	12.29931	100.64882	14.02806			0.00	0	0.00
CLN237	On 14/02/2017	Spot Bond	101.05242	8.98834	101.05242	8.96636			0.00	0	0.00
CLN238	On 15/02/2013	Spot Bond	100.93369	84.63104	100.93369	84.43631			0.00	0	0.00
CLN239	On 20/03/2017	Spot Bond	100.44136	11.11038	100.44136	11.08806			0.00	0	0.00
CLN240	On 24/02/2015	Spot Bond	100.86994	19.41121	100.86994	19.36382			0.00	0	0.00
CLN241	On 24/02/2017	Spot Bond	100.93114	9.28495	100.93114	9.26227			0.00	0	0.00
CLN242	On 24/02/2019	Spot Bond	101.19905	12.17608	101.19905	12.14902			0.00	0	0.00
CLN243	On 24/02/2019	Spot Bond	101.19905	12.17608	101.19905	12.14902			0.00	0	0.00
CLN244	On 25/02/2015	Spot Bond	100.81644	19.37886	100.81644	19.33156			0.00	0	0.00
CLN245	On 25/02/2015	Spot Bond	100.81889	19.39581	100.81889	19.34848			0.00	0	0.00
CLN246	On 24/02/2017	Spot Bond	100.84952	13.53057	100.84952	13.49754			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM Yield	MarkPrice	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
CLN247	On 24/02/2017	Spot Bond	101.47693	13.37123	101.47693	13.33841			0.00	0	0.00
CLN248	On 14/03/2015	Spot Bond	100.47537	21.42523	100.47537	21.37254			0.00	0	0.00
CLN249	On 24/02/2017	Spot Bond	101.44712	13.09892	101.44712	13.06677			0.00	0	0.00
CLN250	On 26/03/2015	Spot Bond	100.26649	22.42898	100.26649	22.37391			0.00	0	0.00
CLN251	On 26/03/2015	Spot Bond	100.26649	22.42898	100.26649	22.37391			0.00	0	0.00
CLN252	On 26/03/2015	Spot Bond	100.26649	22.42898	100.26649	22.37391			0.00	0	0.00
CLN253	On 26/03/2015	Spot Bond	100.26649	22.42898	100.26649	22.37391			0.00	0	0.00
CLN254	On 26/03/2015	Spot Bond	100.26649	22.42898	100.26649	22.37391			0.00	0	0.00
CLN255	On 26/03/2015	Spot Bond	100.27379	22.61154	100.27379	22.55603			0.00	0	0.00
CLN256	On 26/03/2017	Spot Bond	100.28582	10.60994	100.28582	10.58389			0.00	0	0.00
CLN257	On 26/03/2017	Spot Bond	100.28582	10.60994	100.28582	10.58389			0.00	0	0.00
CLN258	On 26/03/2017	Spot Bond	100.28582	10.60994	100.28582	10.58389			0.00	0	0.00
CLN259	On 26/03/2017	Spot Bond	100.28582	10.60994	100.28582	10.58389			0.00	0	0.00
CLN260	On 26/03/2017	Spot Bond	100.28582	10.60994	100.28582	10.58389			0.00	0	0.00
CLN261	On 26/03/2017	Spot Bond	100.28785	10.66754	100.28785	10.64135			0.00	0	0.00
CLN262	On 26/03/2019	Spot Bond	106.98684	11.05450	106.98684	11.02837			0.00	0	0.00
CLN263	On 20/06/2014	Spot Bond	100.51194	33.50149	100.51194	33.41906			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM Yield	MarkPrice	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
CLN264	On 18/08/2014	Spot Bond	100.89505	26.77106	100.89505	26.70569			0.00	0	0.00
CLN265	On 02/04/2013	Spot Bond	100.15533	92.66010	100.15533	92.35587			0.00	0	0.00
CLN266	On 16/03/2014	Spot Bond	100.39498	44.70337	100.39498	44.59349			0.00	0	0.00
CLN267	On 16/03/2014	Spot Bond	100.39498	44.70337	100.39498	44.59349			0.00	0	0.00
CLN268	On 30/04/2017	Spot Bond	101.37065	10.05034	101.37065	10.01859			0.00	0	0.00
CLN269	On 20/06/2017	Spot Bond	100.49989	11.90765	100.49989	11.87836			0.00	0	0.00
CLN270	On 24/02/2017	Spot Bond	101.35958	12.64774	101.35958	12.61673			0.00	0	0.00
CLN271	On 20/06/2017	Spot Bond	100.58462	13.66892	100.58462	13.63527			0.00	0	0.00
CLN272	On 20/06/2017	Spot Bond	100.39320	9.91011	100.39320	9.88576			0.00	0	0.00
CLN273	On 20/06/2017	Spot Bond	100.39040	9.85127	100.39040	9.82705			0.00	0	0.00
CLN274	On 20/06/2017	Spot Bond	100.40357	9.90881	100.40357	9.88446			0.00	0	0.00
CLN275	On 22/05/2017	Spot Bond	100.91562	9.10351	100.91562	9.07485			0.00	0	0.00
CLN276	On 24/05/2017	Spot Bond	101.06552	10.48833	101.06552	10.45527			0.00	0	0.00
CLN277	On 25/05/2017	Spot Bond	100.99983	10.46499	100.99983	10.43204			0.00	0	0.00
CLN278	On 20/06/2017	Spot Bond	100.40244	9.88527	100.40244	9.86098			0.00	0	0.00
CLN279	On 20/06/2015	Spot Bond	100.54373	20.80058	100.54373	20.74938			0.00	0	0.00
CLN280	On 07/06/2017	Spot Bond	100.65226	7.77809	100.65226	7.75341			0.00	0	0.00
CLN281	On 21/06/2015	Spot Bond	100.36006	17.29454	100.36006	17.23978			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM Yield	MarkPrice	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
CLN282	On 27/06/2015	Spot Bond	100.24531	16.88912	100.24531	16.83570			0.00	0	0.00
CLN283	On 20/09/2015	Spot Bond	100.37919	17.54229	100.37919	17.48674			0.00	0	0.00
CLN284	On 20/06/2017	Spot Bond	100.44355	10.36430	100.44355	10.33146			0.00	0	0.00
CLN285	On 20/06/2017	Spot Bond	100.44355	10.36430	100.44355	10.33146			0.00	0	0.00
CLN286	On 20/06/2017	Spot Bond	100.44355	10.36430	100.44355	10.33146			0.00	0	0.00
CLN287	On 20/06/2017	Spot Bond	100.44355	10.36430	100.44355	10.33146			0.00	0	0.00
CLN288	On 10/08/2017	Spot Bond	101.18342	9.38524	101.18342	9.34356			0.00	0	0.00
CLN289	On 30/08/2017	Spot Bond	100.81012	8.68489	100.81012	8.64559			0.00	0	0.00
CLN290	On 26/06/2017	Spot Bond	100.17296	2.33798	100.17296	2.32670			0.00	0	0.00
CLN291	On 26/06/2017	Spot Bond	100.17296	2.33798	100.17296	2.32670			0.00	0	0.00
CLN292	On 26/06/2017	Spot Bond	100.17084	2.33813	100.17084	2.32686			0.00	0	0.00
CLN293	On 30/06/2017	Spot Bond	100.14936	2.29690	100.14936	2.28633			0.00	0	0.00
CLN294	On 26/06/2017	Spot Bond	100.14949	2.33681	100.14949	2.32541			0.00	0	0.00
CLN295	On 30/06/2017	Spot Bond	100.15029	2.30440	100.15029	2.29367			0.00	0	0.00
CLN296	On 20/12/2017	Spot Bond	100.00000	1.58149	100.00000	1.57180			0.00	0	0.00
CLN297	On 30/06/2017	Spot Bond	100.00000	2.26013	100.00000	2.24795			0.00	0	0.00
CLN298	On 30/06/2017	Spot Bond	100.00000	2.26824	100.00000	2.25584			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM Yield	MarkPrice	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
CLN299	On 30/06/2017	Spot Bond	100.00000	2.24583	100.00000	2.23267			0.00	0	0.00
CLN300	On 20/12/2017	Spot Bond	100.00000	1.53920	100.00000	1.52701			0.00	0	0.00
CLN301	On 20/12/2017	Spot Bond	100.00000	1.49508	100.00000	1.48037			0.00	0	0.00
CLN302	On 20/12/2017	Spot Bond	100.00000	1.34595	100.00000	1.32341			0.00	0	0.00
CLN39	On 07/02/2016	Spot Bond	100.00000	21.94842	100.00000	21.90011			0.00	0	0.00
CLN40	On 07/02/2016	Spot Bond	100.00000	21.94842	100.00000	21.90011			0.00	0	0.00
CLN42	On 18/04/2028	Spot Bond	34.94295	0.70882	34.94295	0.70820			0.00	0	0.00
CLN44	On 31/03/2013	Spot Bond	154.47129	68.05518	154.47129	67.86255			0.00	0	0.00
CLN46	On 07/03/2013	Spot Bond	100.53703	100.86159	100.53703	100.58530			0.00	0	0.00
CLN47	On 07/03/2013	Spot Bond	100.53241	100.84919	100.53241	100.57293			0.00	0	0.00
CLN48	On 07/03/2013	Spot Bond	100.00000	124.34416	100.00000	124.03727			0.00	0	0.00
CLN49	On 31/03/2013	Spot Bond	154.29358	104.43620	154.29358	104.11111			0.00	0	0.00
CLN50	On 07/03/2013	Spot Bond	100.52779	100.83677	100.52779	100.56058			0.00	0	0.00
CLN51	On 07/03/2013	Spot Bond	152.83040	73.18352	152.83040	72.96296			0.00	0	0.00
CLN52	On 30/04/2013	Spot Bond	101.20452	87.95116	101.20452	87.74206			0.00	0	0.00
CLN54	On 30/04/2013	Spot Bond	101.20452	87.95116	101.20452	87.74206			0.00	0	0.00
CLN55	On 18/04/2028	Spot Bond	156.76383	5.47875	156.76383	5.45910			0.00	0	0.00
CLN56	On 30/04/2013	Spot Bond	94.77223	75.57163	94.77223	75.42962			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM Yield	MarkPrice	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
CLN57	On 30/04/2013	Spot Bond	97.02201	75.08890	97.02201	74.94538			0.00	0	0.00
CLN58	On 07/03/2013	Spot Bond	100.53241	100.84919	100.53241	100.57293			0.00	0	0.00
CLN59	On 07/03/2013	Spot Bond	100.53241	100.84919	100.53241	100.57293			0.00	0	0.00
CLN61	On 02/03/2028	Spot Bond	100.00000	12.96116	100.00000	12.92906			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	76.26187	101.10498	76.10843		2,022,099,600,000.00	20,000,000	10,000,000.00	
CLN81	On 18/04/2028	Spot Bond	120.49629	7.63127	120.49629	7.61152			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	18.80448	78.86322	18.77455			0.00	0	0.00
CLNF02	On 20/10/2015	Spot Bond	78.68249	18.85920	78.68249	18.82923			0.00	0	0.00
CLNF03	On 10/10/2016	Spot Bond	100.01914	12.17760	100.01914	12.14809			0.00	0	0.00
CLNF04	On 10/10/2016	Spot Bond	100.01914	12.17760	100.01914	12.14809			0.00	0	0.00
CLNF05	On 20/09/2016	Spot Bond	100.44036	12.96440	100.44036	12.93253			0.00	0	0.00
CLNF06	On 20/12/2016	Spot Bond	100.40864	10.92561	100.40864	10.89875			0.00	0	0.00
CLNF07	On 20/06/2017	Spot Bond	100.41492	10.14412	100.41492	10.11918			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM Yield	MarkPrice	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
CLNF08	On 10/07/2013	Spot Bond	100.01997	61.38264	100.01997	61.19096			0.00	0	0.00
CLNF09	On 20/06/2017	Spot Bond	100.41000	10.26311	100.41000	10.23789			0.00	0	0.00
CLNF10	On 24/07/2017	Spot Bond	101.50812	10.25701	101.50812	10.21135			0.00	0	0.00
COJ02	On 15/09/2016	Spot Bond	109.94659	16.42854	109.94659	16.38883			0.00	0	0.00
COJ03	On 26/04/2013	Spot Bond	106.29178	74.17659	106.29178	74.02409			0.00	0	0.00
COJ04	On 05/06/2018	Spot Bond	106.25789	9.31316	106.25789	13.78104			0.00	0	7,010,000.00
COJ05	On 05/06/2023	Spot Bond	122.59946	9.95911	122.59946	16.01970			0.00	0	339,547,000.00
COJ06	On 09/12/2015	Spot Bond	112.90836	20.94535	112.90836	20.89419			0.00	0	100,000.00
COJ07	On 23/03/2021	Spot Bond	111.62273	11.60646	111.62273	11.57806			0.00	0	0.00
COJ10C	On 18/01/2013	Spot Bond	100.00000	94.47387	100.00000	94.24345			0.00	0	0.00
COJ12C	On 17/02/2013	Spot Bond	5.86800	104.62293	5.86800	104.60630			0.00	0	0.00
CPL002	On 29/11/2014	Spot Bond	100.79434	26.37666	100.79434	26.31160			0.00	0	0.00
CPL003	On 28/02/2017	Spot Bond	100.83040	9.01110	100.83040	8.98910			0.00	0	0.00
CPL005	On 01/03/2015	Spot Bond	100.70290	19.19368	100.70290	19.14585			0.00	0	0.00
CPL007	On 01/08/2015	Spot Bond	101.26682	16.76163	101.26682	16.68716			0.00	0	0.00
CPL009	On 07/12/2012	Spot Bond	100.45141	99.45260	100.45141	99.18114			0.00	0	0.00
CPL010	On 25/02/2013	Spot Bond	100.00000	81.65548	100.00000	81.47321			0.00	0	0.00
DENG28	On 12/02/2013	Spot Bond	100.00000	84.10138	100.00000	83.90805			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM Yield	MarkPrice	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
DENG31	On 02/04/2013	Spot Bond	100.00000	77.67963	100.00000	77.51914			0.00	0	0.00
DENG41	On 28/01/2013	Spot Bond	100.18699	87.09118	100.18699	86.88349			0.00	0	0.00
DENG42	On 03/04/2013	Spot Bond	100.13300	79.45503	100.13300	79.29104			0.00	0	0.00
DRD03	On 02/07/2014	Spot Bond	100.21016	47.93645	100.21016	47.72529			0.00	0	0.00
DRD04	On 03/07/2015	Spot Bond	100.22082	23.65977	100.22082	23.55554			0.00	0	0.00
DRD05	On 03/10/2013	Spot Bond	100.19483	65.27005	100.19483	64.98257			0.00	0	0.00
DV13	On 25/08/2013	Spot Bond	104.31041	61.42380	104.31041	61.28384			0.00	0	0.00
DV21	On 15/06/2016	Spot Bond	133.09009	20.68253	133.09009	20.62495			0.00	0	14,300,000.00
DV22	On 07/02/2020	Spot Bond	111.95336	11.43534	111.95336	11.40775		3,409,651,532,160.00		30,456,000	81,332,000.00
DV23	On 27/02/2023	Spot Bond	110.94098	11.46776	110.94098	11.44029		39,162,165,940.00		353,000	164,989,000.00
E170	On 01/08/2020	Spot Bond	142.91138	13.68850	142.91138	13.64845			0.00	0	23,000,000.00
EDC01	On 04/04/2016	Spot Bond	101.79146	18.39619	101.79146	18.35091			0.00	0	0.00
EFC01	On 31/08/2014	Spot Bond	100.97946	20.60607	100.97946	20.53975			0.00	0	0.00
EFC02	On 31/08/2015	Spot Bond	101.06163	8.61472	101.06163	8.58697			0.00	0	0.00
EFC03	On 31/08/2016	Spot Bond	101.11630	3.59993	101.11630	3.58833			0.00	0	0.00
EFC04	On 31/08/2017	Spot Bond	101.17092	1.50312	101.17092	1.49827			0.00	0	0.00
EL15	On 29/06/2015	Spot Bond	126.54006	11.52063	126.54006	13.52431			0.00	0	40,000,000.00

Contract Details	Strike	Call / Put	MTM Yield	MarkPrice	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
EL28	On 02/05/2028	Spot Bond	1.70000	115.15616	1.70000	115.11792			0.00	0	40,500,000.00
EL29	On 19/11/2029	Spot Bond	1.90000	101.32708	1.90000	101.28763		4,235,100,000.00		2,229,000	352,229,000.00
EMM01	On 28/07/2020	Spot Bond	111.69838	13.03729	111.69838	13.00588			0.00	0	0.00
EMM02	On 11/03/2021	Spot Bond	112.15374	11.83842	112.15374	11.80933			0.00	0	0.00
EMM03	On 04/05/2024	Spot Bond	106.65311	10.14397	106.65311	10.12005			0.00	0	0.00
EPF001	On 19/08/2015	Spot Bond	100.93077	14.86169	100.93077	14.82539			0.00	0	0.00
EPFC02	On 07/11/2013	Spot Bond	100.00000	51.22281	100.00000	50.83833			0.00	0	0.00
EPFC03	On 18/02/2013	Spot Bond	100.00000	82.95455	100.00000	82.76644			0.00	0	0.00
EQ181U	On 03/12/2012	Spot Bond	100.00000	68.48502	100.00000	68.48501			0.00	0	0.00
EQ182U	On 11/12/2012	Spot Bond	100.00000	98.38275	100.00000	98.11828			0.00	0	0.00
EQ183U	On 24/01/2013	Spot Bond	100.00000	87.95181	100.00000	87.74038			0.00	0	0.00
EQ184U	On 13/02/2013	Spot Bond	100.00000	88.44328	100.00000	88.24042			0.00	0	0.00
EQS01	On 18/11/2014	Spot Bond	126.47802	22.63297	126.47802	22.56534			0.00	0	0.00
EQS02	On 01/07/2015	Spot Bond	109.43400	26.46424	109.43400	26.40154			0.00	0	0.00
EQS04	On 22/09/2015	Spot Bond	107.25989	19.45191	107.25989	19.40120			0.00	0	0.00
EQS05	On 25/04/2017	Spot Bond	101.66692	11.07702	101.66692	11.04193			0.00	0	70,000,000.00
ERS3A8	On 17/11/2014	Spot Bond	101.14823	27.77959	101.14823	27.71161			0.00	0	0.00
ERS3B2	On 17/08/2014	Spot Bond	101.05103	27.27832	101.05103	27.21161			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM Yield	MarkPrice	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
ERS3B3	On 17/11/2025	Spot Bond	100.00000	0.00976	100.00000	0.00969			0.00	0	0.00
ERS3C2	On 17/08/2014	Spot Bond	101.17066	27.89520	101.17066	27.82691			0.00	0	0.00
ERS3C3	On 17/11/2025	Spot Bond	100.00000	0.00976	100.00000	0.00969			0.00	0	0.00
ERSA10	On 17/08/2013	Spot Bond	100.93125	56.31923	100.93125	56.18166			0.00	0	0.00
ERSA11	On 17/08/2014	Spot Bond	100.96871	26.85375	100.96871	26.78813			0.00	0	0.00
ERSA12	On 17/08/2015	Spot Bond	100.99870	15.01334	100.99870	14.97664			0.00	0	0.00
ERSA13	On 17/08/2013	Spot Bond	100.93575	56.33309	100.93575	56.19549			0.00	0	0.00
ERSA14	On 17/11/2025	Spot Bond	100.00000	0.00976	100.00000	0.00969			0.00	0	0.00
ERSA15	On 17/11/2025	Spot Bond	100.00000	0.00976	100.00000	0.00969			0.00	0	0.00
ES15	On 30/08/2015	Spot Bond	105.94219	18.24819	105.94219	18.20562			0.00	0	10,200,000.00
ES18	On 20/04/2018	Spot Bond	111.43974	10.06918	111.43974	10.04471		47,027,570,280.00		422,000	543,910,000.00
ES23	On 25/01/2023	Spot Bond	117.73441	11.87655	117.73441	11.84671		48,271,108,100.00		410,000	260,435,000.00
ES26	On 02/04/2026	Spot Bond	95.26383	9.45289	95.26383	9.43267		87,642,723,600.00		920,000	44,673,000.00
ES33	On 15/09/2033	Spot Bond	8.97000	87.91709	8.94000	88.14669		252,218,460,000.00		28,118,000	755,496,000.00
FIFB01	On 24/08/2015	Spot Bond	100.85636	15.50689	100.85636	15.43822			0.00	0	0.00
FIFC02	On 14/12/2012	Spot Bond	100.35540	97.58524	100.35540	97.32411			0.00	0	0.00
FIFC03	On 09/10/2013	Spot Bond	100.00000	54.32037	100.00000	53.91265			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM Yield	MarkPrice	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
FR002U	On 02/08/2023	Spot Bond	100.00000	11.08368	100.00000	11.05683			0.00	0	0.00
FR003U	On 02/08/2023	Spot Bond	100.00000	10.78578	100.00000	10.75966			0.00	0	0.00
FR2A3C	On 15/08/2013	Spot Bond	101.07344	56.90906	101.07344	56.76987			0.00	0	0.00
FR2B3C	On 15/08/2013	Spot Bond	101.11222	57.02471	101.11222	56.88520			0.00	0	0.00
FR2C3C	On 15/08/2013	Spot Bond	101.23627	57.39464	101.23627	57.25405			0.00	0	0.00
FR2D3D	On 15/08/2013	Spot Bond	101.30601	57.60259	101.30601	57.46143			0.00	0	0.00
FRB03	On 15/09/2014	Spot Bond	105.15565	30.72420	105.15565	30.65256		3,259,825,150.00		31,000	15,431,000.00
FRB05	On 21/12/2018	Spot Bond	103.15112	12.64590	103.15112	12.61719			0.00	0	0.00
FRB07	On 06/12/2012	Spot Bond	100.55742	101.15257	100.55742	100.87543			0.00	0	0.00
FRB08	On 10/06/2016	Spot Bond	100.49836	11.13997	100.49836	11.11257			0.00	0	0.00
FRB09	On 10/06/2017	Spot Bond	100.49830	8.74944	100.49830	8.72792			0.00	0	0.00
FRB10	On 25/01/2017	Spot Bond	101.51768	9.90899	101.51768	9.88465			0.00	0	0.00
FRBC21	On 21/12/2018	Spot Bond	111.84945	16.50724	111.84945	16.46722			0.00	0	20,000.00
FRBC22	On 21/12/2018	Spot Bond	100.44644	10.07803	100.44644	10.05324			0.00	0	0.00
FRBI01	On 30/06/2014	Spot Bond	100.00000	47.62453	100.00000	47.50613			0.00	0	0.00
FRBI04	On 31/03/2013	Spot Bond	211.83970	61.63178	211.83970	61.41874			0.00	0	0.00
FRBI07	On 07/07/2013	Spot Bond	105.16707	66.83552	105.16707	66.68222			0.00	0	0.00
FRBI22	On 31/01/2022	Spot Bond	121.95151	3.51329	121.95151	3.50321			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM Yield	MarkPrice	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
FRBI23	On 07/12/2023	Spot Bond	266.05149	2.04824	266.05149	2.03879			0.00	0	0.00
FRBI28	On 31/03/2028	Spot Bond	145.44748	2.17942	145.44748	2.17288			0.00	0	0.00
FRBI33	On 07/12/2033	Spot Bond	186.40405	1.83755	186.40405	1.83094			0.00	0	0.00
FRBN04	On 15/09/2015	Spot Bond	118.97136	20.62207	118.97136	20.56895			0.00	0	0.00
FRBN06	On 15/09/2015	Spot Bond	100.00000	25.29074	100.00000	25.23414			0.00	0	0.00
FRBN07	On 15/09/2015	Spot Bond	100.00000	25.29074	100.00000	25.23414			0.00	0	0.00
FRBZ01	On 30/11/2020	Spot Bond	51.72712	3.58075	51.72712	3.57667			0.00	0	0.00
FRBZ02	On 28/10/2024	Spot Bond	32.59207	3.48774	32.59207	3.48505			0.00	0	0.00
FRBZ03	On 10/12/2024	Spot Bond	31.38364	3.76604	31.38364	3.76323			0.00	0	0.00
FRC04	On 03/06/2014	Spot Bond	103.71290	35.86741	103.71290	35.78517			0.00	0	0.00
FRC08	On 29/04/2013	Spot Bond	101.43171	88.38275	101.43171	88.17172			0.00	0	0.00
FRC101	On 24/02/2017	Spot Bond	101.42118	12.95466	101.42118	12.92287			0.00	0	0.00
FRC103	On 20/03/2014	Spot Bond	100.70350	48.20710	100.70350	48.10999			0.00	0	0.00
FRC104	On 20/03/2014	Spot Bond	100.43778	44.67029	100.43778	44.58052			0.00	0	0.00
FRC105	On 24/02/2017	Spot Bond	101.37968	12.64438	101.37968	12.61338			0.00	0	0.00
FRC106	On 24/02/2017	Spot Bond	101.37968	12.64438	101.37968	12.61338			0.00	0	0.00
FRC107	On 03/06/2021	Spot Bond	100.95684	9.32726	100.95684	9.30397			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM Yield	MarkPrice	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
FRC108	On 24/02/2017	Spot Bond	101.35502	12.46006	101.35502	12.42950			0.00	0	0.00
FRC109	On 20/06/2017	Spot Bond	100.49706	11.84891	100.49706	11.81976			0.00	0	0.00
FRC11	On 26/05/2013	Spot Bond	100.81157	82.81197	100.81157	82.62755			0.00	0	0.00
FRC110	On 15/06/2016	Spot Bond	100.62812	15.35188	100.62812	15.31407			0.00	0	0.00
FRC112	On 20/06/2017	Spot Bond	100.42343	10.32057	100.42343	10.29520			0.00	0	0.00
FRC113	On 20/06/2017	Spot Bond	100.46990	11.28479	100.46990	11.25705			0.00	0	0.00
FRC114	On 20/06/2014	Spot Bond	100.53541	34.10122	100.53541	34.01730			0.00	0	0.00
FRC115	On 20/06/2017	Spot Bond	98.00000	9.78646	98.00000	9.75279			0.00	0	0.00
FRC116	On 20/06/2017	Spot Bond	100.00000	9.17979	100.00000	9.14381			0.00	0	0.00
FRC117	On 15/06/2016	Spot Bond	100.61842	15.17805	100.61842	15.14067			0.00	0	0.00
FRC118	On 20/06/2017	Spot Bond	100.45750	11.26282	100.45750	11.23513			0.00	0	0.00
FRC119	On 20/06/2017	Spot Bond	100.56313	13.49489	100.56313	13.46167			0.00	0	0.00
FRC120	On 20/06/2017	Spot Bond	100.61014	14.49231	100.61014	14.45663			0.00	0	0.00
FRC121	On 20/06/2017	Spot Bond	100.43349	10.75718	100.43349	10.73073			0.00	0	0.00
FRC122	On 20/06/2017	Spot Bond	100.51033	12.14274	100.51033	12.11287			0.00	0	0.00
FRC123	On 20/06/2017	Spot Bond	100.67570	15.88753	100.67570	15.84839			0.00	0	0.00
FRC124	On 20/06/2017	Spot Bond	100.44913	10.47128	100.44913	10.43809			0.00	0	0.00
FRC125	On 20/09/2017	Spot Bond	100.00000	8.16749	100.00000	8.13122			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM Yield	MarkPrice	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
FRC126	On 20/09/2017	Spot Bond	100.53319	12.08548	100.53319	12.04716			0.00	0	0.00
FRC127	On 20/09/2017	Spot Bond	100.63883	14.12412	100.63883	14.07928			0.00	0	0.00
FRC128	On 20/09/2017	Spot Bond	100.48091	11.08087	100.48091	11.04576			0.00	0	0.00
FRC129	On 20/09/2017	Spot Bond	100.51430	11.72221	100.51430	11.68505			0.00	0	0.00
FRC130	On 20/09/2017	Spot Bond	100.60627	13.49476	100.60627	13.45193			0.00	0	0.00
FRC131	On 20/09/2017	Spot Bond	100.56147	12.63017	100.56147	12.59011			0.00	0	0.00
FRC132	On 20/09/2017	Spot Bond	100.63331	14.01746	100.63331	13.97298			0.00	0	0.00
FRC133	On 20/09/2017	Spot Bond	100.67296	14.78511	100.67296	14.73817			0.00	0	0.00
FRC134	On 20/09/2017	Spot Bond	100.60461	13.46274	100.60461	13.42003			0.00	0	0.00
FRC135	On 20/09/2017	Spot Bond	100.58527	13.62734	100.58527	13.58411			0.00	0	0.00
FRC136	On 20/09/2017	Spot Bond	100.52263	11.88249	100.52263	11.84482			0.00	0	0.00
FRC137	On 20/09/2017	Spot Bond	100.51264	12.22860	100.51264	12.18983			0.00	0	0.00
FRC138	On 20/09/2017	Spot Bond	100.64764	14.29473	100.64764	14.24936			0.00	0	0.00
FRC139	On 20/09/2017	Spot Bond	100.63938	14.13478	100.63938	14.08992			0.00	0	0.00
FRC140	On 20/09/2017	Spot Bond	100.61676	13.69747	100.61676	13.65400			0.00	0	0.00
FRC141	On 20/09/2017	Spot Bond	100.64874	14.31606	100.64874	14.27061			0.00	0	0.00
FRC142	On 20/09/2017	Spot Bond	100.54761	12.36319	100.54761	12.32399			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM Yield	MarkPrice	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
FRC143	On 20/09/2017	Spot Bond	100.48314	11.12364	100.48314	11.08839			0.00	0	0.00
FRC144	On 20/09/2017	Spot Bond	100.40273	9.58306	100.40273	9.55270			0.00	0	0.00
FRC145	On 20/09/2017	Spot Bond	100.68010	14.92366	100.68010	14.87628			0.00	0	0.00
FRC146	On 20/09/2014	Spot Bond	100.48314	33.13609	100.48314	33.03107			0.00	0	0.00
FRC147	On 20/09/2015	Spot Bond	100.54650	20.46136	100.54650	20.39647			0.00	0	0.00
FRC148	On 24/02/2017	Spot Bond	101.08864	12.39090	101.08864	12.33593			0.00	0	0.00
FRC149	On 20/09/2015	Spot Bond	100.52041	10.91534	100.52041	10.88073			0.00	0	0.00
FRC150	On 20/09/2017	Spot Bond	100.44745	1.93240	100.44745	1.92628			0.00	0	0.00
FRC151	On 20/09/2017	Spot Bond	98.00000	1.73527	98.00000	1.72264			0.00	0	0.00
FRC152	On 20/12/2017	Spot Bond	100.00000	1.59368	100.00000	1.58473			0.00	0	0.00
FRC153	On 20/12/2017	Spot Bond	100.00000	1.59368	100.00000	1.58473			0.00	0	0.00
FRC154	On 20/12/2017	Spot Bond	100.00000	1.56152	100.00000	1.55064			0.00	0	0.00
FRC155	On 20/12/2017	Spot Bond	100.00000	1.39557	100.00000	1.37551			0.00	0	0.00
FRC17	On 03/06/2014	Spot Bond	103.88434	36.20964	103.88434	36.12650			0.00	0	0.00
FRC29	On 22/07/2014	Spot Bond	101.69803	29.55472	101.69803	29.48204			0.00	0	0.00
FRC37	On 20/06/2015	Spot Bond	100.46014	18.95655	100.46014	18.90992			0.00	0	0.00
FRC40	On 20/12/2015	Spot Bond	100.45737	15.48928	100.45737	15.45119			0.00	0	0.00
FRC41	On 25/10/2013	Spot Bond	101.67764	60.26955	101.67764	60.12135			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM Yield	MarkPrice	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
FRC46	On 10/09/2017	Spot Bond	98.80765	9.14227	98.80765	10.94954			0.00	0	0.00
FRC47	On 18/02/2013	Spot Bond	113.68077	81.06417	113.68077	80.86002			0.00	0	0.00
FRC55	On 11/07/2013	Spot Bond	100.00003	62.06162	100.00003	61.91127			0.00	0	0.00
FRC57	On 20/06/2014	Spot Bond	100.38660	31.44456	100.38660	31.36728			0.00	0	0.00
FRC61	On 28/07/2017	Spot Bond	101.46163	9.26147	101.46163	9.23875			0.00	0	0.00
FRC66	On 31/01/2022	Spot Bond	109.33538	7.29285	109.33538	7.27558			0.00	0	0.00
FRC67	On 20/09/2016	Spot Bond	100.46640	13.49260	100.46640	13.45942			0.00	0	0.00
FRC68	On 20/09/2016	Spot Bond	100.47150	13.59592	100.47150	13.56249			0.00	0	0.00
FRC69	On 31/01/2022	Spot Bond	109.51236	5.58684	109.51236	5.57360			0.00	0	0.00
FRC70	On 20/09/2014	Spot Bond	111.32550	26.16721	111.32550	26.11362			0.00	0	0.00
FRC71	On 31/01/2022	Spot Bond	109.33538	5.12447	109.33538	5.11235			0.00	0	0.00
FRC72	On 31/01/2017	Spot Bond	114.09057	6.24353	114.09057	6.22823			0.00	0	0.00
FRC74	On 20/09/2016	Spot Bond	114.42023	8.79504	114.42023	8.77669			0.00	0	0.00
FRC75	On 20/12/2012	Spot Bond	100.45580	97.91885	100.45580	97.66072			0.00	0	0.00
FRC76	On 28/07/2017	Spot Bond	101.66489	10.32361	101.66489	10.29822			0.00	0	0.00
FRC77	On 15/06/2016	Spot Bond	100.00000	18.96040	100.00000	18.91396			0.00	0	0.00
FRC78	On 15/06/2016	Spot Bond	100.79789	18.39589	100.79789	18.35052			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM Yield	MarkPrice	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
FRC79		On 15/06/2016	Spot Bond	100.69405	16.53329	100.69405	16.49255		0.00	0	0.00
FRC80		On 15/06/2016	Spot Bond	4.73000	108.16954	4.73000	108.12486		0.00	0	0.00
FRC81		On 20/12/2012	Spot Bond	100.56499	98.37797	100.56499	98.11837		0.00	0	0.00
FRC82		On 15/06/2016	Spot Bond	100.70697	16.76481	100.70697	16.72349		0.00	0	0.00
FRC83		On 20/12/2016	Spot Bond	100.40068	10.75067	100.40068	10.72424		0.00	0	0.00
FRC84		On 20/12/2016	Spot Bond	100.46304	12.03248	100.46304	12.00289		0.00	0	0.00
FRC85		On 20/12/2014	Spot Bond	100.61808	27.15859	100.61808	27.09171		0.00	0	0.00
FRC86		On 20/12/2016	Spot Bond	100.54671	13.75526	100.54671	13.72141		0.00	0	0.00
FRC87		On 20/12/2016	Spot Bond	100.52525	13.31313	100.52525	13.28038		0.00	0	0.00
FRC88		On 20/12/2012	Spot Bond	100.34678	97.46207	100.34678	97.20542		0.00	0	0.00
FRC89		On 20/12/2012	Spot Bond	100.34394	97.45018	100.34394	97.19356		0.00	0	0.00
FRC90		On 20/03/2013	Spot Bond	100.32862	97.91638	100.32862	97.70783		0.00	0	0.00
FRC91		On 20/03/2013	Spot Bond	100.34043	97.91795	100.34043	97.70937		0.00	0	0.00
FRC92		On 20/03/2013	Spot Bond	100.34112	97.92567	100.34112	97.71708		0.00	0	0.00
FRC93		On 20/03/2013	Spot Bond	100.34682	97.45147	100.34682	97.19417		0.00	0	0.00
FRC94		On 20/03/2017	Spot Bond	100.44788	11.23995	100.44788	11.21736		0.00	0	0.00
FRC95		On 15/06/2016	Spot Bond	100.64235	13.95485	100.64235	13.92676		0.00	0	0.00
FRC96		On 20/03/2017	Spot Bond	100.44732	11.22868	100.44732	11.20611		0.00	0	0.00

Contract Details	Strike	Call / Put	MTM Yield	MarkPrice	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
FRC97	On 20/03/2015	Spot Bond	98.04956	25.44896	98.04956	25.39893			0.00	0	0.00
FRC98	On 15/06/2016	Spot Bond	100.67532	14.47248	100.67532	14.44333			0.00	0	0.00
FRC99	On 24/02/2017	Spot Bond	101.43156	13.03219	101.43156	13.00022			0.00	0	0.00
FRE2A1	On 02/08/2013	Spot Bond	101.08680	58.11348	101.08680	57.97133			0.00	0	0.00
FRE2A2	On 02/08/2013	Spot Bond	102.04635	60.16796	102.04635	60.01954			0.00	0	10,000.00
FRE2B1	On 02/08/2013	Spot Bond	101.11165	58.17455	101.11165	58.03221			0.00	0	0.00
FRE2B2	On 02/08/2013	Spot Bond	104.68033	59.44665	104.68033	59.29663			0.00	0	0.00
FRE2C	On 02/08/2013	Spot Bond	96.98334	59.60111	96.98334	59.46063			0.00	0	0.00
FRE2D	On 02/08/2013	Spot Bond	101.19191	58.37175	101.19191	58.22883			0.00	0	0.00
FRE2E	On 02/08/2013	Spot Bond	101.39248	58.86439	101.39248	58.72001			0.00	0	0.00
FRE2F	On 02/08/2013	Spot Bond	101.63872	59.46890	101.63872	59.32272			0.00	0	0.00
FRE2G	On 02/08/2013	Spot Bond	101.79324	59.84806	101.79324	59.70075			0.00	0	0.00
FRI15	On 14/03/2015	Spot Bond	137.45936	15.84599	137.45936	15.79574			0.00	0	0.00
FRJ13	On 01/09/2013	Spot Bond	101.30769	54.41533	101.30769	54.27901			0.00	0	0.00
FRJ14	On 20/07/2014	Spot Bond	104.00517	28.55646	104.00517	28.48481			0.00	0	0.00
FRJ15	On 04/04/2015	Spot Bond	100.18638	22.54009	100.18638	22.46960			0.00	0	0.00
FRJ16	On 21/01/2016	Spot Bond	103.41346	12.64497	103.41346	12.61340		2,068,269,200,000.00	20,000,000	5,000,000.00	

Contract Details	Strike	Call / Put	MTM Yield	MarkPrice	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
FRJ17	On 04/04/2017	Spot Bond	100.62484	10.44309	100.62484	10.41031			0.00	0	0.00
FRJ18	On 21/02/2018	Spot Bond	101.45882	7.54300	101.45882	7.52449			0.00	0	0.00
FRJ19	On 04/04/2019	Spot Bond	100.00000	12.26454	100.00000	12.24127			0.00	0	0.00
FRS36	On 07/12/2023	Spot Bond	254.50193	2.14178	254.50193	2.13219			0.00	0	0.00
FRS37	On 07/12/2023	Spot Bond	265.81898	2.05004	265.81898	2.04059			0.00	0	0.00
FRS43	On 07/12/2023	Spot Bond	249.70910	2.18314	249.70910	2.17350			0.00	0	0.00
FRS46	On 31/01/2022	Spot Bond	117.34620	3.24378	117.34620	3.23566			0.00	0	0.00
FRS49	On 27/10/2020	Spot Bond	101.41744	7.44506	101.41744	7.42679			0.00	0	0.00
FRS51	On 31/01/2022	Spot Bond	117.54524	3.52807	117.54524	3.51821			0.00	0	0.00
FRS56	On 19/07/2016	Spot Bond	101.77641	11.37573	101.77641	11.34773			0.00	0	0.00
FRS59	On 07/10/2016	Spot Bond	100.01476	11.71076	100.01476	11.68239			0.00	0	0.00
FRS61	On 02/08/2013	Spot Bond	101.49749	59.12223	101.49749	58.97708			0.00	0	0.00
FRS62	On 04/11/2026	Spot Bond	101.25022	7.32691	101.25022	7.30896			0.00	0	0.00
FRS63	On 22/12/2013	Spot Bond	100.29734	44.56501	100.29734	44.45557			0.00	0	0.00
FRS64	On 26/01/2042	Spot Bond	90.41057	3.01337	90.41057	3.00640			0.00	0	0.00
FRS65	On 30/03/2013	Spot Bond	100.18030	94.74669	100.18030	94.50334			0.00	0	0.00
FRS66	On 22/03/2013	Spot Bond	100.00000	96.98068	100.00000	96.72681			0.00	0	0.00
FRS67	On 25/05/2013	Spot Bond	100.68430	78.39193	100.68430	78.17242			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM Yield	MarkPrice	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
FRS68	On 09/11/2024	Spot Bond	100.00000	0.94834	100.00000	0.94537			0.00	0	0.00
FRS69	On 31/05/2017	Spot Bond	101.11871	12.07464	101.11871	12.03573			0.00	0	0.00
FRS70	On 04/06/2013	Spot Bond	100.52362	76.38204	100.52362	76.16904			0.00	0	0.00
FRS71	On 08/06/2013	Spot Bond	100.43945	65.31718	100.43945	65.11022			0.00	0	0.00
FRS72	On 09/11/2024	Spot Bond	101.12618	8.27651	101.12618	8.25042			0.00	0	0.00
FRS73	On 12/06/2017	Spot Bond	101.07593	16.86578	101.07593	16.81205			0.00	0	0.00
FRS74	On 14/06/2017	Spot Bond	100.44759	8.50934	100.44759	8.48238			0.00	0	0.00
FRS75	On 13/06/2014	Spot Bond	100.44015	31.54781	100.44015	31.44786			0.00	0	0.00
FRS76	On 18/06/2017	Spot Bond	100.76967	15.14481	100.76967	15.09668			0.00	0	0.00
FRS77	On 19/07/2014	Spot Bond	101.24351	29.32239	101.24351	29.19213			0.00	0	0.00
FRS78	On 08/08/2013	Spot Bond	101.17008	53.14050	101.17008	52.90458			0.00	0	0.00
FRS79	On 10/07/2017	Spot Bond	100.00000	3.36954	100.00000	3.34425			0.00	0	0.00
FRS80	On 24/10/2013	Spot Bond	100.00000	48.51564	100.00000	48.15148			0.00	0	0.00
FRS81	On 30/10/2042	Spot Bond	2.25000	101.94827	2.25000	101.90672			0.00	0	0.00
FRS82	On 21/11/2017	Spot Bond	100.00000	2.45552	100.00000	2.43709			0.00	0	0.00
FRX14	On 01/09/2014	Spot Bond	105.55013	31.14204	105.55013	31.06920			1,161,051,430.00	11,000	1,411,000.00
FRX15	On 14/03/2015	Spot Bond	106.51279	23.14087	106.51279	23.08636			8,947,074,360.00	84,000	700,000.00

Contract Details	Strike	Call / Put	MTM Yield	MarkPrice	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
FRX16	On 15/09/2016	Spot Bond	104.36488	13.12319	104.36488	13.09278			0.00	0	0.00
FRX17	On 15/09/2017	Spot Bond	105.51532	11.34384	105.51532	11.31731			0.00	0	0.00
FRX18	On 14/04/2018	Spot Bond	113.83008	11.21852	113.83008	11.19078			0.00	0	0.00
FRX19	On 15/11/2019	Spot Bond	108.96559	10.14493	108.96559	10.12757		5,448,279,500.00		50,000	2,750,000.00
FRX24	On 10/12/2024	Spot Bond	117.28648	14.35979	117.28648	14.32362			0.00	0	0.00
FRX31	On 21/02/2031	Spot Bond	102.81960	11.73364	102.81960	11.70723			0.00	0	0.00
FRX45	On 14/04/2045	Spot Bond	79.83345	11.03017	79.83345	11.00983			0.00	0	0.00
FTG1	On 05/09/2016	Spot Bond	100.94835	12.58051	100.94835	13.32872		18,768,317,232,000.00		185,920,000	424,000,000.00
GBL01	On 15/10/2015	Spot Bond	100.00000	19.22644	100.00000	19.08212			0.00	0	0.00
GFC03	On 10/04/2015	Spot Bond	100.01778	22.94351	100.01778	22.87187			0.00	0	0.00
GFC04	On 11/04/2017	Spot Bond	104.81266	12.60696	104.81266	12.57780			0.00	0	0.00
GFC2	On 27/02/2013	Spot Bond	100.00000	85.03118	100.00000	84.84222			0.00	0	0.00
GOVEX1	On 09/05/2047	Spot Bond	100.00000	0.00000	100.00000	0.00000			0.00	0	22.00
GPT11	On 29/01/2013	Spot Bond	100.00000	92.01041	100.00000	91.79187			0.00	0	0.00
GPT12	On 28/02/2013	Spot Bond	100.00000	85.88206	100.00000	85.69164			0.00	0	0.00
GPT20	On 30/01/2013	Spot Bond	100.00000	86.69834	100.00000	86.49289			0.00	0	0.00
GPT21	On 28/02/2013	Spot Bond	100.00000	81.11111	100.00000	80.93126			0.00	0	0.00
GRA292	On 15/02/2013	Spot Bond	100.00000	83.52403	100.00000	83.33333			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM Yield	MarkPrice	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
GRA299	On 18/12/2012	Spot Bond	99.03016	96.59306	99.03016	96.34058			0.00	0	0.00
GRA300	On 15/02/2013	Spot Bond	100.00000	83.52403	100.00000	83.33333			0.00	0	0.00
GRB85	On 25/01/2013	Spot Bond	100.00000	87.74038	100.00000	87.52998			0.00	0	0.00
GRB89	On 25/01/2013	Spot Bond	100.00000	87.74038	100.00000	87.52998			0.00	0	0.00
GRD164	On 18/01/2013	Spot Bond	100.00000	89.24205	100.00000	89.02439			0.00	0	0.00
GRD166	On 15/02/2013	Spot Bond	100.00000	83.52403	100.00000	83.33333			0.00	0	0.00
GRD179	On 11/01/2013	Spot Bond	100.00000	90.79602	100.00000	90.57072			0.00	0	0.00
GRD180	On 16/01/2013	Spot Bond	100.00000	89.68059	100.00000	89.46078			0.00	0	0.00
GRD181	On 31/01/2013	Spot Bond	100.00000	86.49289	100.00000	86.28842			0.00	0	0.00
GRD182	On 04/02/2013	Spot Bond	100.00000	85.68075	100.00000	85.48009			0.00	0	0.00
GRDB1	On 10/01/2018	Spot Bond	100.01501	7.66594	100.01501	7.64737			0.00	0	0.00
GRDC1	On 10/01/2018	Spot Bond	100.01973	9.70799	100.01973	9.68446			0.00	0	0.00
GRH1A1	On 25/10/2017	Spot Bond	100.00000	2.60749	100.00000	2.58065			0.00	0	0.00
GRH1A2	On 25/10/2017	Spot Bond	100.00000	2.60749	100.00000	2.58065			0.00	0	0.00
GRH1A3	On 25/10/2017	Spot Bond	100.00000	2.60749	100.00000	2.58065			0.00	0	0.00
GRH1A4	On 25/10/2017	Spot Bond	100.00000	2.37145	100.00000	2.36100			0.00	0	0.00
GRH1B	On 25/10/2017	Spot Bond	100.00000	2.60749	100.00000	2.58065			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
GRH1C	On 25/10/2017	Spot Bond	100.00000	2.60749	100.00000	2.58065			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
GRT01	On 08/12/2014	Spot Bond	100.57078	23.60887	100.57078	23.55075			0.00	0	0.00
GRT02	On 13/05/2016	Spot Bond	101.42786	11.91390	101.42786	11.88466			0.00	0	0.00
GRT03	On 15/10/2015	Spot Bond	99.93193	16.48787	99.93193	16.44796			0.00	0	0.00
GRT04	On 15/09/2016	Spot Bond	100.43806	10.34846	100.43806	11.92286			0.00	0	0.00
GRT05	On 25/01/2015	Spot Bond	102.01673	20.39021	102.01673	20.33992			0.00	0	0.00
GSIZ16	On 23/09/2016	Spot Bond	100.31458	12.31619	100.31458	12.28595			0.00	0	0.00
HILB01	On 18/07/2015	Spot Bond	99.88260	18.10652	99.88260	18.02697			0.00	0	0.00
HILB02	On 13/09/2017	Spot Bond	100.51108	8.62148	100.51108	8.58300			0.00	0	0.00
HILC02	On 17/01/2013	Spot Bond	100.00000	89.46078	100.00000	89.24205			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	97.44879	105.54321	97.17873			0.00	0	0.00
HMS1B3	On 19/12/2012	Spot Bond	105.54321	97.44879	105.54321	97.17873			0.00	0	0.00
HMS1B5	On 19/07/2013	Spot Bond	100.00000	64.93414	100.00000	64.81128			0.00	0	0.00
HMS1B6	On 19/07/2013	Spot Bond	100.00000	71.80339	100.00000	71.66717			0.00	0	0.00
HMS1B7	On 19/07/2013	Spot Bond	101.63173	60.47201	101.63173	60.32337			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM Yield	MarkPrice	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
HMS1B8	On 19/07/2015	Spot Bond	101.67762	16.10540	101.67762	16.06580			0.00	0	0.00
HMS1B9	On 19/07/2015	Spot Bond	105.13866	17.29458	105.13866	17.25077			0.00	0	0.00
HMS1C2	On 19/12/2012	Spot Bond	105.76786	97.49839	105.76786	97.22763			0.00	0	0.00
HMS1C3	On 19/07/2013	Spot Bond	101.68917	60.59135	101.68917	60.44235			0.00	0	0.00
HMS1C4	On 19/07/2015	Spot Bond	101.75803	16.44031	101.75803	16.39985			0.00	0	0.00
HMS1C5	On 19/07/2015	Spot Bond	117.06290	15.09814	117.06290	15.05608			0.00	0	0.00
HMS1D2	On 19/12/2012	Spot Bond	106.05795	97.56243	106.05795	97.29078			0.00	0	0.00
HMS1D3	On 19/07/2013	Spot Bond	101.79257	60.80609	101.79257	60.65643			0.00	0	0.00
HMS1D4	On 19/07/2015	Spot Bond	101.86140	16.87038	101.86140	16.82884			0.00	0	0.00
HMS1D5	On 19/07/2015	Spot Bond	117.06290	15.51039	117.06290	15.46717			0.00	0	0.00
HMS1E2	On 19/12/2012	Spot Bond	107.08651	97.78961	107.08651	97.51480			0.00	0	0.00
HMS1E3	On 19/07/2013	Spot Bond	101.93042	61.09223	101.93042	60.94168			0.00	0	0.00
HMS1E4	On 19/07/2015	Spot Bond	101.98773	17.39523	101.98773	17.35234			0.00	0	0.00
HMS1F2	On 19/12/2012	Spot Bond	108.34719	98.06825	108.34719	97.78954			0.00	0	0.00
HMS1G2	On 19/12/2012	Spot Bond	110.21153	98.48068	110.21153	98.19621			0.00	0	0.00
HWAY20	On 31/07/2020	Spot Bond	115.88630	11.61776	115.88630	11.58893		17,151,172,400.00		148,000	32,950,000.00
HWAY23	On 07/12/2023	Spot Bond	272.42396	2.00003	272.42396	1.99066		23,594,639,175,600.00		86,610,000	97,000,000.00

Contract Details	Strike	Call / Put	MTM Yield	MarkPrice	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
HWAY24	On 07/12/2024	Spot Bond	271.70682	2.00534	271.70682	1.99596			0.00	0	0.00
HWAY34	On 31/07/2034	Spot Bond	101.83148	12.06772	101.83148	12.04076		3,665,933,280.00		36,000	29,518,000.00
HWAY35	On 31/07/2035	Spot Bond	102.02133	12.05049	102.02133	12.02353			0.00	0	0.00
I2025	On 31/01/2025	Spot Bond	1.23000	110.86814	1.23000	110.83282			0.00	0	189,934,000.00
I2038	On 31/01/2038	Spot Bond	1.89000	109.44684	1.89000	109.41000		1,181,250,000,000.00		625,000,000	336,276,000.00
I2050	On 31/12/2050	Spot Bond	2.02000	115.23401	2.04000	114.61711		1,232,200,000,000.00		610,000,000	413,950,000.00
IBC01	On 16/03/2015	Spot Bond	95.45000	21.74681	95.45000	21.70692			0.00	0	0.00
IBL06	On 14/12/2012	Spot Bond	100.50759	99.23445	100.50759	98.96852			0.00	0	0.00
IBL09	On 08/12/2012	Spot Bond	100.56563	100.81049	100.56563	100.53575			0.00	0	0.00
IBL11	On 12/03/2015	Spot Bond	109.26558	24.13109	109.26558	24.07304			0.00	0	0.00
IBL12	On 12/03/2013	Spot Bond	100.86049	99.72202	100.86049	99.45169			0.00	0	0.00
IBL13	On 12/03/2015	Spot Bond	102.46253	23.27853	102.46253	23.22026			0.00	0	0.00
IBL14	On 28/06/2015	Spot Bond	100.92206	17.27309	100.92206	17.23044			0.00	0	0.00
IBL15	On 28/06/2013	Spot Bond	100.23329	64.18572	100.23329	64.02820		543,865,831,540.00		5,426,000	2,713,000.00
IBL18	On 10/12/2013	Spot Bond	100.52781	45.36420	100.52781	45.25257			0.00	0	0.00
IBL19	On 15/03/2014	Spot Bond	100.74849	44.89668	100.74849	44.78599		6,044,909,400,000.00		60,000,000	30,000,000.00
IBL20	On 15/03/2014	Spot Bond	103.45013	41.77746	103.45013	41.68134			0.00	0	0.00
IBL21	On 15/03/2016	Spot Bond	108.14435	16.04040	108.14435	16.00214			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM Yield	MarkPrice	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
IBL22	On 15/03/2018	Spot Bond	111.48026	11.77524	111.48026	11.74645			0.00	0	0.00
IBL23	On 21/04/2014	Spot Bond	102.47730	38.52203	102.47730	38.43458			0.00	0	0.00
IBL24	On 21/04/2014	Spot Bond	99.82217	41.23945	99.82217	41.13971		1,996,443,400,000.00	20,000,000	5,000,000.00	
IBL25	On 18/08/2014	Spot Bond	100.88835	26.65035	100.88835	26.58527			0.00	0	0.00
IBL26	On 18/08/2014	Spot Bond	106.87614	26.69943	106.87614	26.62979			0.00	0	0.00
IBL28	On 18/08/2016	Spot Bond	105.97204	13.99184	105.97204	13.95954			0.00	0	0.00
IBL32	On 03/11/2014	Spot Bond	101.15611	27.47364	101.15611	27.40640			0.00	0	0.00
IBL33	On 03/11/2016	Spot Bond	101.23137	10.35157	101.23137	10.32622			0.00	0	0.00
IBL34	On 31/01/2017	Spot Bond	119.59470	4.88054	119.59470	4.86812			0.00	0	0.00
IBL36	On 31/01/2022	Spot Bond	121.25275	3.16223	121.25275	3.15410			0.00	0	0.00
IBL37	On 02/04/2015	Spot Bond	100.15533	22.84943	100.15533	22.77799			0.00	0	0.00
IBL38	On 02/04/2017	Spot Bond	100.16252	10.65948	100.16252	10.62615			0.00	0	0.00
IBL39	On 02/04/2018	Spot Bond	105.78604	10.61747	105.78604	10.59272			0.00	0	0.00
IBL40	On 15/06/2015	Spot Bond	100.66354	15.59569	100.66354	17.29391		1,006,635,400,000.00	10,000,000	5,000,000.00	
IBL42	On 15/06/2017	Spot Bond	100.43811	7.32456	100.43811	9.13328			0.00	0	60,000,000.00
IBL43	On 15/11/2015	Spot Bond	100.00000	10.27629	100.00000	10.19916		1,800,000,000,000.00	18,000,000	9,000,000.00	
IBL45	On 21/12/2018	Spot Bond	100.00000	10.61332	100.00000	10.49445			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM Yield	MarkPrice	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
IBL46	On 15/01/2020	Spot Bond	100.00000	9.55464	100.00000	9.44669			2,200,000,000.00	22,000	22,000.00
IC02	On 09/05/2013	Spot Bond	100.00000	73.35097	100.00000	73.21017			0.00	0	0.00
IDC01U	On 08/11/2026	Spot Bond	100.00000	0.00479	100.00000	0.00477			0.00	0	0.00
IDCP01	On 19/04/2015	Spot Bond	99.89211	19.47159	99.89211	19.42830			0.00	0	0.00
IDCP02	On 19/04/2015	Spot Bond	99.89211	19.47159	99.89211	19.42830			0.00	0	0.00
IDCP03	On 31/01/2017	Spot Bond	100.97091	9.74996	100.97091	9.72832			0.00	0	0.00
IDCP04	On 19/10/2017	Spot Bond	5.00000	103.76876	5.00000	103.74094			0.00	0	0.00
IDW001	On 30/06/2016	Spot Bond	101.37699	13.84419	101.37699	13.80046			0.00	0	0.00
IDW002	On 30/06/2016	Spot Bond	101.30327	13.07976	101.30327	13.03847			0.00	0	0.00
IDW003	On 30/06/2016	Spot Bond	100.00000	15.04631	100.00000	14.93165			0.00	0	0.00
IFM01	On 31/03/2016	Spot Bond	112.11249	17.73443	112.11249	17.69112			0.00	0	0.00
IHL01	On 29/12/2014	Spot Bond	100.20174	23.18036	100.20174	23.12348			0.00	0	0.00
IHL02	On 29/12/2014	Spot Bond	100.20174	23.18036	100.20174	23.12348			0.00	0	0.00
IHL03	On 17/05/2017	Spot Bond	101.14829	10.16833	101.14829	10.13627			0.00	0	0.00
IKH1D	On 09/12/2028	Spot Bond	100.00000	8.91841	100.00000	8.89656			0.00	0	0.00
IN01E	On 23/07/2013	Spot Bond	101.89135	60.42950	101.89135	60.15966			0.00	0	0.00
IN02E	On 06/08/2013	Spot Bond	101.88356	53.51680	101.88356	53.27784			0.00	0	0.00
IN03E	On 13/08/2013	Spot Bond	101.64472	51.93699	101.64472	51.70552			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM Yield	MarkPrice	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
IN04	On 15/03/2015	Spot Bond	101.44581	24.63301	101.44581	24.57723			0.00	0	0.00
IN04E	On 27/08/2013	Spot Bond	100.58397	49.14039	100.58397	48.92327			0.00	0	0.00
IN05E	On 14/11/2013	Spot Bond	100.00000	48.05951	100.00000	47.69483			0.00	0	0.00
IN07	On 16/05/2013	Spot Bond	104.33728	71.42437	104.33728	71.28510			0.00	0	0.00
IN09	On 01/02/2016	Spot Bond	101.67347	14.41089	101.67347	14.37545			0.00	0	0.00
IN177U	On 24/01/2013	Spot Bond	100.00000	87.95181	100.00000	87.74038			0.00	0	0.00
IN178U	On 24/01/2013	Spot Bond	100.00000	87.95181	100.00000	87.74038			0.00	0	0.00
IN181U	On 31/01/2013	Spot Bond	100.00000	86.49289	100.00000	86.28842			0.00	0	0.00
IND204	On 24/01/2013	Spot Bond	100.00000	87.95181	100.00000	87.74038			0.00	0	0.00
IND205	On 31/01/2013	Spot Bond	100.00000	86.49289	100.00000	86.28842			0.00	0	0.00
IND207	On 14/02/2013	Spot Bond	100.00000	83.71560	100.00000	83.52403			0.00	0	0.00
IND208	On 21/02/2013	Spot Bond	100.00000	82.39278	100.00000	82.20721			0.00	0	0.00
IND209	On 28/02/2013	Spot Bond	100.00000	81.11111	100.00000	80.93126			0.00	0	0.00
IND234	On 21/08/2013	Spot Bond	100.00000	56.24645	100.00000	56.12163			0.00	0	0.00
IND249	On 04/12/2012	Spot Bond	99.12821	66.86097	99.12821	66.86096		23,196,001,140,000.00	234,000,000	117,000,000.00	
IND250	On 11/12/2012	Spot Bond	99.02750	98.39823	99.02750	98.13624		0.00	0	0.00	
IND302	On 08/01/2013	Spot Bond	98.62666	91.58588	98.62666	91.35978		0.00	0	0.00	

Contract Details	Strike	Call / Put	MTM Yield	MarkPrice	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
IND303	On 15/01/2013	Spot Bond	98.52695	90.03541	98.52695	89.81712			0.00	0	0.00
IND304	On 22/01/2013	Spot Bond	98.42745	88.53954	98.42745	88.32865			0.00	0	0.00
IND305	On 29/01/2013	Spot Bond	100.00000	86.90476	100.00000	86.69834			0.00	0	0.00
IND306	On 05/02/2013	Spot Bond	100.00000	85.48009	100.00000	85.28037			0.00	0	0.00
IND307	On 12/02/2013	Spot Bond	100.00000	84.10138	100.00000	83.90805			0.00	0	0.00
IND308	On 19/02/2013	Spot Bond	100.00000	82.76644	100.00000	82.57919			0.00	0	0.00
IND309	On 26/02/2013	Spot Bond	100.00000	81.47321	100.00000	81.29176			0.00	0	0.00
IND310	On 05/03/2013	Spot Bond	100.00000	80.21978	100.00000	80.04386			0.00	0	0.00
IND311	On 12/03/2013	Spot Bond	100.00000	79.00433	100.00000	78.83369			0.00	0	0.00
IND312	On 19/03/2013	Spot Bond	100.00000	77.82516	100.00000	77.65957			0.00	0	0.00
IND313	On 26/03/2013	Spot Bond	100.00000	76.68067	100.00000	76.51992			0.00	0	0.00
IND314	On 02/04/2013	Spot Bond	100.00000	75.56936	100.00000	75.41322			0.00	0	0.00
IND315	On 09/04/2013	Spot Bond	100.00000	74.48980	100.00000	74.33809			0.00	0	0.00
IND316	On 16/04/2013	Spot Bond	100.00000	73.44064	100.00000	73.29317			0.00	0	0.00
IND317	On 23/04/2013	Spot Bond	100,000.00000	0.26190	100,000.00000	0.26004			0.00	0	0.00
IND318	On 24/04/2013	Spot Bond	100.00000	72.27723	100.00000	72.13439			0.00	0	0.00
IND319	On 25/04/2013	Spot Bond	100.00000	72.13439	100.00000	71.99211			0.00	0	0.00
IND320	On 26/04/2013	Spot Bond	100.00000	71.99211	100.00000	71.85039			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM Yield	MarkPrice	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
IND321	On 27/04/2013	Spot Bond	100.00000	71.85039	100.00000	71.70923			0.00	0	0.00
IND322	On 28/04/2013	Spot Bond	100.00000	71.70923	100.00000	71.56863			0.00	0	0.00
IND323	On 29/04/2013	Spot Bond	100.00000	71.56863	100.00000	71.42857			0.00	0	0.00
IND324	On 30/04/2013	Spot Bond	100.00000	71.42857	100.00000	71.28906			0.00	0	0.00
IND325	On 01/05/2013	Spot Bond	100.00000	71.28906	100.00000	71.15010			0.00	0	0.00
IND326	On 02/05/2013	Spot Bond	100.00000	71.15010	100.00000	71.01167			0.00	0	0.00
IND327	On 03/05/2013	Spot Bond	100.00000	71.01167	100.00000	70.87379			0.00	0	0.00
IND328	On 04/05/2013	Spot Bond	100.00000	70.87379	100.00000	70.73643			0.00	0	0.00
IND329	On 05/05/2013	Spot Bond	100.00000	70.73643	100.00000	70.59961			0.00	0	0.00
IND330	On 06/05/2013	Spot Bond	100.00000	70.59961	100.00000	70.46332			0.00	0	0.00
IND331	On 07/05/2013	Spot Bond	100.00000	70.46332	100.00000	70.32755			0.00	0	0.00
IND332	On 08/05/2013	Spot Bond	100.00000	70.32755	100.00000	70.19231			0.00	0	0.00
IND333	On 09/05/2013	Spot Bond	100.00000	70.19231	100.00000	70.05758			0.00	0	0.00
IND334	On 20/08/2013	Spot Bond	100.00000	61.26567	100.00000	61.14943			0.00	0	0.00
IND335	On 27/08/2013	Spot Bond	100.00000	60.45664	100.00000	60.34194			0.00	0	0.00
IND336	On 03/09/2013	Spot Bond	100.00000	59.65829	100.00000	59.54510			0.00	0	0.00
IND337	On 10/09/2013	Spot Bond	100.00000	58.87049	100.00000	58.75879			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM Yield	MarkPrice	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
IND338	On 17/09/2013	Spot Bond	100.00000	58.09309	100.00000	57.98287			0.00	0	0.00
IND339	On 25/09/2013	Spot Bond	100.00000	52.03843	100.00000	51.92295			0.00	0	0.00
IND340	On 01/10/2013	Spot Bond	100.00000	51.34935	100.00000	51.23539			0.00	0	0.00
IND341	On 08/10/2013	Spot Bond	100.00000	50.55693	100.00000	50.44474			0.00	0	0.00
IND342	On 15/10/2013	Spot Bond	100.00000	49.77675	100.00000	49.66628			0.00	0	0.00
IND343	On 22/10/2013	Spot Bond	100.00000	49.00861	100.00000	48.89984			0.00	0	0.00
IND344	On 29/10/2013	Spot Bond	100.00000	48.25232	100.00000	48.14523			0.00	0	0.00
IND345	On 05/11/2013	Spot Bond	100.00000	47.50770	100.00000	47.40227			0.00	0	0.00
IND346	On 12/11/2013	Spot Bond	100.00000	46.77457	100.00000	46.67077			0.00	0	0.00
IND347	On 19/11/2013	Spot Bond	100.00000	46.05276	100.00000	45.95055			0.00	0	0.00
IND348	On 26/11/2013	Spot Bond	100.00000	45.34208	100.00000	45.24145			0.00	0	0.00
IND349	On 03/12/2013	Spot Bond	100.00000	44.64237	100.00000	44.54330			0.00	0	0.00
IND350	On 10/12/2013	Spot Bond	100.00000	43.35910	100.00000	43.14523			0.00	0	0.00
IND351	On 17/12/2013	Spot Bond	100.00000	42.07991	100.00000	41.88864			0.00	0	0.00
INF001	On 30/07/2013	Spot Bond	101.10218	77.96553	101.10218	77.64202			0.00	0	0.00
INF002	On 05/02/2013	Spot Bond	100.97718	87.67435	100.97718	87.46779			0.00	0	0.00
ING100	On 19/05/2013	Spot Bond	101.06512	84.26776	101.06512	84.07673			0.00	0	0.00
ING114	On 31/12/2015	Spot Bond	100.29400	15.60631	100.29400	15.56841			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM Yield	MarkPrice	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
ING115	On 31/03/2016	Spot Bond	103.81357	18.91342	103.81357	18.86604			0.00	0	0.00
ING116	On 31/03/2016	Spot Bond	101.94170	18.19269	101.94170	18.14785			0.00	0	0.00
ING127	On 07/12/2012	Spot Bond	100.51669	99.45224	100.51669	99.18060			0.00	0	0.00
ING130	On 16/02/2013	Spot Bond	100.00000	83.33333	100.00000	83.14351			0.00	0	0.00
ING131	On 24/02/2013	Spot Bond	100.00000	81.83857	100.00000	81.65548			0.00	0	0.00
ING132	On 22/12/2018	Spot Bond	100.34045	9.58738	100.34045	9.56383			0.00	0	0.00
ING133	On 28/02/2013	Spot Bond	100.00000	85.83583	100.00000	85.64551			0.00	0	0.00
ING135	On 10/12/2014	Spot Bond	100.81708	24.18364	100.81708	24.12397			0.00	0	0.00
ING138	On 22/03/2017	Spot Bond	100.33341	11.44425	100.33341	11.41614			0.00	0	0.00
ING147	On 16/12/2012	Spot Bond	100.35507	98.82934	100.35507	98.56629			0.00	0	0.00
ING148	On 18/03/2013	Spot Bond	100.00000	96.85366	100.00000	96.34922			0.00	0	0.00
ING153	On 03/04/2017	Spot Bond	6.50000	100.74475	6.50000	100.73289			0.00	0	0.00
ING154	On 03/04/2013	Spot Bond	100.13131	92.31274	100.13131	92.01071			0.00	0	0.00
ING157	On 12/04/2013	Spot Bond	99.98478	89.52732	99.98478	89.24315			0.00	0	0.00
ING158	On 07/12/2012	Spot Bond	100.00000	99.45504	100.00000	99.18478			0.00	0	0.00
ING159	On 05/12/2012	Spot Bond	100.42362	76.26298	100.42362	99.72562			0.00	0	0.00
ING160	On 10/12/2012	Spot Bond	100.41625	100.44334	100.41625	100.17149			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM Yield	MarkPrice	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
ING161	On 20/03/2017	Spot Bond	100.44355	11.99542	100.44355	11.95741			0.00	0	0.00
ING166	On 02/01/2013	Spot Bond	100.14548	95.36146	100.14548	95.11910			0.00	0	0.00
ING167	On 30/09/2014	Spot Bond	100.16956	30.30078	100.16956	30.20604			0.00	0	0.00
ING168	On 07/03/2013	Spot Bond	100.49744	98.90770	100.49744	98.37044			0.00	0	0.00
ING169	On 07/06/2013	Spot Bond	100.49744	65.96344	100.49744	65.66898			0.00	0	0.00
ING170	On 18/03/2013	Spot Bond	100.32608	93.31305	100.32608	92.83552			0.00	0	0.00
ING171	On 19/03/2013	Spot Bond	100.31481	92.83627	100.31481	92.36365			0.00	0	0.00
ING173	On 28/02/2013	Spot Bond	100.14461	83.26417	100.14461	83.07933			0.00	0	0.00
ING174	On 28/05/2013	Spot Bond	100.14677	70.23114	100.14677	69.97077			0.00	0	0.00
ING175	On 28/08/2013	Spot Bond	100.14677	49.01467	100.14677	48.79886			0.00	0	0.00
ING176	On 28/02/2013	Spot Bond	100.14488	83.26818	100.14488	83.08334			0.00	0	0.00
ING177	On 28/02/2015	Spot Bond	100.00000	13.58132	100.00000	13.52159			0.00	0	0.00
ING178	On 28/08/2015	Spot Bond	100.00000	9.05421	100.00000	9.01440			0.00	0	0.00
ING182	On 23/01/2013	Spot Bond	100.00000	88.16425	100.00000	87.95181			0.00	0	0.00
ING183	On 11/06/2013	Spot Bond	100.00000	50.00000	100.00000	70.71061			0.00	0	0.00
ING32	On 30/04/2013	Spot Bond	101.21767	87.74917	101.21767	87.54102			0.00	0	0.00
ING33	On 31/10/2013	Spot Bond	101.23672	58.56583	101.23672	58.42238			0.00	0	0.00
ING34	On 31/10/2013	Spot Bond	101.23672	58.56583	101.23672	58.42238			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM Yield	MarkPrice	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
ING46	On 16/10/2013	Spot Bond	99.91080	61.58765	99.91080	61.43857			0.00	0	0.00
ING60U	On 28/02/2014	Spot Bond	100.00000	41.36225	100.00000	41.25982			0.00	0	0.00
ING89	On 31/12/2014	Spot Bond	100.24109	24.79582	100.24109	24.73562			0.00	0	0.00
INJ02	On 30/04/2015	Spot Bond	102.25661	24.66800	102.25661	24.60704			0.00	0	0.00
IPB3	On 04/12/2013	Spot Bond	100.77468	54.78537	100.77468	54.64877			0.00	0	0.00
IPF01	On 13/04/2015	Spot Bond	99.93260	22.39622	99.93260	22.32634			0.00	0	0.00
IPF02	On 13/04/2016	Spot Bond	99.93094	14.03972	99.93094	13.99591			0.00	0	0.00
IPF03	On 13/04/2017	Spot Bond	99.92988	10.56295	99.92988	10.52998			0.00	0	0.00
IPF06	On 13/04/2017	Spot Bond	104.73009	11.83858	104.73009	11.81122			0.00	0	0.00
IPL4	On 29/03/2014	Spot Bond	104.25515	40.42712	104.25515	40.33352		3,231,909,650.00		31,000	31,000.00
IPL5	On 28/09/2015	Spot Bond	100.91681	17.52134	100.91681	17.47807			0.00	0	0.00
IPL6	On 28/09/2017	Spot Bond	108.21861	12.04795	108.21861	12.01919		4,978,056,060.00		46,000	12,546,000.00
IV012	On 26/11/2014	Spot Bond	101.03261	27.85369	101.03261	27.78558			0.00	0	0.00
IV013	On 22/06/2015	Spot Bond	100.34728	18.78368	100.34728	18.73754			0.00	0	0.00
IV014	On 22/06/2015	Spot Bond	109.98505	23.97237	109.98505	23.91504			0.00	0	0.00
IV015	On 20/09/2017	Spot Bond	100.44886	10.84981	100.44886	10.82314			0.00	0	0.00
IV016	On 06/12/2021	Spot Bond	100.75653	7.77537	100.75653	7.75620			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM Yield	MarkPrice	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
IV017	On 31/01/2022	Spot Bond	110.94012	3.39162	110.94012	3.38350			0.00	0	0.00
IV019	On 31/03/2028	Spot Bond	124.10625	2.58780	124.10625	2.58020			0.00	0	0.00
IV01E	On 29/08/2013	Spot Bond	100.58379	48.69292	100.58379	48.47541			0.00	0	0.00
IV022	On 02/04/2022	Spot Bond	100.18782	9.27436	100.18782	9.24536			0.00	0	0.00
IV023	On 11/07/2022	Spot Bond	99.99997	9.68825	99.99997	9.64564			0.00	0	0.00
IV024	On 27/07/2022	Spot Bond	101.62507	9.13596	101.62507	9.09525			0.00	0	0.00
IV025	On 12/09/2019	Spot Bond	100.60774	0.48504	100.60774	0.48287			0.00	0	0.00
IV026	On 27/09/2024	Spot Bond	100.28878	0.00790	100.28878	0.00786		1,002,887,800,000.00	10,000,000	5,000,000.00	
IV02E	On 17/10/2013	Spot Bond	100.00000	53.01076	100.00000	58.16782			0.00	0	0.00
IV030	On 31/01/2025	Spot Bond	100.00000	2.77596	100.00000	2.75691			0.00	0	0.00
IV030A	On 31/01/2025	Spot Bond	100.00000	2.68890	100.00000	2.66899			0.00	0	0.00
IV03E	On 18/11/2013	Spot Bond	100.00000	46.61731	100.00000	46.26358			0.00	0	0.00
IV04	On 31/03/2013	Spot Bond	102.06373	79.56632	102.06373	79.39867			0.00	0	4,300,000.00
IV07	On 31/03/2013	Spot Bond	100.17994	94.90167	100.17994	94.66101			0.00	0	0.00
IV08	On 30/04/2018	Spot Bond	117.77551	13.34733	117.77551	13.31323			0.00	0	0.00
IV09	On 30/04/2018	Spot Bond	101.74618	10.30791	101.74618	10.28254			0.00	0	0.00
IV19A	On 31/03/2028	Spot Bond	124.10625	2.56034	124.10625	2.55282			0.00	0	0.00
IVA204	On 26/01/2013	Spot Bond	100.00000	87.52998	100.00000	87.32057			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM Yield	MarkPrice	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
IVA206	On 09/02/2013	Spot Bond	100.00000	84.68677	100.00000	84.49074			0.00	0	0.00
IVA207	On 16/02/2013	Spot Bond	100.00000	83.33333	100.00000	83.14351			0.00	0	0.00
IVA208	On 23/02/2013	Spot Bond	100.00000	82.02247	100.00000	81.83857			0.00	0	0.00
IVA229	On 19/07/2013	Spot Bond	100.00000	60.52521	100.00000	60.39089			0.00	0	0.00
IVA234	On 23/08/2013	Spot Bond	100.00000	55.99708	100.00000	55.87281			0.00	0	0.00
IVA249	On 06/12/2012	Spot Bond	99.09942	99.72923	99.09942	99.45992			0.00	0	0.00
IVA250	On 13/12/2012	Spot Bond	98.99876	97.87625	98.99876	97.61710			0.00	0	0.00
IVA301	On 03/01/2013	Spot Bond	100.00000	92.63959	100.00000	92.40506			0.00	0	0.00
IVA302	On 10/01/2013	Spot Bond	98.62399	91.13502	98.62399	90.91116			0.00	0	0.00
IVA303	On 17/01/2013	Spot Bond	98.49850	89.60258	98.49850	89.38644			0.00	0	0.00
IVA304	On 24/01/2013	Spot Bond	98.39906	88.12178	98.39906	87.91293			0.00	0	0.00
IVA305	On 31/01/2013	Spot Bond	100.00000	86.49289	100.00000	86.28842			0.00	0	0.00
IVA306	On 07/02/2013	Spot Bond	100.00000	85.08159	100.00000	84.88372			0.00	0	0.00
IVA307	On 14/02/2013	Spot Bond	100.00000	83.71560	100.00000	83.52403			0.00	0	0.00
IVA308	On 21/02/2013	Spot Bond	100.00000	82.39278	100.00000	82.20721			0.00	0	0.00
IVA309	On 28/02/2013	Spot Bond	100.00000	81.11111	100.00000	80.93126			0.00	0	0.00
IVA310	On 07/03/2013	Spot Bond	100.00000	79.86871	100.00000	79.69432			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM Yield	MarkPrice	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
IVA311	On 14/03/2013	Spot Bond	100.00000	78.66379	100.00000	78.49462			0.00	0	0.00
IVA312	On 22/03/2013	Spot Bond	100.00000	77.33051	100.00000	77.16702			0.00	0	0.00
IVA313	On 28/03/2013	Spot Bond	100.00000	76.35983	100.00000	76.20042			0.00	0	0.00
IVA314	On 04/04/2013	Spot Bond	100.00000	75.25773	100.00000	75.10288			0.00	0	0.00
IVA315	On 11/04/2013	Spot Bond	100.00000	74.18699	100.00000	74.03651			0.00	0	0.00
IVA316	On 18/04/2013	Spot Bond	100.00000	73.14629	100.00000	73.00000			0.00	0	0.00
IVA317	On 10/05/2013	Spot Bond	100.00000	70.05758	100.00000	69.92337			0.00	0	0.00
IVA318	On 11/05/2013	Spot Bond	100.00000	69.92337	100.00000	69.78967			0.00	0	0.00
IVA319	On 12/05/2013	Spot Bond	100.00000	69.78967	100.00000	69.65649			0.00	0	0.00
IVA320	On 13/05/2013	Spot Bond	100.00000	69.65649	100.00000	69.52381			0.00	0	0.00
IVA321	On 14/05/2013	Spot Bond	100.00000	69.52381	100.00000	69.39163			0.00	0	0.00
IVA322	On 15/05/2013	Spot Bond	100.00000	69.39163	100.00000	69.25996			0.00	0	0.00
IVA323	On 16/05/2013	Spot Bond	100.00000	69.25996	100.00000	69.12879			0.00	0	0.00
IVA324	On 17/05/2013	Spot Bond	100.00000	69.12879	100.00000	68.99811			0.00	0	0.00
IVA325	On 18/05/2013	Spot Bond	100.00000	68.99811	100.00000	68.86792			0.00	0	0.00
IVA326	On 19/05/2013	Spot Bond	100.00000	68.86792	100.00000	68.73823			0.00	0	0.00
IVA327	On 20/05/2013	Spot Bond	100.00000	68.73823	100.00000	68.60902			0.00	0	0.00
IVA328	On 21/05/2013	Spot Bond	100.00000	68.60902	100.00000	68.48030			0.00	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	68.48030	100.00000	68.35206			0.00	0	0.00
IVA330	On 23/05/2013	Spot Bond	100.00000	68.35206	100.00000	68.22430			0.00	0	0.00
IVA331	On 24/05/2013	Spot Bond	100.00000	68.22430	100.00000	68.09701			0.00	0	0.00
IVA332	On 25/05/2013	Spot Bond	100.00000	68.09701	100.00000	67.97020			0.00	0	0.00
IVA333	On 15/08/2013	Spot Bond	100.00000	61.85016	100.00000	61.73282			0.00	0	0.00
IVA334	On 22/08/2013	Spot Bond	100.00000	61.03342	100.00000	60.91762			0.00	0	0.00
IVA335	On 29/08/2013	Spot Bond	100.00000	60.22745	100.00000	60.11319			0.00	0	0.00
IVA336	On 05/09/2013	Spot Bond	100.00000	59.43213	100.00000	59.31938			0.00	0	0.00
IVA337	On 12/09/2013	Spot Bond	100.00000	58.64732	100.00000	58.53605			0.00	0	0.00
IVA338	On 19/09/2013	Spot Bond	100.00000	57.87286	100.00000	57.76306			0.00	0	0.00
IVA339	On 26/09/2013	Spot Bond	100.00000	51.92295	100.00000	51.80772			0.00	0	0.00
IVA340	On 03/10/2013	Spot Bond	100.00000	51.12168	100.00000	51.00823			0.00	0	0.00
IVA341	On 10/10/2013	Spot Bond	100.00000	50.33279	100.00000	50.22108			0.00	0	0.00
IVA342	On 17/10/2013	Spot Bond	100.00000	49.55606	100.00000	49.44608			0.00	0	0.00
IVA343	On 24/10/2013	Spot Bond	100.00000	48.79132	100.00000	48.68304			0.00	0	0.00
IVA344	On 31/10/2013	Spot Bond	100.00000	48.03839	100.00000	47.93178			0.00	0	0.00
IVA345	On 07/11/2013	Spot Bond	100.00000	47.29707	100.00000	47.19210			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM Yield	MarkPrice	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
IVA346	On 14/11/2013	Spot Bond	100.00000	46.56719	100.00000	46.46385			0.00	0	0.00
IVA347	On 21/11/2013	Spot Bond	100.00000	45.84858	100.00000	45.74683			0.00	0	0.00
IVA348	On 28/11/2013	Spot Bond	100.00000	45.14105	100.00000	45.04087			0.00	0	0.00
IVA349	On 05/12/2013	Spot Bond	100.00000	44.44444	100.00000	44.21102			0.00	0	0.00
IVA350	On 12/12/2013	Spot Bond	100.00000	42.96781	100.00000	42.76090			0.00	0	0.00
IVA351	On 19/12/2013	Spot Bond	100.00000	41.75673	100.00000	41.57109			0.00	0	0.00
IVC001	On 05/07/2013	Spot Bond	100.11329	63.25012	100.11329	63.09674			0.00	0	0.00
IVC002	On 12/02/2020	Spot Bond	101.15218	7.54238	101.15218	7.52392			0.00	0	0.00
IVC004	On 29/04/2014	Spot Bond	101.33204	40.25330	101.33204	40.15462			0.00	0	0.00
IVC005	On 27/07/2015	Spot Bond	101.39683	17.32324	101.39683	17.24619			0.00	0	0.00
IVF001	On 10/01/2013	Spot Bond	100.01454	93.46745	100.01454	93.23491			0.00	0	0.00
IVF002	On 01/08/2013	Spot Bond	101.10215	54.93783	101.10215	54.69406			0.00	0	0.00
IVF003	On 07/02/2013	Spot Bond	100.97704	87.26223	100.97704	87.05761			0.00	0	0.00
IVF004	On 09/05/2013	Spot Bond	100.00000	64.40169	100.00000	63.92348			0.00	0	0.00
JDC01U	On 14/05/2013	Spot Bond	100.00000	73.45191	100.00000	73.31226			0.00	0	0.00
JDC02U	On 14/11/2013	Spot Bond	100.00000	41.41602	100.00000	41.10516			0.00	0	0.00
JDG01	On 30/10/2015	Spot Bond	100.00000	11.59283	100.00000	11.50581			0.00	0	0.00
KCF01U	On 30/04/2013	Spot Bond	100.00000	88.90447	100.00000	88.69577			0.00	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	88.75727	100.00000	88.54892			0.00	0	0.00
KSB004	On 01/02/2013	Spot Bond	103.25721	91.05904	103.25721	90.83828			0.00	0	0.00
KSB005	On 28/02/2013	Spot Bond	102.85510	85.74047	102.85510	85.54598			0.00	0	0.00
KSB007	On 31/08/2017	Spot Bond	100.85336	3.12470	100.85336	3.11268			0.00	0	0.00
KSB008	On 01/11/2017	Spot Bond	100.00000	2.85486	100.00000	2.83343			0.00	0	50,000,000.00
KSP003	On 01/02/2013	Spot Bond	100.00000	89.45003	100.00000	89.23906			0.00	0	0.00
KSP004	On 01/04/2013	Spot Bond	100.00000	78.39927	100.00000	78.23696			0.00	0	0.00
KW01	On 31/10/2027	Spot Bond	146.46402	10.25054	146.46402	10.21946			0.00	0	0.00
LBK01	On 25/10/2013	Spot Bond	101.88203	59.59222	101.88203	59.44544			0.00	0	0.00
LBK02	On 26/03/2015	Spot Bond	100.15505	22.49305	100.15505	22.43788			0.00	0	0.00
LGL02	On 13/08/2017	Spot Bond	100.36228	11.41245	100.36228	11.36943		10,839,126,240.00		108,000	6,108,000.00
LGL03	On 03/04/2018	Spot Bond	98.87452	2.05059	98.87452	2.04286			0.00	0	0.00
MAQ007	On 27/01/2013	Spot Bond	100.00000	87.32057	100.00000	87.11217			0.00	0	0.00
MAQ008	On 09/02/2013	Spot Bond	100.00000	84.68677	100.00000	84.49074			0.00	0	0.00
MAQ015	On 23/08/2013	Spot Bond	100.00000	55.99708	100.00000	55.87281			0.00	0	0.00
MAQ018	On 11/01/2013	Spot Bond	98.55765	90.91672	98.55765	90.69407			0.00	0	0.00
MAQ020	On 02/08/2013	Spot Bond	101.08680	54.69853	101.08680	54.45585			0.00	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	98.39642	99.14082	98.13415			0.00	0	0.00
MAQ023	On 11/01/2013	Spot Bond	98.70105	90.90470	98.70105	90.68179			0.00	0	0.00
MAQ024	On 11/03/2013	Spot Bond	97.83334	79.53456	97.83334	79.36537			0.00	0	0.00
MAQ025	On 11/10/2013	Spot Bond	100.00000	56.51781	100.00000	56.09359			0.00	0	0.00
MAQ026	On 11/02/2013	Spot Bond	100.00000	84.29561	100.00000	84.10138			0.00	0	0.00
MAQ027	On 07/03/2013	Spot Bond	100.00000	79.86871	100.00000	79.69432			0.00	0	0.00
MBC17	On 06/02/2013	Spot Bond	100.00000	85.28037	100.00000	85.08159			0.00	0	0.00
MBC18	On 21/02/2013	Spot Bond	100.00000	82.39278	100.00000	82.20721			0.00	0	0.00
MBF018	On 15/04/2013	Spot Bond	99.92980	91.49471	99.92980	91.27168			0.00	0	0.00
MBF019	On 15/04/2014	Spot Bond	99.92873	42.30052	99.92873	42.19811			0.00	0	0.00
MBF024	On 26/05/2013	Spot Bond	100.85528	82.67497	100.85528	82.49078			0.00	0	0.00
MBF025	On 26/05/2014	Spot Bond	100.87824	37.38127	100.87824	37.29001			0.00	0	0.00
MBF027	On 07/10/2014	Spot Bond	100.00907	29.82570	100.00907	29.75344			0.00	0	0.00
MBF028	On 16/04/2015	Spot Bond	99.91959	21.88692	99.91959	21.81863			0.00	0	133,350,000.00
MBF029	On 01/10/2015	Spot Bond	100.16737	14.31445	100.16737	14.20803			0.00	0	0.00
MBF030	On 01/10/2017	Spot Bond	100.17350	2.28995	100.17350	2.27998			0.00	0	0.00
MBF031	On 06/12/2013	Spot Bond	100.00000	70.71054	100.00000	70.71048			0.00	0	0.00
MBP011	On 30/01/2013	Spot Bond	100.00000	88.29684	100.00000	88.08760			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM Yield	MarkPrice	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
MBP012	On 29/01/2013	Spot Bond	101.40172	88.25815	101.40172	88.04598			0.00	0	0.00
MBP013	On 29/01/2014	Spot Bond	101.42165	40.55127	101.42165	40.45179			0.00	0	0.00
MBP18U	On 28/01/2014	Spot Bond	100.00000	41.07391	100.00000	40.97440			0.00	0	0.00
MBP19U	On 18/02/2013	Spot Bond	100.00000	84.33885	100.00000	84.14760			0.00	0	0.00
MBP20U	On 17/02/2014	Spot Bond	100.00000	39.02365	100.00000	38.92911			0.00	0	0.00
MBP21U	On 11/04/2014	Spot Bond	100.00000	42.57243	100.00000	42.46930			0.00	0	0.00
MBP22U	On 09/09/2014	Spot Bond	100.00000	25.95853	100.00000	25.89496			0.00	0	0.00
MBP23U	On 13/02/2015	Spot Bond	100.00000	20.52815	100.00000	20.47842			0.00	0	0.00
MBP24U	On 22/03/2016	Spot Bond	100.00000	6.59137	100.00000	6.57523			0.00	0	0.00
MBP25U	On 22/03/2015	Spot Bond	100.00000	16.09222	100.00000	16.05280			0.00	0	0.00
MBSA01	On 16/04/2019	Spot Bond	106.46019	9.94324	106.46019	9.91996		1,277,522,280.00	12,000	12,000.00	
MCB2M	On 13/12/2012	Spot Bond	100.46941	97.84538	100.46941	97.58256			0.00	0	0.00
MCB3M	On 13/12/2014	Spot Bond	100.55268	22.09714	100.55268	22.04275			0.00	0	0.00
MEFSA1	On 05/10/2014	Spot Bond	100.10089	28.41173	100.10089	28.34846			0.00	0	0.00
MEFSA2	On 05/10/2014	Spot Bond	100.10166	28.45743	100.10166	28.39406			0.00	0	0.00
MEFSA3	On 05/10/2016	Spot Bond	100.10553	11.74502	100.10553	11.71886			0.00	0	0.00
MEFSA4	On 05/01/2019	Spot Bond	102.05054	10.68670	102.05054	10.66279			0.00	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	10.54922	102.14122	10.52559			0.00	0	0.00
MEFSB3	On 05/10/2016	Spot Bond	100.13874	13.90022	100.13874	13.86925			0.00	0	0.00
MEFSB4	On 05/01/2019	Spot Bond	102.46074	13.45001	102.46074	13.41981			0.00	0	0.00
MEFSB5	On 05/01/2022	Spot Bond	102.63527	13.81185	102.63527	13.78080			0.00	0	0.00
MET01	On 15/12/2014	Spot Bond	109.14290	28.44829	109.14290	28.38067			0.00	0	96,600,000.00
MFS1A1	On 20/12/2015	Spot Bond	100.35527	13.46720	100.35527	13.43411			0.00	0	0.00
MFS1A2	On 20/12/2018	Spot Bond	100.36949	8.01631	100.36949	7.99661			0.00	0	0.00
MFS1B	On 20/09/2019	Spot Bond	108.22148	11.74021	108.22148	11.70935			0.00	0	0.00
MGL01	On 15/09/2015	Spot Bond	105.26282	18.54247	105.26282	18.49920		3,263,147,420.00		31,000	25,431,000.00
MIL01	On 31/05/2015	Spot Bond	100.76354	19.27396	100.76354	19.21205			0.00	0	0.00
MIL02	On 31/05/2017	Spot Bond	106.38091	10.35328	106.38091	10.32904			0.00	0	0.00
MQB01	On 31/05/2013	Spot Bond	100.73012	82.08384	100.73012	81.89871			0.00	0	0.00
MQB02	On 31/05/2017	Spot Bond	106.29569	10.08537	106.29569	10.06178		2,763,687,940.00		26,000	7,026,000.00
MTN02	On 13/07/2014	Spot Bond	109.35704	35.48015	109.35704	35.39614		7,545,635,760.00		69,000	2,169,000.00
MTN03	On 13/07/2015	Spot Bond	108.68196	21.64181	108.68196	21.59081			0.00	0	9,700,000.00
MTN04	On 13/07/2017	Spot Bond	112.43670	14.29872	112.43670	14.26409		4,834,778,100.00		43,000	3,343,000.00
MTN05	On 28/10/2013	Spot Bond	105.38322	51.47168	105.38322	51.35212			0.00	0	10,000,000.00
MTNC10	On 06/12/2012	Spot Bond	99.21764	99.72891	99.21764	99.45928			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM Yield	MarkPrice	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
MTNC11	On 16/01/2013	Spot Bond	98.63643	89.80696	98.63643	89.58953			0.00	0	0.00
MTNC12	On 20/03/2013	Spot Bond	97.71856	78.05742	97.71856	77.89464			0.00	0	0.00
MTNC13	On 09/04/2013	Spot Bond	100.00000	99.99986	100.00000	100.00000			0.00	0	0.00
N4A111	On 14/08/2020	Spot Bond	100.00000	6.09087	100.00000	6.07610			0.00	0	0.00
N4A202	On 14/08/2020	Spot Bond	100.00000	0.10421	100.00000	0.10396			0.00	0	0.00
N4A205	On 14/08/2020	Spot Bond	100.00000	6.37995	100.00000	6.36449			0.00	0	0.00
N4A208	On 14/08/2020	Spot Bond	100.00000	6.45878	100.00000	6.44314			0.00	0	0.00
N4A211	On 14/08/2020	Spot Bond	100.89771	5.93051	100.89771	5.91604			0.00	0	0.00
N4A302	On 14/08/2020	Spot Bond	100.90718	5.99248	100.90718	5.97784			0.00	0	0.00
N4A305	On 14/08/2020	Spot Bond	100.92303	6.09571	100.92303	6.08082			0.00	0	0.00
N4A308	On 14/08/2020	Spot Bond	100.93092	6.14732	100.93092	6.13230			0.00	0	0.00
N4A311	On 14/08/2020	Spot Bond	100.94038	6.20924	100.94038	6.19407			0.00	0	0.00
N4A402	On 14/08/2020	Spot Bond	100.96406	6.36399	100.96406	6.34844			0.00	0	0.00
N4A405	On 14/08/2020	Spot Bond	100.97993	6.46712	100.97993	6.45132			0.00	0	0.00
N4A408	On 14/08/2020	Spot Bond	100.99728	6.58053	100.99728	6.56445			0.00	0	0.00
N4A411	On 14/08/2020	Spot Bond	101.01305	6.68359	101.01305	6.66726			0.00	0	0.00
N4A502	On 14/08/2020	Spot Bond	101.02081	6.73512	101.02081	6.71866			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM Yield	MarkPrice	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
N4B508	On 14/08/2020	Spot Bond	101.11573	7.35277	101.11573	7.33478		7,583,679,750,000.00	75,000,000	75,000,000.00	
N4C508	On 14/08/2020	Spot Bond	101.22620	8.07201	101.22620	8.05224		0.00	0	0.00	
N4D68U	On 14/08/2020	Spot Bond	100.00000	0.10421	100.00000	0.10396		0.00	0	0.00	
N4E68U	On 14/08/2020	Spot Bond	100.00000	0.10421	100.00000	0.10396		0.00	0	0.00	
NAM01	On 19/11/2022	Spot Bond	8.00000	106.57458	8.00000	106.52927		0.00	0	0.00	
NBK10B	On 21/04/2014	Spot Bond	101.70052	40.51497	101.70052	40.41533		0.00	0	0.00	
NBK11B	On 27/10/2014	Spot Bond	101.25975	27.86344	101.25975	27.79517		0.00	0	0.00	
NBK12B	On 20/02/2015	Spot Bond	100.87403	19.12776	100.87403	19.08106		0.00	0	0.00	
NBK13B	On 21/02/2017	Spot Bond	101.31348	8.60689	101.31348	8.58579		0.00	0	0.00	
NBK14B	On 27/08/2015	Spot Bond	100.75760	14.71342	100.75760	14.64832		0.00	0	0.00	
NBK15B	On 27/08/2017	Spot Bond	100.79541	8.25298	100.79541	8.21645		0.00	0	125,000,000.00	
NBK2A	On 15/09/2015	Spot Bond	110.77590	19.42905	110.77590	19.38180		4,431,036,000.00	40,000	19,040,000.00	
NBK2B	On 15/09/2015	Spot Bond	101.00801	18.32742	101.00801	18.28213		0.00	0	0.00	
NBK3A	On 09/09/2019	Spot Bond	118.84122	12.15776	118.84122	12.12647		4,278,283,920.00	36,000	5,236,000.00	
NBK4	On 28/10/2024	Spot Bond	30.23292	4.31811	30.23292	4.31499		0.00	0	0.00	
NBK5B	On 19/04/2013	Spot Bond	102.03598	90.36385	102.03598	90.14164		575,686,999,160.00	5,642,000	2,821,000.00	
NBK6A	On 19/04/2015	Spot Bond	111.25692	20.96394	111.25692	20.91305		0.00	0	9,400,000.00	
NBK6B	On 19/04/2015	Spot Bond	101.70058	21.16852	101.70058	21.11646		0.00	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	8.11489	101.79234	8.09492			0.00	0	0.00
NBK8A	On 24/03/2014	Spot Bond	103.06649	40.75013	103.06649	40.65666			0.00	0	0.00
NBK8B	On 24/03/2014	Spot Bond	100.27352	43.91392	100.27352	43.80610			0.00	0	20,000,000.00
NBK9A	On 23/03/2016	Spot Bond	107.67718	15.66900	107.67718	15.63176		7,322,048,240.00		68,000	7,168,000.00
NBK9B	On 23/03/2016	Spot Bond	100.28219	13.66526	100.28219	13.63171			0.00	0	0.00
NBK11	On 31/03/2013	Spot Bond	117.77042	86.44438	117.77042	86.21730			0.00	0	0.00
NCLN17	On 24/01/2013	Spot Bond	101.18874	89.08303	101.18874	88.86666		9,916,496,520,000.00		98,000,000	98,000,000.00
NCLN19	On 07/03/2013	Spot Bond	100.66622	101.20896	100.66622	100.93135			0.00	0	0.00
NCLN43	On 28/08/2014	Spot Bond	100.00000	30.17097	100.00000	30.11373			0.00	0	0.00
NCLN44	On 17/09/2014	Spot Bond	100.00000	38.10907	100.00000	38.03677			0.00	0	0.00
NCLN45	On 22/09/2014	Spot Bond	100.00000	28.77205	100.00000	28.71746			0.00	0	0.00
NCLN46	On 20/10/2014	Spot Bond	100.00000	27.28212	100.00000	27.23035			0.00	0	0.00
NCLN48	On 25/02/2015	Spot Bond	100.88001	19.81943	100.88001	19.77103			0.00	0	0.00
NCLN49	On 12/03/2013	Spot Bond	100.53804	99.74280	100.53804	99.47326			0.00	0	0.00
NCLN50	On 25/03/2013	Spot Bond	100.29682	96.36335	100.29682	96.11235			0.00	0	0.00
NCLN51	On 26/03/2013	Spot Bond	100.27583	96.09691	100.27583	95.84731			0.00	0	0.00
NCLN52	On 26/03/2013	Spot Bond	100.27583	96.09691	100.27583	95.84731			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM Yield	MarkPrice	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
NCLN53	On 26/03/2013	Spot Bond	100.27583	96.09691	100.27583	95.84731			0.00	0	0.00
NCLN54	On 31/03/2015	Spot Bond	100.26098	23.15413	100.26098	23.09791			0.00	0	0.00
NCLN55	On 07/04/2015	Spot Bond	100.01676	22.57941	100.01676	22.52470			0.00	0	0.00
NCLN56	On 15/04/2015	Spot Bond	99.92572	22.17268	99.92572	22.11901			0.00	0	0.00
NCLN58	On 01/06/2015	Spot Bond	100.72872	19.40391	100.72872	19.35555			0.00	0	0.00
NCLN61	On 30/11/2015	Spot Bond	78.84167	17.62188	78.84167	17.59384			0.00	0	0.00
NCLN62	On 02/12/2015	Spot Bond	100.68736	14.50136	100.68736	14.46523			0.00	0	0.00
NCLN63	On 08/12/2015	Spot Bond	100.00000	12.42918	100.00000	12.40567			0.00	0	0.00
NCLN64	On 25/01/2016	Spot Bond	101.44317	12.80020	101.44317	12.76880			0.00	0	0.00
NCLN65	On 25/01/2016	Spot Bond	101.58167	13.44314	101.58167	13.41012			0.00	0	0.00
NCLN66	On 29/01/2016	Spot Bond	101.36186	12.74229	101.36186	12.71105			0.00	0	0.00
NCLN67	On 13/07/2016	Spot Bond	99.92294	12.10644	99.92294	12.07713			0.00	0	0.00
NCLN68	On 30/01/2013	Spot Bond	100.00000	89.14757	100.00000	88.93631			0.00	0	0.00
NCLN69	On 27/05/2016	Spot Bond	74.70107	14.39699	74.70107	14.37501			0.00	0	0.00
NCLN70	On 30/08/2013	Spot Bond	100.71896	54.66294	100.71896	54.52670			0.00	0	0.00
NCLN71	On 17/03/2014	Spot Bond	100.42509	44.05047	100.42509	43.96197			0.00	0	0.00
NCLN72	On 17/03/2014	Spot Bond	100.41859	43.97496	100.41859	43.88661			0.00	0	0.00
NCLN73	On 03/07/2015	Spot Bond	100.13494	19.07509	100.13494	18.99111			0.00	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	9.22164	101.09351	9.18072			0.00	0	0.00
NCLN75	On 20/09/2017	Spot Bond	100.28784	2.40239	100.28784	2.39107			0.00	0	0.00
NCLN76	On 20/09/2015	Spot Bond	100.21716	12.19248	100.21716	12.13295			0.00	0	0.00
NCLN77	On 09/10/2017	Spot Bond	100.00000	3.39502	100.00000	3.36954			0.00	0	0.00
NED11	On 17/09/2015	Spot Bond	108.64353	19.80310	108.64353	19.75569			0.00	0	8,000,000.00
NED12A	On 14/12/2012	Spot Bond	100.43443	98.99224	100.43443	98.72715			0.00	0	0.00
NED12B	On 14/12/2012	Spot Bond	103.93706	102.56152	103.93706	102.27756			0.00	0	0.00
NED6	On 20/09/2013	Spot Bond	103.85854	58.04077	103.85854	57.90680			0.00	0	3,600,000.00
NED8	On 08/02/2014	Spot Bond	105.20960	44.97432	105.20960	44.87113			0.00	0	4,200,000.00
NED9	On 06/07/2017	Spot Bond	100.00389	7.98767	100.00389	7.96832			0.00	0	0.00
NEDH1A	On 20/11/2018	Spot Bond	122.15519	13.11585	122.15519	13.08135			0.00	0	0.00
NEDH1B	On 20/11/2018	Spot Bond	109.62449	9.68400	109.62449	9.65854			0.00	0	0.00
NET41	On 16/02/2013	Spot Bond	100.00000	83.33333	100.00000	83.14351			0.00	0	0.00
NHM001	On 04/09/2015	Spot Bond	100.87482	8.66634	100.87482	8.62710			0.00	0	0.00
NILB10	On 08/12/2016	Spot Bond	154.74879	4.35033	154.74879	4.33549			0.00	0	0.00
NMP20N	On 24/07/2020	Spot Bond	110.78287	11.74372	110.78287	11.71562			0.00	0	0.00
NQ1A10	On 22/05/2020	Spot Bond	112.47442	9.67941	112.47442	9.65338			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM Yield	MarkPrice	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
NQ1A11	On 22/05/2016	Spot Bond	100.87478	11.69072	100.87478	11.66218			0.00	0	0.00
NQ1A12	On 22/05/2014	Spot Bond	100.84223	37.76034	100.84223	37.66818			0.00	0	0.00
NQ1A14	On 22/05/2013	Spot Bond	100.77827	83.37151	100.77827	83.18424			0.00	0	0.00
NQ1A15	On 22/05/2015	Spot Bond	100.82862	19.09362	100.82862	19.03358			0.00	0	0.00
NQ1B10	On 22/05/2020	Spot Bond	114.30671	9.70447	114.30671	9.67799			0.00	0	0.00
NQ1B11	On 22/05/2014	Spot Bond	100.88848	37.97926	100.88848	37.88652			0.00	0	0.00
NQ1B13	On 22/05/2013	Spot Bond	100.82727	83.43829	100.82727	83.25078			0.00	0	0.00
NQ1B14	On 22/05/2015	Spot Bond	100.85447	19.25706	100.85447	19.19649			0.00	0	0.00
NQ1C10	On 22/05/2020	Spot Bond	112.37668	10.05623	112.37668	10.02920			0.00	0	0.00
NQ1C11	On 22/05/2014	Spot Bond	100.94287	38.23669	100.94287	38.14328			0.00	0	0.00
NQ1C13	On 22/05/2013	Spot Bond	100.89257	83.52732	100.89257	83.33950			0.00	0	0.00
NQ1C14	On 22/05/2015	Spot Bond	100.90208	19.55796	100.90208	19.49643			0.00	0	0.00
NQF1A9	On 22/05/2013	Spot Bond	100.90209	83.54029	100.90209	83.35245			0.00	0	0.00
NQF1B9	On 22/05/2013	Spot Bond	100.92679	83.61885	100.92679	83.43078			0.00	0	0.00
NQF1C9	On 22/05/2013	Spot Bond	101.02443	83.70717	101.02443	83.51875			0.00	0	0.00
NQF1D4	On 22/05/2013	Spot Bond	101.11272	83.82765	101.11272	83.63882			0.00	0	0.00
NQF1D5	On 22/05/2020	Spot Bond	101.14634	8.65360	101.14634	8.63242			0.00	0	0.00
NQF1D6	On 22/05/2016	Spot Bond	101.06357	12.99838	101.06357	12.96659			0.00	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	53.84046	133.37761	53.67336			0.00	0	30,000,000.00
NRA014	On 30/04/2014	Spot Bond	112.65666	36.57447	112.65666	36.48430			0.00	0	137,700,000.00
NRA018	On 30/11/2018	Spot Bond	127.61916	9.97537	127.61916	9.94836			0.00	0	7,500,000.00
NRA01U	On 31/03/2013	Spot Bond	100.00000	78.25494	100.00000	78.09258			0.00	0	0.00
NRA022	On 31/10/2022	Spot Bond	133.90446	10.10500	133.90446	10.07643			0.00	0	4,500,000.00
NRA023	On 31/05/2023	Spot Bond	166.40319	3.80395	166.40319	3.79023		213,828,099,150.00		1,285,000	83,285,000.00
NRA028	On 30/11/2028	Spot Bond	132.37089	9.38435	132.37089	9.35820			0.00	0	6,100,000.00
NTC09	On 18/04/2013	Spot Bond	99.96864	90.75591	99.96864	90.53622			0.00	0	0.00
NTC10	On 18/04/2014	Spot Bond	99.87889	41.84528	99.87889	41.74402			0.00	0	0.00
NTC11	On 18/04/2014	Spot Bond	99.88231	41.70806	99.88231	41.60713			0.00	0	0.00
NTC12	On 25/08/2016	Spot Bond	101.83987	10.18940	101.83987	10.16432			0.00	0	0.00
NTC13	On 31/01/2015	Spot Bond	101.27473	20.29985	101.27473	20.25010			0.00	0	0.00
NTC14	On 26/07/2013	Spot Bond	101.19990	56.41532	101.19990	56.16479			0.00	0	0.00
NTC15	On 26/07/2015	Spot Bond	101.37662	17.21132	101.37662	17.13478			0.00	0	0.00
OCT1A1	On 18/10/2015	Spot Bond	100.00000	15.79179	100.00000	15.75354			0.00	0	0.00
OCT1A4	On 18/10/2015	Spot Bond	100.00000	15.84314	100.00000	15.80476			0.00	0	0.00
OCT1B1	On 18/10/2015	Spot Bond	100.00000	15.87395	100.00000	15.83550			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM Yield	MarkPrice	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
OCT1C1	On 18/10/2015	Spot Bond	100.00000	16.61337	100.00000	16.57312			0.00	0	0.00
OCT1D1	On 18/10/2015	Spot Bond	100.00000	17.43493	100.00000	17.39270			0.00	0	0.00
OCT1E1	On 18/10/2015	Spot Bond	100.00000	22.56977	100.00000	22.51509			0.00	0	0.00
OML01	On 27/10/2015	Spot Bond	110.62267	16.05970	110.62267	16.02090		13,495,965,740.00		122,000	107,722,000.00
OTCA2U	On 31/07/2016	Spot Bond	100.00000	4.55262	100.00000	4.53260			0.00	0	0.00
PBET01	On 13/09/2015	Spot Bond	109.71000	12.83151	109.71000	12.80551			0.00	0	0.00
PCF03	On 06/04/2015	Spot Bond	100.00000	24.11638	100.00000	24.05795			0.00	0	0.00
PCF03U	On 02/03/2016	Spot Bond	100.00000	5.53860	100.00000	5.52489			0.00	0	0.00
PMM02	On 13/06/2013	Spot Bond	100.48296	64.54967	100.48296	64.34507			0.00	0	0.00
PMM04	On 25/01/2013	Spot Bond	98.38076	87.91491	98.38076	87.70707			0.00	0	0.00
PMM05	On 27/02/2013	Spot Bond	100.00000	85.88881	100.00000	85.69795			0.00	0	0.00
PNP03	On 21/02/2013	Spot Bond	100.00000	82.39278	100.00000	82.20721			0.00	0	0.00
PNP05	On 21/08/2013	Spot Bond	100.00000	60.33135	100.00000	60.19746			0.00	0	0.00
PNP07	On 21/02/2013	Spot Bond	100.00000	82.39278	100.00000	82.20721			0.00	0	0.00
PR2A1F	On 15/06/2014	Spot Bond	100.42050	31.51443	100.42050	31.43696			0.00	0	0.00
PR2A2B	On 15/12/2012	Spot Bond	103.78737	102.10661	103.78737	101.82507			0.00	0	0.00
PR2A3B	On 15/12/2012	Spot Bond	100.37625	98.69218	100.37625	98.42875			0.00	0	0.00
PR2A4D	On 15/06/2013	Spot Bond	100.37300	65.66753	100.37300	65.50617			0.00	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	65.84072	100.39251	65.67890			0.00	0	0.00
PR2A9E	On 15/09/2013	Spot Bond	100.41791	66.06582	100.41791	65.90341			0.00	0	0.00
PR2B1B	On 15/12/2012	Spot Bond	100.38925	98.74050	100.38925	98.47690			0.00	0	0.00
PR2B1F	On 15/06/2014	Spot Bond	100.43155	31.67425	100.43155	31.59638			0.00	0	0.00
PR2B2B	On 15/12/2012	Spot Bond	103.92808	102.32398	103.92808	102.04148			0.00	0	0.00
PR2B4D	On 15/06/2013	Spot Bond	100.42500	66.12933	100.42500	65.96675			0.00	0	0.00
PR2B5E	On 15/09/2013	Spot Bond	100.42441	66.43280	100.42441	66.26948			0.00	0	0.00
PR2C1B	On 15/12/2012	Spot Bond	100.41200	98.82506	100.41200	98.56117			0.00	0	0.00
PR2C1F	On 15/06/2014	Spot Bond	100.45623	32.03144	100.45623	31.95267			0.00	0	0.00
PR2C4D	On 15/06/2013	Spot Bond	100.48342	66.64875	100.48342	66.48481			0.00	0	0.00
PR2D1B	On 15/12/2012	Spot Bond	100.47042	99.04249	100.47042	98.77787			0.00	0	0.00
PR2D1F	On 15/06/2014	Spot Bond	100.48350	32.42612	100.48350	32.34637			0.00	0	0.00
PR2D4D	On 15/06/2013	Spot Bond	100.53526	67.11040	100.53526	66.94524			0.00	0	0.00
PRM1A4	On 15/02/2014	Spot Bond	101.01119	38.57893	101.01119	38.48463			0.00	0	0.00
R009	On 15/09/2014	Spot Bond	115.36704	42.29188	115.36704	42.11100			0.00	0	0.00
R009P	On 15/09/2014	Spot Bond	90.32933	26.60672	90.32933	26.55199			0.00	0	0.00
R010P	On 21/12/2025	Spot Bond	36.97373	1.19711	36.97373	1.19600			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM Yield	MarkPrice	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
R155	On 31/08/2013	Spot Bond	0.00000	100.00000	0.00000	100.00000			0.00	0	0.00
R157	On 15/09/2015	Spot Bond	5.49500	123.35211	5.46000	123.43405		158,280,595,620,000.00	804,476,000	4,793,365,000.00	
R158	On 15/09/2015	Spot Bond	122.26482	31.14918	122.26482	31.01050		0.00	0	0.00	
R158P	On 15/09/2015	Spot Bond	85.50505	13.85720	85.50505	13.82998		0.00	0	0.00	
R159	On 15/09/2016	Spot Bond	128.79704	25.95701	128.79704	25.83726		0.00	0	0.00	
R159P	On 15/09/2016	Spot Bond	81.26980	7.61253	81.26980	7.59820		0.00	0	0.00	
R179	On 01/08/2013	Spot Bond	106.08559	64.36804	106.08559	64.21935		0.00	0	0.00	
R186	On 21/12/2026	Spot Bond	7.58000	129.75535	7.55000	130.02994		42,059,289,034,600.00	548,718,870	1,198,721,587.00	
R187P	On 21/12/2026	Spot Bond	34.66514	1.12256	34.66514	1.12158		0.00	0	0.00	
R188P	On 21/12/2027	Spot Bond	32.55096	1.07061	32.55096	1.06973		0.00	0	0.00	
R189	On 31/03/2013	Spot Bond	215.10239	127.35634	215.04692	126.88922		0.00	0	446,000,000.00	
R197	On 07/12/2023	Spot Bond	1.10000	278.04284	1.10000	277.95517		12,034,000,000.00	10,940,000	143,765,000.00	
R201	On 21/12/2014	Spot Bond	5.13000	110.92762	5.09500	110.98249		2,250,920,880,000.00	438,776,000	787,641,000.00	
R202	On 07/12/2033	Spot Bond	1.86000	206.40479	1.86000	206.33544		566,443,098,000.00	304,539,300	1,190,943,150.00	
R2023	On 28/02/2023	Spot Bond	7.09500	106.74769	7.07000	106.91259		7,085,350,800,000.00	998,640,000	3,850,425,000.00	
R203	On 15/09/2017	Spot Bond	5.96000	111.22916	5.93000	111.34140		12,383,168,854,200.00	077,712,895	6,893,615,105.00	
R204	On 21/12/2018	Spot Bond	6.21000	112.55194	6.18000	112.69064		9,401,366,966,040.00	513,907,724	5,617,674,797.00	
R2048	On 28/02/2048	Spot Bond	99.20808	10.92065	99.20808	10.89638		117,710,089,295,760.00	186,497,000	2,667,600,000.00	

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	42.83589	100.00000	42.73213			0.00	0	0.00
R206	On 15/01/2014	Spot Bond	5.12500	105.44059	5.10000	105.45337		4,107,144,250,000.00	801,394,000	1,061,330,000.00	
R207	On 15/01/2020	Spot Bond	6.50500	106.99544	6.47000	107.17898		64,963,035,956,000.00	986,631,200	9,245,615,000.00	
R208	On 31/03/2021	Spot Bond	6.65500	101.81060	6.63500	101.91911		34,795,840,283,765.00	228,525,963	0,624,057,347.00	
R209	On 31/03/2036	Spot Bond	8.37500	79.49075	8.34500	79.72653		42,653,992,250,000.00	093,014,000	9,977,037,000.00	
R210	On 31/03/2028	Spot Bond	1.50000	160.83328	1.50000	160.78077		138,312,450,000.00	92,208,300	165,084,150.00	
R211	On 31/01/2017	Spot Bond	0.10000	112.58777	-0.10000	112.55564		(1,844,300,000.00)	18,443,000	1,177,565,000.00	
R212	On 31/01/2022	Spot Bond	0.95000	131.09955	0.98000	130.73919		335,409,850,000.00	353,063,000	944,558,000.00	
R213	On 28/02/2031	Spot Bond	8.14000	91.10312	8.11000	91.34381		10,441,088,460,000.00	282,689,000	5,651,407,000.00	
R214	On 28/02/2041	Spot Bond	77.73332	9.95264	77.73332	9.93460		97,050,205,486,640.00	248,502,000	6,709,065,000.00	
R223C	On 15/03/2013	Spot Bond	98.10852	78.81522	98.10852	78.64860		0.00	0	0.00	
R224C	On 15/09/2013	Spot Bond	95.74929	54.48066	95.74929	54.36304		0.00	0	0.00	
R225C	On 15/03/2014	Spot Bond	93.40448	37.59867	93.40448	37.51915		0.00	0	0.00	
R226C	On 15/09/2014	Spot Bond	91.01110	26.38594	91.01110	26.33133		0.00	0	0.00	
R227C	On 15/03/2015	Spot Bond	87.49080	19.16707	87.49080	19.12868		0.00	0	0.00	
R228C	On 15/09/2015	Spot Bond	85.50505	13.85720	85.50505	13.82998		0.00	0	0.00	
R229C	On 15/03/2016	Spot Bond	83.47163	10.17260	83.47163	10.15302		0.00	0	0.00	

Contract Details	Strike	Call / Put	MTM Yield	MarkPrice	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
R230C	On 15/09/2016	Spot Bond	81.26980	7.61253	81.26980	7.59820			0.00	0	0.00
R322C	On 21/12/2012	Spot Bond	99.35642	95.82642	99.35642	95.57711			0.00	0	0.00
R323C	On 21/06/2013	Spot Bond	96.68315	65.12734	96.68315	64.98714			0.00	0	0.00
R324C	On 21/12/2013	Spot Bond	94.26296	44.66075	94.26296	44.56661			0.00	0	0.00
R325C	On 21/06/2014	Spot Bond	91.92899	31.10985	91.92899	31.04562			0.00	0	0.00
R326C	On 21/12/2014	Spot Bond	89.76971	21.96997	89.76971	21.92551			0.00	0	0.00
R327C	On 21/06/2015	Spot Bond	86.42385	16.08669	86.42385	16.05514			0.00	0	0.00
R328C	On 21/12/2015	Spot Bond	84.45562	11.71432	84.45562	11.69179			0.00	0	0.00
R329C	On 21/06/2016	Spot Bond	82.31050	8.69025	82.31050	8.67390			0.00	0	0.00
R330C	On 21/12/2016	Spot Bond	79.97373	6.58459	79.97373	6.57250			0.00	0	0.00
R331C	On 21/06/2017	Spot Bond	75.56089	5.43428	75.56089	5.42478			0.00	0	0.00
R332C	On 21/12/2017	Spot Bond	73.15412	4.30910	73.15412	4.30176			0.00	0	0.00
R333C	On 21/06/2018	Spot Bond	69.91580	3.60110	69.91580	3.59520			0.00	0	0.00
R334C	On 21/12/2018	Spot Bond	67.83418	2.93007	67.83418	2.92540			0.00	0	0.00
R335C	On 21/06/2019	Spot Bond	65.82731	2.41430	65.82731	2.41055			0.00	0	0.00
R336C	On 21/12/2019	Spot Bond	63.84766	2.01815	63.84766	2.01510			0.00	0	0.00
R337C	On 21/06/2020	Spot Bond	60.09257	1.89913	60.09257	1.89641			0.00	0	0.00
R338C	On 21/12/2020	Spot Bond	58.22853	1.63949	58.22853	1.63721			0.00	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	1.53047	55.42223	1.52842			0.00	0	0.00
R340C	On 21/12/2021	Spot Bond	53.71567	1.35287	53.71567	1.35111			0.00	0	0.00
R341C	On 21/06/2022	Spot Bond	52.07678	1.20687	52.07678	1.20534			0.00	0	0.00
R342C	On 21/12/2022	Spot Bond	50.50256	1.08594	50.50256	1.08461			0.00	0	0.00
R343C	On 21/06/2023	Spot Bond	49.04085	0.98089	49.04085	0.97972			0.00	0	0.00
R344C	On 21/12/2023	Spot Bond	47.63992	0.89226	47.63992	0.89122			0.00	0	0.00
R345C	On 21/06/2024	Spot Bond	40.84619	1.36968	40.84619	1.36829			0.00	0	0.00
R346C	On 21/12/2024	Spot Bond	39.49703	1.30219	39.49703	1.30091			0.00	0	0.00
R347C	On 21/06/2025	Spot Bond	38.20719	1.24520	38.20719	1.24401			0.00	0	0.00
R348C	On 21/12/2025	Spot Bond	36.97373	1.19711	36.97373	1.19600			0.00	0	0.00
R349C	On 21/06/2026	Spot Bond	35.79392	1.15659	35.79392	1.15555			0.00	0	0.00
R350C	On 21/12/2026	Spot Bond	34.66514	1.12256	34.66514	1.12158			0.00	0	0.00
R351C	On 21/06/2027	Spot Bond	33.58493	1.09415	33.58493	1.09322			0.00	0	0.00
R352C	On 21/12/2027	Spot Bond	32.55096	1.07061	32.55096	1.06973			0.00	0	0.00
RCSB01	On 16/03/2014	Spot Bond	100.64880	47.67711	100.64880	47.55968			0.00	0	0.00
RCSB02	On 15/07/2013	Spot Bond	99.92574	61.88737	99.92574	61.73755			0.00	0	0.00
RCSB03	On 15/07/2016	Spot Bond	99.90770	13.58032	99.90770	13.54744			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM Yield	MarkPrice	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
RCSB04	On 25/05/2015	Spot Bond	100.96576	20.49403	100.96576	20.42952			0.00	0	0.00
RCSB2U	On 24/07/2017	Spot Bond	100.00000	2.08678	100.00000	2.07760			0.00	0	0.00
RCSC08	On 08/03/2013	Spot Bond	100.56581	98.90697	100.56581	98.63742			0.00	0	0.00
RCSC09	On 06/06/2013	Spot Bond	100.63344	65.99715	100.63344	65.78771			0.00	0	0.00
RCSC10	On 06/06/2013	Spot Bond	100.61948	66.00063	100.61948	65.79120			0.00	0	0.00
RCSC11	On 06/09/2013	Spot Bond	100.62865	66.22997	100.62865	65.93401			0.00	0	0.00
RDFB01	On 30/03/2015	Spot Bond	100.22952	22.28965	100.22952	22.23495			0.00	0	0.00
RDFC04	On 06/09/2013	Spot Bond	100.00000	77.08786	100.00000	76.98226			0.00	0	0.00
RDFC05	On 06/12/2012	Spot Bond	100.48281	99.72546	100.48281	99.45242			0.00	0	3,000,000.00
RDFC06	On 07/03/2013	Spot Bond	100.00000	99.99986	100.00000	99.99973			0.00	0	0.00
RES06	On 18/10/2014	Spot Bond	101.67229	28.88767	101.67229	28.81664			0.00	0	0.00
RES07	On 14/02/2013	Spot Bond	5.87500	104.67873	5.87500	104.66207			0.00	0	0.00
RES12	On 20/08/2015	Spot Bond	100.93776	15.52415	100.93776	15.45536			0.00	0	0.00
RES13	On 09/01/2013	Spot Bond	100.29264	91.22664	100.29264	90.99854			0.00	0	0.00
RES14	On 04/10/2013	Spot Bond	100.11180	56.37967	100.11180	55.95615			0.00	0	0.00
RES15	On 12/11/2017	Spot Bond	100.00000	13.84392	100.00000	13.74001		200,000,000,000.00	2,000,000	1,000,000.00	
RES16	On 14/02/2013	Spot Bond	100.00000	83.71560	100.00000	83.52403			0.00	0	0.00
RESB01	On 03/06/2014	Spot Bond	100.68733	37.09982	100.68733	37.00739			0.00	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	82.80957	101.03586	82.62442			0.00	0	0.00
RP002	On 28/02/2013	Spot Bond	101.10798	82.92984	101.10798	82.74432			0.00	0	0.00
RP004	On 25/11/2014	Spot Bond	102.70350	28.96722	102.70350	28.89535			0.00	0	0.00
RP005	On 31/03/2017	Spot Bond	100.28309	14.20445	100.28309	14.17626			0.00	0	0.00
RP006	On 30/04/2019	Spot Bond	102.22019	12.40887	102.22019	12.37821			0.00	0	0.00
RP007	On 30/04/2016	Spot Bond	101.97649	15.90265	101.97649	15.86344			0.00	0	0.00
RP008	On 30/04/2016	Spot Bond	101.97649	15.90265	101.97649	15.86344			0.00	0	0.00
RP009	On 16/07/2013	Spot Bond	99.90414	60.50106	99.90414	60.23522			0.00	0	0.00
RP010	On 23/08/2013	Spot Bond	100.99069	50.86092	100.99069	50.63545			0.00	0	0.00
RP011	On 12/09/2013	Spot Bond	100.58819	66.84499	100.58819	66.54638			0.00	0	0.00
RP012	On 10/10/2013	Spot Bond	100.00000	53.91265	100.00000	53.50798			0.00	0	0.00
RP013	On 27/09/2016	Spot Bond	100.38461	5.25727	100.38461	5.23382			0.00	0	0.00
RP014	On 27/09/2019	Spot Bond	100.43152	0.45706	100.43152	0.45502			0.00	0	0.00
RPG01	On 28/02/2014	Spot Bond	100.88031	38.15866	100.88031	38.06342			0.00	0	0.00
RPG01U	On 25/02/2014	Spot Bond	100.00000	34.16010	100.00000	34.09247			0.00	0	0.00
RPG02	On 25/11/2014	Spot Bond	101.00223	27.69060	101.00223	27.62292			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM Yield	MarkPrice	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
RPI01	On 22/07/2016	Spot Bond	5.25000	101.93364	5.25000	101.91929			0.00	0	0.00
RPP01U	On 31/08/2018	Spot Bond	100.00000	0.59766	100.00000	0.59618			0.00	0	0.00
RPP04U	On 07/10/2016	Spot Bond	100.00000	4.05974	100.00000	4.04991			0.00	0	0.00
RPP05U	On 21/01/2013	Spot Bond	100.00000	88.59223	100.00000	88.37772			0.00	0	0.00
RPS001	On 16/11/2022	Spot Bond	100.00000	23.33343	100.00000	23.24425			0.00	0	0.00
RW21	On 21/04/2021	Spot Bond	109.50878	10.20276	109.50878	10.17830		1,752,140,480.00		16,000	5,416,000.00
SA061U	On 14/12/2012	Spot Bond	100.00000	97.59358	100.00000	97.33333			0.00	0	0.00
SA062U	On 18/01/2013	Spot Bond	100.00000	89.24205	100.00000	89.02439			0.00	0	0.00
SBC2	On 28/04/2016	Spot Bond	105.69036	8.64547	105.69036	8.62841			0.00	0	0.00
SBK12	On 24/11/2016	Spot Bond	117.11129	11.83829	117.11129	11.80818			0.00	0	39,700,000.00
SBK13	On 24/11/2016	Spot Bond	100.96377	10.70970	100.96377	10.68353			0.00	0	0.00
SBK14	On 01/12/2017	Spot Bond	109.76738	10.04453	109.76738	10.02042			0.00	0	108,900,000.00
SBK15	On 23/01/2022	Spot Bond	101.55586	7.76760	101.55586	7.74853			0.00	0	0.00
SBK16	On 15/03/2023	Spot Bond	100.47716	6.97881	100.47716	8.70746		2,009,543,200,000.00		20,000,000	10,000,000.00
SBK17	On 31/07/2024	Spot Bond	101.44951	9.28894	101.44951	9.25989			0.00	0	0.00
SBK18	On 24/10/2020	Spot Bond	100.00000	14.76003	100.00000	14.64924		860,000,000,000.00		8,600,000	1,002,100,000.00
SBK19	On 24/10/2019	Spot Bond	100.00000	14.82096	100.00000	14.70971		600,000,000,000.00		6,000,000	3,000,000.00
SBK7	On 24/05/2015	Spot Bond	110.28697	19.39698	110.28697	19.34997			0.00	0	15,000,000.00

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	77.14609	101.21158	76.98789			0.00	0	2,700,000.00
SBK9	On 10/04/2018	Spot Bond	101.86258	10.48472	101.86258	10.46102			0.00	0	6,900,000.00
SBK111	On 09/04/2014	Spot Bond	127.67688	37.14765	127.67688	37.03643			0.00	0	71,758,600.00
SBN18	On 14/09/2013	Spot Bond	159.66556	42.08327	159.66556	41.94705			0.00	0	0.00
SBN20	On 31/03/2013	Spot Bond	152.98792	68.29796	152.98792	68.10590			0.00	0	0.00
SBN27	On 15/09/2015	Spot Bond	117.95662	20.83333	117.95662	20.78003			0.00	0	0.00
SBN29	On 15/09/2015	Spot Bond	118.36117	20.74865	118.36117	20.69543			0.00	0	0.00
SBN31	On 15/09/2015	Spot Bond	118.56412	20.70640	118.56412	20.65321			0.00	0	0.00
SBN32	On 19/03/2013	Spot Bond	143.82678	72.36092	143.82678	72.15924			0.00	0	0.00
SBN33	On 15/09/2017	Spot Bond	103.68838	11.29474	103.68838	11.26871			0.00	0	0.00
SBN34	On 15/09/2015	Spot Bond	118.14423	20.79399	118.14423	20.74072			0.00	0	0.00
SBN35	On 15/09/2015	Spot Bond	118.24540	20.77282	118.24540	20.71958			0.00	0	0.00
SBN36	On 31/03/2013	Spot Bond	211.65251	61.65370	211.65251	61.44069			0.00	0	0.00
SBN42	On 31/03/2013	Spot Bond	100.00000	78.25494	100.00000	78.09258			0.00	0	0.00
SBN45	On 15/09/2017	Spot Bond	100.42831	9.42926	100.42831	9.40608			0.00	0	0.00
SBN49	On 02/06/2014	Spot Bond	99.21990	38.08080	99.21990	37.98717			0.00	0	0.00
SBN50	On 23/09/2014	Spot Bond	100.36654	32.77699	100.36654	32.69646			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM Yield	MarkPrice	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
SBN51	On 03/10/2016	Spot Bond	100.15186	11.80092	100.15186	11.77230			0.00	0	0.00
SBN52	On 03/07/2013	Spot Bond	100.16711	63.91209	100.16711	63.75702			0.00	0	0.00
SBR003	On 05/11/2013	Spot Bond	100.00000	58.14781	100.00000	58.00694			0.00	0	0.00
SBS13	On 22/09/2017	Spot Bond	107.02647	11.41131	107.02647	11.38432			0.00	0	0.00
SBS14	On 07/02/2014	Spot Bond	101.09831	39.09677	101.09831	39.00113			0.00	0	0.00
SBS15	On 26/04/2016	Spot Bond	101.18390	12.40765	101.18390	12.37728			0.00	0	2,000,000.00
SBS16	On 22/09/2018	Spot Bond	100.29283	8.51672	100.29283	8.49581			0.00	0	0.00
SBS17	On 23/06/2018	Spot Bond	100.00000	1.11090	100.00000	1.10844			0.00	0	0.00
SBS18	On 23/06/2018	Spot Bond	100.30374	8.79129	100.30374	8.76970			0.00	0	0.00
SBS19	On 23/06/2021	Spot Bond	112.35030	13.58833	112.35030	13.55527			0.00	0	0.00
SBS20	On 15/05/2026	Spot Bond	107.31305	9.82122	107.31305	9.79794			0.00	0	0.00
SBS21	On 15/05/2026	Spot Bond	101.14300	7.66262	101.14300	7.63846			0.00	0	0.00
SBS22	On 23/05/2015	Spot Bond	100.81390	19.04679	100.81390	19.00031			0.00	0	0.00
SBS23	On 23/05/2017	Spot Bond	100.85958	8.91248	100.85958	8.88445			0.00	0	0.00
SBS24	On 23/05/2019	Spot Bond	100.88565	7.19419	100.88565	7.17663		302,656,950,000.00		3,000,000	1,500,000.00
SBS25	On 24/05/2019	Spot Bond	107.86744	8.65108	107.86744	8.63640		11,110,346,320.00		103,000	2,803,000.00
SBS3	On 25/05/2026	Spot Bond	100.17939	8.37265	100.17939	8.35389			0.00	0	0.00
SBS4	On 16/11/2021	Spot Bond	102.91713	8.78286	102.91713	8.76274			0.00	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	80.43401	102.48454	80.26220			0.00	0	0.00
SBS9	On 07/07/2016	Spot Bond	118.34171	17.34278	118.34171	17.29903		2,485,175,910.00		21,000	2,321,000.00
SBSI10	On 03/07/2013	Spot Bond	120.99445	71.55103	120.99445	71.34692			0.00	0	3,000,000.00
SBSI11	On 07/12/2023	Spot Bond	265.12288	2.05546	265.12288	2.04600			0.00	0	0.00
SBSI12	On 31/01/2017	Spot Bond	119.59470	4.88054	119.59470	4.86812			0.00	0	0.00
SCM107	On 15/09/2017	Spot Bond	112.58000	11.27785	112.58000	11.24714			0.00	0	0.00
SCM220	On 20/01/2013	Spot Bond	100.00000	98.39459	100.00000	98.15576			0.00	0	0.00
SCM221	On 17/02/2013	Spot Bond	100.00000	83.14351	100.00000	82.95455			0.00	0	0.00
SHF01	On 15/12/2016	Spot Bond	100.00000	2.74657	100.00000	2.73984			0.00	0	0.00
SHI02	On 01/10/2021	Spot Bond	82.63494	0.23294	82.63494	0.23240			0.00	0	0.00
SHI05	On 31/01/2017	Spot Bond	100.00000	7.24707	100.00000	7.19062			0.00	0	0.00
SHPCBU	On 03/04/2017	Spot Bond	6.50000	100.74475	6.50000	100.73289			0.00	0	0.00
SHS01	On 15/12/2016	Spot Bond	100.49004	9.66564	100.49004	9.64186			0.00	0	0.00
SHS02	On 29/06/2013	Spot Bond	100.22255	64.19333	100.22255	64.03579			0.00	0	0.00
SHS03	On 29/06/2015	Spot Bond	100.24006	17.93164	100.24006	17.88762			0.00	0	0.00
SHS04	On 29/06/2017	Spot Bond	100.37865	10.82977	100.37865	10.80317			0.00	0	0.00
SHS05	On 29/06/2017	Spot Bond	104.63904	10.88933	104.63904	10.87154		2,406,697,920.00		23,000	23,000.00

Contract Details	Strike	Call / Put	MTM Yield	MarkPrice	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
SLI1	On 15/08/2013	Spot Bond	104.53403	62.41460	104.53403	62.27214			0.00	0	0.00
SLI2	On 15/08/2016	Spot Bond	110.17225	14.99058	110.17225	14.95487			0.00	0	8,200,000.00
SMF1	On 27/06/2013	Spot Bond	104.99511	69.68108	104.99511	69.52058		2,624,877,750.00		25,000	10,025,000.00
SNT01	On 15/09/2017	Spot Bond	102.86503	11.40331	102.86503	11.37720			0.00	0	18,700,000.00
SPDA1	On 21/08/2014	Spot Bond	101.14731	26.45821	101.14731	26.39346			0.00	0	0.00
SPDA2	On 21/08/2016	Spot Bond	100.91285	9.96123	100.91285	9.93690			0.00	0	0.00
SPDA3	On 21/08/2015	Spot Bond	101.15213	14.60235	101.15213	14.56661			0.00	0	0.00
SPDA4	On 21/08/2017	Spot Bond	100.91985	8.04383	100.91985	8.02418			0.00	0	0.00
SSA01	On 28/06/2016	Spot Bond	110.58806	16.76097	110.58806	16.72071			0.00	0	0.00
SSA02	On 20/04/2015	Spot Bond	99.95086	21.94634	99.95086	21.87785			0.00	0	0.00
SSN001	On 01/03/2017	Spot Bond	100.74418	9.15507	100.74418	9.13225			0.00	0	0.00
SSN002	On 26/03/2017	Spot Bond	100.29998	11.01311	100.29998	10.98606			0.00	0	0.00
SSN003	On 25/04/2017	Spot Bond	101.49647	10.22510	101.49647	10.19277			0.00	0	0.00
SSN004	On 31/03/2021	Spot Bond	89.26946	8.84336	89.26946	8.82544			0.00	0	0.00
SSN005	On 31/03/2021	Spot Bond	88.92846	8.87668	88.92846	8.85875			0.00	0	0.00
SSN006	On 21/12/2014	Spot Bond	107.77651	24.92607	107.77651	24.88430			0.00	0	0.00
SSN007	On 15/01/2020	Spot Bond	97.48656	10.45179	97.48656	10.42926			0.00	0	0.00
SSN008	On 18/06/2017	Spot Bond	100.44496	9.50838	100.44496	9.47825			0.00	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	11.17665	104.60347	11.15070			0.00	0	0.00
SSN010	On 15/09/2015	Spot Bond	119.58561	20.49601	119.58561	20.44300			0.00	0	0.00
SSN011	On 31/01/2025	Spot Bond	101.19280	3.22848	101.19280	3.21490			0.00	0	0.00
SYN867	On 19/01/2013	Spot Bond	100.00000	89.02439	100.00000	88.80779			0.00	0	0.00
SYN869	On 19/01/2013	Spot Bond	100.00000	89.02439	100.00000	88.80779			0.00	0	0.00
SYN870	On 20/01/2013	Spot Bond	100.00000	88.80779	100.00000	88.59223			0.00	0	0.00
SYN872	On 13/02/2013	Spot Bond	100.00000	83.90805	100.00000	83.71560			0.00	0	0.00
SYN873	On 14/02/2013	Spot Bond	100.00000	83.71560	100.00000	83.52403			0.00	0	0.00
SYN874	On 16/02/2013	Spot Bond	100.00000	83.33333	100.00000	83.14351			0.00	0	0.00
SYN875	On 16/02/2013	Spot Bond	100.00000	83.33333	100.00000	83.14351			0.00	0	0.00
SYN876	On 20/02/2013	Spot Bond	100.00000	82.57919	100.00000	82.39278			0.00	0	0.00
SYN878	On 21/02/2013	Spot Bond	100.00000	82.39278	100.00000	82.20721			0.00	0	0.00
SYN880	On 23/02/2013	Spot Bond	100.00000	82.02247	100.00000	81.83857			0.00	0	0.00
SYN881	On 23/02/2013	Spot Bond	100.00000	82.02247	100.00000	81.83857			0.00	0	0.00
SYN882	On 27/02/2013	Spot Bond	100.00000	81.29176	100.00000	81.11111			0.00	0	0.00
SYN887	On 17/02/2013	Spot Bond	100.00000	83.14351	100.00000	82.95455			0.00	0	0.00
SYN911	On 19/07/2013	Spot Bond	100.00000	60.52521	100.00000	60.39089			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM Yield	MarkPrice	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
SYN913	On 19/07/2013	Spot Bond	100.00000	60.52521	100.00000	60.39089			0.00	0	0.00
SYN923	On 21/08/2013	Spot Bond	100.00000	56.24645	100.00000	56.12163			0.00	0	0.00
SYN924	On 22/08/2013	Spot Bond	100.00000	56.12163	100.00000	55.99708			0.00	0	0.00
SYN925	On 23/08/2013	Spot Bond	100.00000	55.99708	100.00000	55.87281			0.00	0	0.00
SYN928	On 19/07/2013	Spot Bond	100.00000	60.52521	100.00000	60.39089			0.00	0	0.00
SYN929	On 19/07/2013	Spot Bond	100.00000	60.52521	100.00000	60.39089			0.00	0	0.00
SYN947	On 18/12/2012	Spot Bond	99.03221	96.59300	99.03221	96.34051		11,487,736,360,000.00	116,000,000	58,000,000.00	
SYN950	On 15/01/2013	Spot Bond	100.00000	89.90148	100.00000	89.68059			0.00	0	0.00
SYN951	On 21/01/2013	Spot Bond	100.00000	88.59223	100.00000	88.37772			0.00	0	0.00
SYN953	On 05/02/2013	Spot Bond	100.00000	85.48009	100.00000	85.28037			0.00	0	0.00
SYN954	On 21/01/2013	Spot Bond	100.00000	88.59223	100.00000	88.37772			0.00	0	0.00
SYN955	On 12/02/2013	Spot Bond	100.00000	84.10138	100.00000	83.90805			0.00	0	0.00
SYN956	On 14/02/2013	Spot Bond	100.00000	83.71560	100.00000	83.52403			0.00	0	0.00
SYN957	On 18/02/2013	Spot Bond	100.00000	82.95455	100.00000	82.76644			0.00	0	0.00
SYN958	On 18/02/2013	Spot Bond	100.00000	82.95455	100.00000	82.76644			0.00	0	0.00
SYN959	On 19/02/2013	Spot Bond	100.00000	82.76644	100.00000	82.57919			0.00	0	0.00
SYN960	On 28/01/2013	Spot Bond	100.00000	87.11217	100.00000	86.90476			0.00	0	0.00
SYN961	On 22/02/2013	Spot Bond	100.00000	82.20721	100.00000	82.02247			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM Yield	MarkPrice	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
SYN962	On 19/12/2012	Spot Bond	100.00000	96.30607	100.00000	96.05263			0.00	0	0.00
SYN963	On 25/02/2013	Spot Bond	100.00000	81.65548	100.00000	81.47321			0.00	0	0.00
SYN964	On 26/02/2013	Spot Bond	100.00000	81.47321	100.00000	81.29176			0.00	0	0.00
SYN965	On 01/03/2013	Spot Bond	100.00000	80.93126	100.00000	80.75221			0.00	0	0.00
SZ18	On 30/09/2015	Spot Bond	117.60842	19.15903	117.60842	19.11042			0.00	0	0.00
SZ25	On 30/09/2025	Spot Bond	104.75139	10.01143	104.75139	9.98828			0.00	0	0.00
T018	On 15/07/2014	Spot Bond	100.00000	38.89199	100.00000	38.80639			0.00	0	0.00
TF105U	On 25/10/2014	Spot Bond	100.00000	33.80836	100.00000	33.55460			0.00	0	0.00
TFS06	On 20/03/2014	Spot Bond	102.75446	40.94628	102.75446	40.85259			0.00	0	0.00
TFS100	On 22/01/2013	Spot Bond	98.53867	88.52808	98.53867	88.31700			0.00	0	0.00
TFS101	On 06/02/2013	Spot Bond	98.31078	85.49295	98.31078	85.29654			0.00	0	0.00
TFS102	On 14/12/2012	Spot Bond	99.10758	97.61455	99.10758	97.35650			0.00	0	0.00
TFS103	On 14/03/2013	Spot Bond	97.81910	79.03154	97.81910	78.86451			0.00	0	0.00
TFS104	On 29/01/2013	Spot Bond	100.00000	66.66695	100.00000	66.66694			0.00	0	0.00
TFS73	On 11/02/2013	Spot Bond	100.94335	85.38614	100.94335	85.18783			0.00	0	0.00
TFS77	On 12/04/2013	Spot Bond	99.98492	91.96164	99.98492	91.73572			0.00	0	0.00
TFS78	On 18/04/2013	Spot Bond	99.89383	90.63140	99.89383	90.41216			0.00	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	15.07373	101.19250	15.03683			0.00	0	0.00
TFS84	On 28/07/2016	Spot Bond	107.95127	14.88036	107.95127	14.84549			0.00	0	0.00
TFS88	On 08/02/2013	Spot Bond	100.00000	84.88372	100.00000	84.68677			0.00	0	0.00
TFS90	On 05/03/2013	Spot Bond	100.57712	81.28316	100.57712	99.72446			0.00	0	0.00
TFS93	On 17/02/2014	Spot Bond	100.87887	38.37666	100.87887	38.30008			0.00	0	0.00
TFS97	On 14/11/2013	Spot Bond	100.92142	55.83422	100.92142	55.65850			0.00	0	0.00
TH10A1	On 18/10/2038	Spot Bond	101.62026	6.36278	101.62026	6.34264			0.00	0	0.00
TH10A2	On 18/10/2038	Spot Bond	101.66672	6.55786	101.66672	6.53709			0.00	0	0.00
TH10A3	On 18/10/2038	Spot Bond	102.00557	10.50321	102.00557	10.47972			0.00	0	0.00
TH10A4	On 18/07/2017	Spot Bond	100.00000	2.89336	100.00000	2.86564			0.00	0	0.00
TH10A5	On 18/07/2017	Spot Bond	100.00000	2.89336	100.00000	2.86564			0.00	0	0.00
TH10A6	On 18/07/2017	Spot Bond	100.00000	2.89336	100.00000	2.86564			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	4.41938			0.00	0	0.00
TH10B1	On 18/10/2038	Spot Bond	101.76658	6.97669	101.76658	6.95457			0.00	0	0.00
TH10B2	On 18/07/2017	Spot Bond	100.00000	2.89336	100.00000	2.86564		5,000,000,000,000.00	50,000,000	50,000,000.00	
TH10C1	On 18/10/2038	Spot Bond	101.98019	7.87005	101.98019	7.84506			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM Yield	MarkPrice	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
TH10C2	On 18/07/2017	Spot Bond	100.00000	2.89336	100.00000	2.86564		2,800,000,000,000.00	28,000,000	28,000,000.00	
TH10D1	On 18/10/2038	Spot Bond	102.86169	11.52101	102.86169	11.48415		0.00	0	0.00	
TH10D2	On 18/07/2017	Spot Bond	100.00000	2.89336	100.00000	2.86564		0.00	0	0.00	
TH9A10	On 18/07/2016	Spot Bond	101.66078	10.80262	101.66078	10.77606		0.00	0	0.00	
THE8A1	On 18/04/2036	Spot Bond	101.48088	6.45868	101.48088	6.44283		0.00	0	0.00	
THE8A2	On 18/04/2036	Spot Bond	101.58542	6.95123	101.58542	6.93414		0.00	0	0.00	
THE8A3	On 18/04/2036	Spot Bond	105.94334	7.01555	105.94334	6.99765		0.00	0	0.00	
THE8B1	On 18/04/2036	Spot Bond	101.79445	7.93362	101.79445	7.91409		0.00	0	0.00	
THE8C1	On 18/04/2036	Spot Bond	101.88733	8.36908	101.88733	8.34847		0.00	0	0.00	
THE8D1	On 18/04/2036	Spot Bond	102.87096	12.94196	102.87096	12.90980		0.00	0	0.00	
THE9A1	On 18/07/2016	Spot Bond	101.59334	10.50319	101.59334	10.47738		0.00	0	0.00	
THE9A2	On 18/01/2016	Spot Bond	101.62589	12.67101	101.62589	12.63987		0.00	0	0.00	
THE9A3	On 18/07/2016	Spot Bond	101.64915	10.75102	101.64915	10.72459		0.00	0	0.00	
THE9A5	On 18/07/2039	Spot Bond	101.62589	7.11485	101.62589	7.09737		0.00	0	0.00	
THE9A6	On 18/07/2039	Spot Bond	101.64915	7.22411	101.64915	7.20636		0.00	0	0.00	
THE9A7	On 18/07/2039	Spot Bond	101.66078	7.27873	101.66078	7.26083		0.00	0	0.00	
THE9A8	On 18/07/2016	Spot Bond	101.61194	10.58582	101.61194	10.55981		0.00	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	10.75102	101.64915	10.72459			0.00	0	0.00
THE9B1	On 18/07/2016	Spot Bond	101.77704	11.31816	101.77704	11.29031			0.00	0	0.00
THE9B2	On 18/07/2039	Spot Bond	101.77704	7.82424	101.77704	7.80499			0.00	0	0.00
THE9B3	On 18/07/2016	Spot Bond	101.77704	11.31816	101.77704	11.29031			0.00	0	0.00
THE9C1	On 18/07/2016	Spot Bond	101.96303	12.14116	101.96303	12.11122			0.00	0	0.00
THE9C2	On 18/07/2039	Spot Bond	102.00952	8.91195	102.00952	8.88996			0.00	0	0.00
THE9C3	On 18/07/2016	Spot Bond	101.95141	12.08978	101.95141	12.05998			0.00	0	0.00
THE9D1	On 18/07/2016	Spot Bond	102.88090	16.17108	102.88090	16.13090			0.00	0	0.00
THE9D2	On 18/07/2039	Spot Bond	102.93896	13.21896	102.93896	13.18609			0.00	0	0.00
THE9D3	On 18/07/2016	Spot Bond	102.91574	16.32302	102.91574	16.28246			0.00	0	0.00
TL13	On 31/12/2013	Spot Bond	100.16956	43.34905	100.16956	43.24388			0.00	0	0.00
TL15	On 29/04/2015	Spot Bond	115.34604	21.41292	115.34604	21.35942			2,768,304,960.00	24,000	2,724,000.00
TL20	On 22/02/2020	Spot Bond	98.42479	11.10173	98.42479	11.08096			0.00	0	0.00
TN17	On 14/11/2017	Spot Bond	113.10271	9.70882	113.10271	9.68481			120,228,180,730.00	1,063,000	1,000,563,000.00
TN20	On 17/09/2020	Spot Bond	114.87864	11.22023	114.87864	11.19214			1,180,492,904,640.00	10,276,000	292,929,000.00
TN23	On 06/11/2023	Spot Bond	120.75839	9.64964	120.75839	9.62449			150,464,953,940.00	1,246,000	85,500,000.00
TN25	On 19/08/2025	Spot Bond	105.49834	11.54883	105.49834	11.52227			0.00	0	132,700,000.00
TN27	On 14/11/2027	Spot Bond	103.04013	9.06441	103.04013	9.04363			12,673,935,990.00	123,000	10,023,000.00

Contract Details	Strike	Call / Put	MTM Yield	MarkPrice	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
TORQ1	On 15/04/2022	Spot Bond	100.87844	6.89574	100.87844	6.86520			0.00	0	0.00
TORQ2	On 15/04/2022	Spot Bond	100.89915	7.05677	100.89915	7.02551			0.00	0	0.00
TORQ3	On 15/04/2022	Spot Bond	100.92536	7.26067	100.92536	7.22850			0.00	0	0.00
TORQ4	On 15/04/2022	Spot Bond	100.92812	7.28212	100.92812	7.24986			0.00	0	0.00
TORQ5	On 15/04/2022	Spot Bond	101.05768	8.28940	101.05768	8.25263			0.00	0	0.00
TORQ6	On 15/04/2022	Spot Bond	101.32571	14.06511	101.32571	14.00258			0.00	0	0.00
TPDA01	On 05/04/2015	Spot Bond	100.00000	27.68551	100.00000	27.46326			0.00	0	0.00
TPDA02	On 05/04/2017	Spot Bond	100.00000	14.33809	100.00000	14.22300			0.00	0	0.00
TPDA03	On 05/04/2018	Spot Bond	100.00000	12.28675	100.00000	12.18812			0.00	0	0.00
TR30	On 31/12/2099	Spot Bond	10.00000	100.13394	10.00000	100.10714			0.00	0	0.00
TR31	On 31/12/2099	Spot Bond	9.75000	100.13060	9.75000	100.10447			0.00	0	0.00
TR32	On 31/12/2099	Spot Bond	100.00000	10.12994	100.00000	10.10382			0.00	0	0.00
TSP116	On 09/02/2013	Spot Bond	100.00000	84.68677	100.00000	84.49074			0.00	0	0.00
TSP117	On 23/02/2013	Spot Bond	100.00000	82.02247	100.00000	81.83857			0.00	0	0.00
TSP125	On 23/08/2013	Spot Bond	100.00000	60.91762	100.00000	60.80205			0.00	0	0.00
TSP128	On 07/02/2013	Spot Bond	100.00000	85.08159	100.00000	84.88372			0.00	0	0.00
TSP129	On 07/03/2013	Spot Bond	97.58601	80.25874	97.58601	80.08689			0.00	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	71.70441	96.66726	71.56850			0.00	0	0.00
TSP133	On 03/01/2013	Spot Bond	98.71758	92.72712	98.71758	92.49515			0.00	0	0.00
TSP134	On 27/06/2013	Spot Bond	99.76004	67.92732	99.76004	67.79867			0.00	0	0.00
TSP135	On 07/02/2013	Spot Bond	98.31631	85.29583	98.31631	85.10031			0.00	0	0.00
TSP136	On 30/05/2013	Spot Bond	100.00000	67.46765	100.00000	67.34317			0.00	0	100,000,000.00
UG21	On 02/03/2021	Spot Bond	114.88602	11.84051	114.88602	11.81085			0.00	0	0.00
UTR041	On 19/04/2014	Spot Bond	99.85679	41.91764	99.85679	41.81622			0.00	0	0.00
UTR042	On 19/04/2016	Spot Bond	99.84614	13.95220	99.84614	13.91844			0.00	0	0.00
UTR043	On 06/04/2015	Spot Bond	100.02475	23.60308	100.02475	23.54588			0.00	0	0.00
UTR40	On 10/09/2017	Spot Bond	107.51485	13.09724	107.51485	13.06616			0.00	0	0.00
VIP1A5	On 07/11/2013	Spot Bond	100.00000	58.46705	100.00000	58.32542			0.00	0	0.00
VIP1B3	On 07/11/2013	Spot Bond	100.00000	58.70209	100.00000	58.55989			0.00	0	0.00
VIP1C3	On 07/11/2013	Spot Bond	100.00000	58.78043	100.00000	58.63804			0.00	0	0.00
VKE01	On 08/05/2015	Spot Bond	101.12514	20.21982	101.12514	20.15607			0.00	0	0.00
VKE02	On 08/05/2016	Spot Bond	101.16690	12.68794	101.16690	12.64793			0.00	0	0.00
VKE03	On 08/05/2017	Spot Bond	101.16870	9.45928	101.16870	9.42945			0.00	0	0.00
VOD002	On 28/02/2013	Spot Bond	100.00000	85.71416	100.00000	85.52411			0.00	0	0.00
VOD006	On 28/02/2013	Spot Bond	100.00000	85.31348	100.00000	85.12432			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM Yield	MarkPrice	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
VOYT01	On 09/09/2015	Spot Bond	142.66000	8.64514	142.66000	8.62417			0.00	0	0.00
WS04	On 30/05/2016	Spot Bond	125.92352	13.05274	125.92352	13.01758			0.00	0	94,051,000.00
WS05	On 01/08/2018	Spot Bond	235.74310	6.81419	235.74310	6.78347		1,974,819,948,700.00		8,377,000	42,651,000.00
WSP1	On 28/05/2015	Spot Bond	110.71509	18.59429	110.71509	18.54909			0.00	0	14,200,000.00
WSP2	On 28/05/2017	Spot Bond	112.63018	9.81006	112.63018	9.78589		4,505,207,200,000.00		40,000,000	121,000,000.00
WSP3	On 28/05/2019	Spot Bond	114.13989	8.28863	114.13989	8.26798			0.00	0	0.00
WSP4	On 28/05/2020	Spot Bond	112.54320	8.25183	112.54320	8.23151			0.00	0	0.00
WSP5	On 28/05/2021	Spot Bond	112.28516	8.20264	112.28516	8.18248			0.00	0	17,000,000.00
Z006	On 31/08/2013	Spot Bond	95.75673	56.27375	95.75673	56.15225			0.00	0	0.00
Z009	On 30/11/2013	Spot Bond	94.53097	46.60325	94.53097	46.50424			0.00	0	0.00
Z014	On 30/06/2015	Spot Bond	86.34739	15.80009	86.34739	15.76931			0.00	0	0.00
Z018	On 31/03/2014	Spot Bond	92.99863	36.52846	92.99863	36.45190			0.00	0	0.00
Z019	On 30/06/2014	Spot Bond	91.84060	30.51143	91.84060	30.44883			0.00	0	0.00
Z020	On 19/10/2015	Spot Bond	85.12782	13.05311	85.12782	13.02770			0.00	0	0.00
Z025	On 30/11/2014	Spot Bond	90.00797	22.85274	90.00797	22.80587			0.00	0	0.00
Z071	On 01/07/2015	Spot Bond	86.33473	15.77290	86.33473	15.74216			0.00	0	75,000,000.00
Z083	On 30/09/2019	Spot Bond	64.79116	2.17877	64.79116	2.17539			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM Yield	MarkPrice	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
ZA001	On 01/09/2016	Spot Bond	100.00000	7.48566	100.00000	7.47146			0.00	0	0.00
ZA002	On 16/08/2024	Spot Bond	100.00000	0.03014	100.00000	0.03009			0.00	0	0.00
ZA003	On 01/09/2016	Spot Bond	100.00000	7.48566	100.00000	7.47146			0.00	0	0.00
ZA007	On 31/03/2015	Spot Bond	100.00000	20.05720	100.00000	20.01914			0.00	0	0.00
ZA008	On 19/03/2015	Spot Bond	100.00000	20.51951	100.00000	20.48058			0.00	0	0.00
ZA009	On 22/04/2015	Spot Bond	100.00000	19.23649	100.00000	19.20000			0.00	0	0.00
ZA010	On 22/04/2015	Spot Bond	100.00000	19.23649	100.00000	19.20000			0.00	0	0.00
ZA011	On 20/05/2015	Spot Bond	100.00000	18.24035	100.00000	18.20575			0.00	0	0.00
ZA012	On 20/05/2015	Spot Bond	100.00000	18.24035	100.00000	18.20575			0.00	0	0.00
ZA013	On 18/06/2015	Spot Bond	100.00000	17.26298	100.00000	17.23023			0.00	0	0.00
ZA014	On 18/06/2015	Spot Bond	100.00000	17.26298	100.00000	17.23023			0.00	0	0.00
ZA015	On 20/07/2015	Spot Bond	100.00000	16.24516	100.00000	16.21434			0.00	0	0.00
ZA016	On 20/07/2015	Spot Bond	100.00000	16.24516	100.00000	16.21434			0.00	0	0.00
ZA017	On 20/08/2015	Spot Bond	100.00000	15.31642	100.00000	15.28736			0.00	0	0.00
ZA018	On 20/08/2015	Spot Bond	100.00000	15.31642	100.00000	15.28736			0.00	0	0.00
ZA019	On 21/09/2015	Spot Bond	100.00000	14.41337	100.00000	14.38602			0.00	0	0.00
ZA020	On 21/09/2015	Spot Bond	100.00000	14.41337	100.00000	14.38602			0.00	0	0.00
ZA021	On 20/10/2015	Spot Bond	100.00000	13.64106	100.00000	13.61518			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM Yield	MarkPrice	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
ZA022	On 18/11/2015	Spot Bond	100.00000	12.91013	100.00000	12.88564			0.00	0	0.00
ZA023	On 20/04/2016	Spot Bond	100.00000	9.65485	100.00000	9.63653			0.00	0	0.00
ZA024	On 20/05/2016	Spot Bond	100.00000	9.12018	100.00000	9.10287			0.00	0	0.00
ZA025	On 21/06/2016	Spot Bond	100.00000	8.58246	100.00000	8.56617			0.00	0	0.00
ZA026	On 21/06/2016	Spot Bond	100.00000	8.58246	100.00000	8.56617			0.00	0	0.00
ZA027	On 20/07/2016	Spot Bond	100.00000	8.12258	100.00000	8.10717			0.00	0	0.00
ZA028	On 19/08/2016	Spot Bond	100.00000	7.67277	100.00000	7.65821			0.00	0	0.00
ZA029	On 20/09/2016	Spot Bond	100.00000	7.22038	100.00000	7.20668			0.00	0	0.00
Total for j-Bonds :									750,594,114,672,025.00	,512,649,252	112 530 105 558.00
Grand Total:									i0,594,850,970,130.00	i12,765,876	12 531 757 837.00