



JOHANNESBURG STOCK EXCHANGE

Interest Rates & Currency Derivatives

Daily MTM Report

Daily summary for: 07/12/2012

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	8.69100	8.69100	8.69910	8.69910		12.01	82,773,084.00	9,524	333,235.00		
\$ / R	On 14/12/2012	Foreign Exchange Future	7.95	Call	741.01130	0.74101	749.11690	0.74912	741.011	18.28	0.00	0	0.00
\$ / R	On 14/12/2012	Foreign Exchange Future	7.95	Put	0.01130	0.00001	0.01690	0.00002	0.011	18.28	0.00	0	15,000.00
\$ / R	On 14/12/2012	Foreign Exchange Future	8.00	Call	691.02060	0.69102	699.13060	0.69913	691.021	17.80	0.00	0	300.00
\$ / R	On 14/12/2012	Foreign Exchange Future	8.00	Put	0.02060	0.00002	0.03060	0.00003	0.021	17.80	0.00	0	12,540.00
\$ / R	On 14/12/2012	Foreign Exchange Future	8.10	Call	591.06920	0.59107	599.19990	0.59920	591.069	16.83	0.00	0	0.00
\$ / R	On 14/12/2012	Foreign Exchange Future	8.10	Put	0.06920	0.00007	0.09990	0.00010	0.069	16.83	0.00	0	3,000.00
\$ / R	On 14/12/2012	Foreign Exchange Future	8.25	Call	441.42870	0.44143	449.68110	0.44968	441.429	15.38	0.00	0	0.00
\$ / R	On 14/12/2012	Foreign Exchange Future	8.25	Put	0.42870	0.00043	0.58110	0.00058	0.429	15.38	0.00	0	2,500.00
\$ / R	On 14/12/2012	Foreign Exchange Future	7.80	Call	891.00350	0.89100	899.10510	0.89911	891.004	20.39	0.00	0	0.00
\$ / R	On 14/12/2012	Foreign Exchange Future	7.80	Put	0.00350	0.00000	0.00510	0.00001	0.004	20.39	0.00	0	43,500.00
\$ / R	On 14/12/2012	Foreign Exchange Future	8.32	Call	372.06950	0.37207	380.44730	0.38045	372.069	14.86	0.00	0	0.00
\$ / R	On 14/12/2012	Foreign Exchange Future	8.32	Put	1.06950	0.00107	1.34730	0.00135	1.070	14.86	0.00	0	0.00
\$ / R	On 14/12/2012	Foreign Exchange Future	8.35	Call	342.56510	0.34257	351.01460	0.35101	342.565	14.63	0.00	0	0.00
\$ / R	On 14/12/2012	Foreign Exchange Future	8.35	Put	1.56510	0.00157	1.91460	0.00191	1.565	14.63	0.00	0	400.00
\$ / R	On 14/12/2012	Foreign Exchange Future	8.05	Call	641.03770	0.64104	649.15530	0.64916	641.038	17.31	0.00	0	0.00
\$ / R	On 14/12/2012	Foreign Exchange Future	8.05	Put	0.03770	0.00004	0.05530	0.00006	0.038	17.31	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	200.24090		0.20024	209.07810	0.20908	200.241	13.51	0.00	0	50.00
\$ / R	On 14/12/2012	Foreign Exchange Future	8.50	Put	9.24090		0.00924	9.97810	0.00998	9.241	13.51	0.00	0	3,500.00
\$ / R	On 14/12/2012	Foreign Exchange Future	8.60	Call	116.93170		0.11693	125.49910	0.12550	116.932	12.76	0.00	0	6,000.00
\$ / R	On 14/12/2012	Foreign Exchange Future	8.60	Put	25.93170		0.02593	26.39910	0.02640	25.932	12.76	0.00	0	500.00
\$ / R	On 14/12/2012	Foreign Exchange Future	8.30	Call	391.82640		0.39183	400.16250	0.40016	391.826	15.01	0.00	0	3,000.00
\$ / R	On 14/12/2012	Foreign Exchange Future	8.30	Put	0.82640		0.00083	1.06250	0.00106	0.826	15.01	0.00	0	6,000.00
\$ / R	On 14/12/2012	Foreign Exchange Future	8.75	Call	35.02570		0.03503	41.01990	0.04102	35.026	12.45	0.00	0	0.00
\$ / R	On 14/12/2012	Foreign Exchange Future	8.75	Put	94.02570		0.09403	91.91990	0.09192	94.026	12.45	0.00	0	2,700.00
\$ / R	On 14/12/2012	Foreign Exchange Future	8.80	Call	22.36460		0.02236	27.30130	0.02730	22.365	12.89	0.00	0	1,000.00
\$ / R	On 14/12/2012	Foreign Exchange Future	8.80	Put	131.36460		0.13136	128.20130	0.12820	131.365	12.89	0.00	0	300.00
\$ / R	On 14/12/2012	Foreign Exchange Future	8.40	Call	293.90200		0.29390	302.49060	0.30249	293.902	14.26	0.00	0	0.00
\$ / R	On 14/12/2012	Foreign Exchange Future	8.40	Put	2.90200		0.00290	3.39060	0.00339	2.902	14.26	0.00	0	1,000.00
\$ / R	On 14/12/2012	Foreign Exchange Future	8.90	Call	8.55490		0.00855	11.52980	0.01153	8.555	13.77	0.00	0	2,000.00
\$ / R	On 14/12/2012	Foreign Exchange Future	8.90	Put	217.55490		0.21755	212.42980	0.21243	217.555	13.77	0.00	0	0.00
\$ / R	On 14/12/2012	Foreign Exchange Future	9.00	Call	3.11390		0.00311	4.71370	0.00471	3.114	14.65	0.00	0	9,900.00
\$ / R	On 14/12/2012	Foreign Exchange Future	9.00	Put	312.11390		0.31211	305.61370	0.30561	312.114	14.65	0.00	0	700.00
\$ / R	On 14/12/2012	Foreign Exchange Future	8.70	Call	53.28360		0.05328	60.22940	0.06023	53.284	12.01	0.00	0	44,500.00
\$ / R	On 14/12/2012	Foreign Exchange Future	8.70	Put	62.28360		0.06228	61.12940	0.06113	62.284	12.01	0.00	0	0.00
\$ / R	On 14/12/2012	Foreign Exchange Future	9.10	Call	1.11610		0.00112	1.92090	0.00192	1.116	15.54	0.00	0	1,540.00
\$ / R	On 14/12/2012	Foreign Exchange Future	9.10	Put	410.11610		0.41012	402.82090	0.40282	410.116	15.54	0.00	0	0.00
\$ / R	On 14/12/2012	Foreign Exchange Future	9.20	Call	0.45250		0.00045	0.81330	0.00081	0.453	16.64	0.00	0	1,000.00
\$ / R	On 14/12/2012	Foreign Exchange Future	9.20	Put	509.45250		0.50945	501.71330	0.50171	509.453	16.64	0.00	0	0.00
\$ / R	On 14/12/2012	Foreign Exchange Future	8.82	Call	18.56400		0.01856	23.07750	0.02308	18.564	13.06	0.00	0	0.00
\$ / R	On 14/12/2012	Foreign Exchange Future	8.82	Put	147.56400		0.14756	143.97750	0.14398	147.564	13.06	0.00	0	0.00
\$ / R	On 14/12/2012	Foreign Exchange Future	9.25	Call	0.31170		0.00031	0.54210	0.00054	0.312	17.30	0.00	0	9,250.00
\$ / R	On 14/12/2012	Foreign Exchange Future	9.25	Put	559.31170		0.55931	551.44210	0.55144	559.312	17.30	0.00	0	0.00
\$ / R	On 14/12/2012	Foreign Exchange Future	9.50	Call	0.06370		0.00006	0.08520	0.00009	0.064	20.58	0.00	0	1,300.00
\$ / R	On 14/12/2012	Foreign Exchange Future	9.50	Put	809.06370		0.80906	800.98520	0.80099	809.064	20.58	0.00	0	0.00

Contract Details			Strike	Call / Put	MTM	Yield	MarkPrice	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
\$ / R	On 14/12/2012	Foreign Exchange Future	9.01	Call	2.81080		0.00281	4.30800	0.00431	2.811	14.74	0.00	0	0.00
\$ / R	On 14/12/2012	Foreign Exchange Future	9.01	Put	321.81080		0.32181	315.20800	0.31521	321.811	14.74	0.00	0	0.00
\$ / R	On 14/12/2012	Foreign Exchange Future	10.40	Call	0.00260		0.00000	0.00000	0.00000	0.003	32.13	0.00	0	0.00
\$ / R	On 14/12/2012	Foreign Exchange Future	10.40	Put	1,709.00260		1.70900	1,700.90000	1.70090	1,709.003	32.13	0.00	0	0.00
\$ / R	On 14/12/2012	Foreign Exchange Future	11.10	Call	0.00210		0.00000	0.00100	0.00000	0.002	42.56	0.00	0	0.00
\$ / R	On 14/12/2012	Foreign Exchange Future	11.10	Put	2,409.00210		2.40900	2,400.90100	2.40090	2,409.002	42.56	0.00	0	0.00
\$ / R	On 14/12/2012	Foreign Exchange Future	9.23	Call	0.36090		0.00036	0.63670	0.00064	0.361	17.03	0.00	0	0.00
\$ / R	On 14/12/2012	Foreign Exchange Future	9.23	Put	539.36090		0.53936	531.53670	0.53154	539.361	17.03	0.00	0	0.00
\$ / R	On 14/12/2012	Foreign Exchange Future	7.65	Call	1,041.00340		1.04100	1,049.10480	1.04910	1,041.003	23.82	0.00	0	0.00
\$ / R	On 14/12/2012	Foreign Exchange Future	7.65	Put	0.00340		0.00000	0.00480	0.00000	0.003	23.82	0.00	0	0.00
\$ / R	On 14/12/2012	Foreign Exchange Future	7.70	Call	991.00340		0.99100	999.10490	0.99910	991.003	22.67	0.00	0	0.00
\$ / R	On 14/12/2012	Foreign Exchange Future	7.70	Put	0.00340		0.00000	0.00490	0.00000	0.003	22.67	0.00	0	0.00
\$ / R	On 14/12/2012	Foreign Exchange Future	7.75	Call	941.00350		0.94100	949.10500	0.94910	941.004	21.53	0.00	0	0.00
\$ / R	On 14/12/2012	Foreign Exchange Future	7.75	Put	0.00350		0.00000	0.00500	0.00001	0.004	21.53	0.00	0	0.00
\$ / R	On 18/03/2013	Foreign Exchange Future			8.80650		8.80650	8.81470	8.81470		13.61	152,678,290.50	17,337	97,789.00
\$ / R	On 18/03/2013	Foreign Exchange Future	8.40	Call	487.05040		0.48705	492.05540	0.49206	487.050	12.66	0.00	0	0.00
\$ / R	On 18/03/2013	Foreign Exchange Future	8.40	Put	80.55040		0.08055	77.35540	0.07736	80.550	12.66	0.00	0	3,000.00
\$ / R	On 18/03/2013	Foreign Exchange Future	8.70	Call	302.54030		0.30254	305.53310	0.30553	302.540	13.37	0.00	0	0.00
\$ / R	On 18/03/2013	Foreign Exchange Future	8.70	Put	196.04030		0.19604	190.83310	0.19083	196.040	13.37	0.00	0	0.00
\$ / R	On 18/03/2013	Foreign Exchange Future	8.10	Call	736.90010		0.73690	743.16390	0.74316	736.900	12.94	0.00	0	0.00
\$ / R	On 18/03/2013	Foreign Exchange Future	8.10	Put	30.40010		0.03040	28.46390	0.02846	30.400	12.94	0.00	0	180.00
\$ / R	On 18/03/2013	Foreign Exchange Future	8.30	Call	564.36570		0.56437	569.89450	0.56989	564.366	12.63	0.00	0	0.00
\$ / R	On 18/03/2013	Foreign Exchange Future	8.30	Put	57.86570		0.05787	55.19450	0.05519	57.866	12.63	0.00	0	7,000.00
\$ / R	On 18/03/2013	Foreign Exchange Future	9.00	Call	185.36480		0.18536	186.53360	0.18653	185.365	14.52	0.00	0	21,000.00
\$ / R	On 18/03/2013	Foreign Exchange Future	9.00	Put	378.86480		0.37886	371.83360	0.37183	378.865	14.52	0.00	0	300.00
\$ / R	On 18/03/2013	Foreign Exchange Future	8.50	Call	418.67310		0.41867	422.98820	0.42299	418.673	12.90	0.00	0	0.00
\$ / R	On 18/03/2013	Foreign Exchange Future	8.50	Put	112.17310		0.11217	108.28820	0.10829	112.173	12.90	0.00	0	3,376.00
\$ / R	On 18/03/2013	Foreign Exchange Future	8.60	Call	357.15310		0.35715	360.78850	0.36079	357.153	13.14	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
\$ / R	On 18/03/2013	Foreign Exchange Future	8.60	Put	150.65310		0.15065	146.08850	0.14609	150.653	13.14	0.00	0	6,500.00
\$ / R	On 18/03/2013	Foreign Exchange Future	9.30	Call	117.13810		0.11714	117.09830	0.11710	117.138	15.90	0.00	0	10,000.00
\$ / R	On 18/03/2013	Foreign Exchange Future	9.30	Put	610.63810		0.61064	602.39830	0.60240	610.638	15.90	0.00	0	0.00
\$ / R	On 18/03/2013	Foreign Exchange Future	8.75	Call	277.77820		0.27778	280.47010	0.28047	277.778	13.49	0.00	0	0.00
\$ / R	On 18/03/2013	Foreign Exchange Future	8.75	Put	221.27820		0.22128	215.77010	0.21577	221.278	13.49	0.00	0	2,900.00
\$ / R	On 18/03/2013	Foreign Exchange Future	8.85	Call	235.15500		0.23515	237.21660	0.23722	235.155	13.84	0.00	0	200.00
\$ / R	On 18/03/2013	Foreign Exchange Future	8.85	Put	278.65500		0.27866	272.51660	0.27252	278.655	13.84	0.00	0	0.00
\$ / R	On 18/03/2013	Foreign Exchange Future	9.41	Call	100.18080		0.10018	99.85880	0.09986	100.181	16.43	0.00	0	2,000.00
\$ / R	On 18/03/2013	Foreign Exchange Future	9.41	Put	703.68080		0.70368	695.15880	0.69516	703.681	16.43	0.00	0	0.00
\$ / R	On 18/03/2013	Foreign Exchange Future	9.10	Call	158.51500		0.15851	159.19870	0.15920	158.515	14.97	0.00	0	10,000.00
\$ / R	On 18/03/2013	Foreign Exchange Future	9.10	Put	452.01500		0.45202	444.49870	0.44450	452.015	14.97	0.00	0	0.00
\$ / R	On 18/03/2013	Foreign Exchange Future	9.25	Call	125.99090		0.12599	126.10330	0.12610	125.991	15.65	0.00	0	2,500.00
\$ / R	On 18/03/2013	Foreign Exchange Future	9.25	Put	569.49090		0.56949	561.40330	0.56140	569.491	15.65	0.00	0	0.00
\$ / R	On 18/03/2013	Foreign Exchange Future	9.55	Call	82.77950		0.08278	82.19330	0.08219	82.780	17.11	0.00	0	0.00
\$ / R	On 18/03/2013	Foreign Exchange Future	9.55	Put	826.27950		0.82628	817.49330	0.81749	826.279	17.11	0.00	0	0.00
\$ / R	On 18/03/2013	Foreign Exchange Future	9.32	Call	113.80830		0.11381	113.71110	0.11371	113.808	15.99	0.00	0	2,000.00
\$ / R	On 18/03/2013	Foreign Exchange Future	9.32	Put	627.30830		0.62731	619.01110	0.61901	627.308	15.99	0.00	0	0.00
\$ / R	On 18/03/2013	Foreign Exchange Future	9.35	Call	109.02710		0.10903	108.85010	0.10885	109.027	16.14	0.00	0	200.00
\$ / R	On 18/03/2013	Foreign Exchange Future	9.35	Put	652.52710		0.65253	644.15010	0.64415	652.527	16.14	0.00	0	0.00
\$ / R	On 18/03/2013	Foreign Exchange Future	10.20	Call	38.06320		0.03806	37.04600	0.03705	38.063	20.16	0.00	0	250.00
\$ / R	On 18/03/2013	Foreign Exchange Future	10.20	Put	1,431.56320		1.43156	1,422.34600	1.42235	1,431.563	20.16	0.00	0	0.00
\$ / R	On 18/03/2013	Foreign Exchange Future	9.45	Call	94.77420		0.09477	94.36710	0.09437	94.774	16.63	0.00	0	1,000.00
\$ / R	On 18/03/2013	Foreign Exchange Future	9.45	Put	738.27420		0.73827	729.66710	0.72967	738.274	16.63	0.00	0	0.00
\$ / R	On 18/03/2013	Foreign Exchange Future	9.50	Call	88.51930		0.08852	88.01820	0.08802	88.519	16.87	0.00	0	3,500.00
\$ / R	On 18/03/2013	Foreign Exchange Future	9.50	Put	782.01930		0.78202	773.31820	0.77332	782.019	16.87	0.00	0	0.00
\$ / R	On 18/03/2013	Foreign Exchange Future	11.00	Call	17.42080		0.01742	16.46190	0.01646	17.421	23.51	0.00	0	0.00
\$ / R	On 18/03/2013	Foreign Exchange Future	11.00	Put	2,210.92080		2.21092	2,201.76190	2.20176	2,210.921	23.51	0.00	0	0.00
\$ / R	On 18/03/2013	Foreign Exchange Future	9.60	Call	77.50700		0.07751	76.84860	0.07685	77.507	17.35	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 18/03/2013	Foreign Exchange Future	9.60	Put	871.00700	0.87101	862.14860	0.86215	871.007	17.35	0.00	0	0.00
\$ / R	On 18/03/2013	Foreign Exchange Future	10.00	Call	47.37420	0.04737	46.40100	0.04640	47.374	19.23	0.00	0	21,000.00
\$ / R	On 18/03/2013	Foreign Exchange Future	10.00	Put	1,240.87420	1.24087	1,231.70100	1.23170	1,240.874	19.23	0.00	0	0.00
\$ / R	On 18/03/2013	Foreign Exchange Future	8.00	Call	827.97400	0.82797	834.57790	0.83458	827.974	13.10	0.00	0	0.00
\$ / R	On 18/03/2013	Foreign Exchange Future	8.00	Put	21.47400	0.02147	19.87790	0.01988	21.474	13.10	0.00	0	10,000.00
\$ / R	On 18/03/2013	Foreign Exchange Future	10.55	Call	27.14350	0.02714	26.12870	0.02613	27.143	21.79	0.00	0	250.00
\$ / R	On 18/03/2013	Foreign Exchange Future	10.55	Put	1,770.64350	1.77064	1,761.42870	1.76143	1,770.644	21.79	0.00	0	0.00
\$ / R	On 18/03/2013	Foreign Exchange Future	10.85	Call	20.03700	0.02004	19.05200	0.01905	20.037	22.94	0.00	0	250.00
\$ / R	On 18/03/2013	Foreign Exchange Future	10.85	Put	2,063.53700	2.06354	2,054.35200	2.05435	2,063.537	22.94	0.00	0	0.00
\$ / R	On 18/03/2013	Foreign Exchange Future	7.90	Call	921.40800	0.92141	928.32310	0.92832	921.408	13.25	0.00	0	0.00
\$ / R	On 18/03/2013	Foreign Exchange Future	7.90	Put	14.90800	0.01491	13.62310	0.01362	14.908	13.25	0.00	0	0.00
\$ / R	On 18/03/2013	Foreign Exchange Future	7.95	Call	874.43150	0.87443	881.19500	0.88120	874.431	13.18	0.00	0	0.00
\$ / R	On 18/03/2013	Foreign Exchange Future	7.95	Put	17.93150	0.01793	16.49500	0.01650	17.932	13.18	0.00	0	0.00
\$ / R	On 14/06/2013	Foreign Exchange Future			8.91090	8.91090	8.91990	8.91990		14.67	463,366.80	52	11,866.00
\$ / R	On 14/06/2013	Foreign Exchange Future	9.40	Call	232.49040	0.23249	230.71380	0.23071	232.490	16.52	0.00	0	300.00
\$ / R	On 14/06/2013	Foreign Exchange Future	9.40	Put	721.59040	0.72159	710.81380	0.71081	721.590	16.52	0.00	0	0.00
\$ / R	On 14/06/2013	Foreign Exchange Future	9.70	Call	177.74790	0.17775	175.69860	0.17570	177.748	17.65	0.00	0	300.00
\$ / R	On 14/06/2013	Foreign Exchange Future	9.70	Put	966.84790	0.96685	955.79860	0.95580	966.848	17.65	0.00	0	0.00
\$ / R	On 14/06/2013	Foreign Exchange Future	8.76	Call	441.46310	0.44146	441.85730	0.44186	441.463	14.24	0.00	0	0.00
\$ / R	On 14/06/2013	Foreign Exchange Future	8.76	Put	290.56310	0.29056	281.95730	0.28196	290.563	14.24	0.00	0	0.00
\$ / R	On 14/06/2013	Foreign Exchange Future	9.85	Call	156.53680	0.15654	154.42540	0.15443	156.537	18.20	0.00	0	500.00
\$ / R	On 14/06/2013	Foreign Exchange Future	9.85	Put	1,095.63680	1.09564	1,084.52540	1.08453	1,095.637	18.20	0.00	0	0.00
\$ / R	On 14/06/2013	Foreign Exchange Future	9.30	Call	255.54700	0.25555	253.94520	0.25395	255.547	16.15	0.00	0	0.00
\$ / R	On 14/06/2013	Foreign Exchange Future	9.30	Put	644.64700	0.64465	634.04520	0.63405	644.647	16.15	0.00	0	300.00
\$ / R	On 14/06/2013	Foreign Exchange Future	8.74	Call	450.92730	0.45093	451.42970	0.45143	450.927	14.18	0.00	0	0.00
\$ / R	On 14/06/2013	Foreign Exchange Future	8.74	Put	280.02730	0.28003	271.52970	0.27153	280.027	14.18	0.00	0	0.00
\$ / R	On 14/06/2013	Foreign Exchange Future	8.75	Call	446.17230	0.44617	446.61770	0.44662	446.172	14.21	0.00	0	0.00
\$ / R	On 14/06/2013	Foreign Exchange Future	8.75	Put	285.27230	0.28527	276.71770	0.27672	285.272	14.21	0.00	0	500.00

Contract Details			Strike	Call / Put	MTM	Yield	MarkPrice	Previous MTM	Previous Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
\$ / R	On 16/09/2013	Foreign Exchange Future			9.02130		9.02130	9.03110	9.03110		15.12		0.00	0	0.00
\$ / R	On 16/09/2013	Foreign Exchange Future	10.20	Call	213.12920		0.21313	213.60480	0.21360	213.129	18.89		0.00	0	500.00
\$ / R	On 16/09/2013	Foreign Exchange Future	10.20	Put	1,391.82920		1.39183	1,382.50480	1.38250	1,391.829	18.89		0.00	0	0.00
\$ / R	On 16/09/2013	Foreign Exchange Future	9.64	Call	305.65930		0.30566	307.31050	0.30731	305.659	17.16		0.00	0	0.00
\$ / R	On 16/09/2013	Foreign Exchange Future	9.64	Put	924.35930		0.92436	916.21050	0.91621	924.359	17.16		0.00	0	0.00
\$ / R	On 16/09/2013	Foreign Exchange Future	9.65	Call	303.58420		0.30358	305.20450	0.30520	303.584	17.19		0.00	0	0.00
\$ / R	On 16/09/2013	Foreign Exchange Future	9.65	Put	932.28420		0.93228	924.10450	0.92410	932.284	17.19		0.00	0	0.00
\$ / R	On 16/09/2013	Foreign Exchange Future	9.66	Call	301.53140		0.30153	303.11830	0.30312	301.531	17.22		0.00	0	0.00
\$ / R	On 16/09/2013	Foreign Exchange Future	9.66	Put	940.23140		0.94023	932.01830	0.93202	940.231	17.22		0.00	0	0.00
\$ / R	On 16/09/2013	Foreign Exchange Future	8.75	Call	595.59160		0.59559	599.50880	0.59951	595.592	14.33		0.00	0	0.00
\$ / R	On 16/09/2013	Foreign Exchange Future	8.75	Put	324.29160		0.32429	318.40880	0.31841	324.292	14.33		0.00	0	500.00
\$ / R	On 13/12/2013	Foreign Exchange Future			9.12380		9.12380	9.13370	9.13370		15.65		0.00	0	5,542.00
\$ / R	On 13/12/2013	Foreign Exchange Future	9.00	Call	622.85570		0.62286	616.97280	0.61697	622.856	15.35		0.00	0	0.00
\$ / R	On 13/12/2013	Foreign Exchange Future	9.00	Put	499.05570		0.49906	483.27280	0.48327	499.056	15.35		0.00	0	750.00
\$ / R	On 13/12/2013	Foreign Exchange Future	10.27	Call	297.06030		0.29706	292.79420	0.29279	297.060	18.81		0.00	0	750.00
\$ / R	On 13/12/2013	Foreign Exchange Future	10.27	Put	1,443.26030		1.44326	1,429.09420	1.42909	1,443.260	18.81		0.00	0	0.00
\$ / R	On 13/12/2013	Foreign Exchange Future	8.93	Call	652.12180		0.65212	646.37330	0.64637	652.122	15.13		0.00	0	0.00
\$ / R	On 13/12/2013	Foreign Exchange Future	8.93	Put	456.22180		0.45622	440.57330	0.44057	456.222	15.13		0.00	0	0.00
\$ / R	On 13/12/2013	Foreign Exchange Future	8.98	Call	631.64970		0.63165	625.80540	0.62581	631.650	15.28		0.00	0	0.00
\$ / R	On 13/12/2013	Foreign Exchange Future	8.98	Put	485.74970		0.48575	470.00540	0.47001	485.750	15.28		0.00	0	0.00
\$ / R	On 13/12/2013	Foreign Exchange Future	8.90	Call	663.89990		0.66390	658.21880	0.65822	663.900	15.04		0.00	0	0.00
\$ / R	On 13/12/2013	Foreign Exchange Future	8.90	Put	440.09990		0.44010	424.51880	0.42452	440.100	15.04		0.00	0	0.00
\$ / R	On 13/12/2013	Foreign Exchange Future	9.03	Call	611.97130		0.61197	606.04940	0.60605	611.971	15.43		0.00	0	0.00
\$ / R	On 13/12/2013	Foreign Exchange Future	9.03	Put	516.07130		0.51607	500.24940	0.50025	516.071	15.43		0.00	0	0.00
\$ / R	On 13/12/2013	Foreign Exchange Future	9.69	Call	407.52600		0.40753	402.38410	0.40238	407.526	17.26		0.00	0	750.00
\$ / R	On 13/12/2013	Foreign Exchange Future	9.69	Put	973.72600		0.97373	958.68410	0.95868	973.726	17.26		0.00	0	0.00
\$ / R	On 13/12/2013	Foreign Exchange Future	8.00	Call	1,236.08200		1.23608	1,240.76460	1.24076	1,236.082	13.92		0.00	0	0.00
\$ / R	On 13/12/2013	Foreign Exchange Future	8.00	Put	112.28200		0.11228	107.06460	0.10706	112.282	13.92		0.00	0	0.00

Contract Details			Strike	Call / Put	MTM	Yield	MarkPrice	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
\$ / R	On 13/12/2013	Foreign Exchange Future	8.75	Call	731.78320		0.73178	726.58070	0.72658	731.783	14.59	0.00	0	0.00
\$ / R	On 13/12/2013	Foreign Exchange Future	8.75	Put	357.98320		0.35798	342.88070	0.34288	357.983	14.59	0.00	0	750.00
\$ / R	On 12/12/2014	Foreign Exchange Future			9.27810		9.27810	9.28770	9.28770		16.10	0.00	0	0.00
\$ / R	On 12/12/2014	Foreign Exchange Future	9.60	Call	741.98630		0.74199	748.16860	0.74817	741.986	16.77	0.00	0	0.00
\$ / R	On 12/12/2014	Foreign Exchange Future	9.60	Put	1,063.88630		1.06389	1,060.46860	1.06047	1,063.886	16.77	0.00	0	0.00
\$ / R	On 12/12/2014	Foreign Exchange Future	8.45	Call	1,214.22400		1.21422	1,220.16890	1.22017	1,214.224	14.51	0.00	0	0.00
\$ / R	On 12/12/2014	Foreign Exchange Future	8.45	Put	386.12400		0.38612	382.46890	0.38247	386.124	14.51	0.00	0	0.00
\$ / R	On 12/12/2014	Foreign Exchange Future	8.50	Call	1,185.73010		1.18573	1,191.71790	1.19172	1,185.730	14.58	0.00	0	0.00
\$ / R	On 12/12/2014	Foreign Exchange Future	8.50	Put	407.63010		0.40763	404.01790	0.40402	407.630	14.58	0.00	0	0.00
\$ / R	On 12/12/2014	Foreign Exchange Future	8.55	Call	1,157.86560		1.15787	1,163.91120	1.16391	1,157.866	14.65	0.00	0	0.00
\$ / R	On 12/12/2014	Foreign Exchange Future	8.55	Put	429.76560		0.42977	426.21120	0.42621	429.766	14.65	0.00	0	0.00
\$ / R	On 12/12/2014	Foreign Exchange Future	8.00	Call	1,520.18170		1.52018	1,526.13820	1.52614	1,520.182	14.45	0.00	0	200.00
\$ / R	On 12/12/2014	Foreign Exchange Future	8.00	Put	242.08170		0.24208	238.43820	0.23844	242.082	14.45	0.00	0	0.00
\$ / R	On 14/12/2015	Foreign Exchange Future			9.94810		9.94810	9.95540	9.95540		17.53	0.00	0	0.00
\$ / R	On 14/12/2015	Foreign Exchange Future	9.15	Call	1,505.15850		1.50516	1,502.49400	1.50249	1,505.159	16.05	0.00	0	0.00
\$ / R	On 14/12/2015	Foreign Exchange Future	9.15	Put	707.05850		0.70706	697.09400	0.69709	707.059	16.05	0.00	0	0.00
\$ / R	On 14/12/2015	Foreign Exchange Future	9.20	Call	1,483.96850		1.48397	1,481.45670	1.48146	1,483.969	16.16	0.00	0	0.00
\$ / R	On 14/12/2015	Foreign Exchange Future	9.20	Put	735.86850		0.73587	726.05670	0.72606	735.869	16.16	0.00	0	0.00
\$ / R	On 14/12/2015	Foreign Exchange Future	9.25	Call	1,463.28010		1.46328	1,460.92380	1.46092	1,463.280	16.27	0.00	0	0.00
\$ / R	On 14/12/2015	Foreign Exchange Future	9.25	Put	765.18010		0.76518	755.52380	0.75552	765.180	16.27	0.00	0	0.00
\$ / R MAXI	On 14/12/2012	Foreign Exchange Future			8.69100		8.69100	8.69910	8.69910		12.01	43,455.00	5	546.00
\$ / R MAXI	On 14/12/2012	Foreign Exchange Future	7.82	Call	86,780.34570		0.86780	87,590.51470	0.87591	86,780.346	19.86	0.00	0	0.00
\$ / R MAXI	On 14/12/2012	Foreign Exchange Future	7.82	Put	0.34570		0.00000	0.51470	0.00001	0.346	19.86	0.00	0	0.00
\$ / R MAXI	On 14/12/2012	Foreign Exchange Future	7.87	Call	81,780.45370		0.81780	82,590.68340	0.82591	81,780.454	19.02	0.00	0	0.00
\$ / R MAXI	On 14/12/2012	Foreign Exchange Future	7.87	Put	0.45370		0.00000	0.68340	0.00001	0.454	19.02	0.00	0	0.00
\$ / R MAXI	On 14/12/2012	Foreign Exchange Future	7.92	Call	76,780.82190		0.76781	77,591.23280	0.77591	76,780.822	18.54	0.00	0	0.00
\$ / R MAXI	On 14/12/2012	Foreign Exchange Future	7.92	Put	0.82190		0.00001	1.23280	0.00001	0.822	18.54	0.00	0	0.00
\$ / R MAXI	On 14/12/2012	Foreign Exchange Future	8.60	Call	11,693.17180		0.11693	12,549.91300	0.12550	11,693.172	12.76	0.00	0	0.00

Contract Details			Strike	Call / Put	MTM	Yield	MarkPrice	Previous MTM	Previous Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
\$ / R MAXI	On 14/12/2012	Foreign Exchange Future	8.60	Put	2,593.17180		0.02593	2,639.91300	0.02640	2,593.172	12.76		0.00	0	0.00
\$ / R MAXI	On 14/12/2012	Foreign Exchange Future	8.80	Call	2,236.46030		0.02236	2,730.12570	0.02730	2,236.460	12.89		0.00	0	158.00
\$ / R MAXI	On 14/12/2012	Foreign Exchange Future	8.80	Put	13,136.46030		0.13136	12,820.12570	0.12820	13,136.460	12.89		0.00	0	0.00
\$ / R MAXI	On 14/12/2012	Foreign Exchange Future	8.30	Call	39,182.64310		0.39183	40,016.24900	0.40016	39,182.643	15.01		0.00	0	158.00
\$ / R MAXI	On 14/12/2012	Foreign Exchange Future	8.30	Put	82.64310		0.00083	106.24900	0.00106	82.643	15.01		0.00	0	0.00
\$ / R MAXI	On 14/12/2012	Foreign Exchange Future	8.59	Call	12,454.29080		0.12454	13,318.56280	0.13319	12,454.291	12.83		0.00	0	0.00
\$ / R MAXI	On 14/12/2012	Foreign Exchange Future	8.59	Put	2,354.29080		0.02354	2,408.56280	0.02409	2,354.291	12.83		0.00	0	0.00
\$ / R MAXI	On 18/03/2013	Foreign Exchange Future			8.80650		8.80650	8.81470	8.81470		13.61		44,032.50	5	895.00
\$ / R MAXI	On 18/03/2013	Foreign Exchange Future	8.75	Call	27,777.81870		0.27778	28,047.01170	0.28047	27,777.819	13.49		0.00	0	0.00
\$ / R MAXI	On 18/03/2013	Foreign Exchange Future	8.75	Put	22,127.81870		0.22128	21,577.01170	0.21577	22,127.819	13.49		0.00	0	0.00
\$ / R MAXI	On 18/03/2013	Foreign Exchange Future	8.76	Call	27,302.57020		0.27303	27,565.77700	0.27566	27,302.570	13.52		0.00	0	0.00
\$ / R MAXI	On 18/03/2013	Foreign Exchange Future	8.76	Put	22,652.57020		0.22653	22,095.77700	0.22096	22,652.570	13.52		0.00	0	0.00
\$ / R MAXI	On 18/03/2013	Foreign Exchange Future	9.02	Call	17,962.20050		0.17962	18,068.67040	0.18069	17,962.201	14.61		0.00	0	97.00
\$ / R MAXI	On 18/03/2013	Foreign Exchange Future	9.02	Put	39,312.20050		0.39312	38,598.67040	0.38599	39,312.200	14.61		0.00	0	0.00
\$ / R MAXI	On 18/03/2013	Foreign Exchange Future	8.69	Call	30,769.33520		0.30769	31,074.95290	0.31075	30,769.335	13.35		0.00	0	0.00
\$ / R MAXI	On 18/03/2013	Foreign Exchange Future	8.69	Put	19,119.33520		0.19119	18,604.95290	0.18605	19,119.335	13.35		0.00	0	0.00
\$ / R MAXI	On 18/03/2013	Foreign Exchange Future	8.74	Call	28,259.66340		0.28260	28,534.71970	0.28535	28,259.663	13.47		0.00	0	0.00
\$ / R MAXI	On 18/03/2013	Foreign Exchange Future	8.74	Put	21,609.66340		0.21610	21,064.71970	0.21065	21,609.663	13.47		0.00	0	0.00
\$ / R MAXI	On 14/06/2013	Foreign Exchange Future			8.91090		8.91090	8.91990	8.91990		14.67		0.00	0	10.00
\$ / R MAXI	On 14/06/2013	Foreign Exchange Future	8.74	Call	45,092.72620		0.45093	45,142.96950	0.45143	45,092.726	14.18		0.00	0	0.00
\$ / R MAXI	On 14/06/2013	Foreign Exchange Future	8.74	Put	28,002.72620		0.28003	27,152.96950	0.27153	28,002.726	14.18		0.00	0	0.00
\$ / R MAXI	On 14/06/2013	Foreign Exchange Future	8.75	Call	44,617.22820		0.44617	44,661.77340	0.44662	44,617.228	14.21		0.00	0	0.00
\$ / R MAXI	On 14/06/2013	Foreign Exchange Future	8.75	Put	28,527.22820		0.28527	27,671.77340	0.27672	28,527.228	14.21		0.00	0	0.00
\$ / R MAXI	On 14/06/2013	Foreign Exchange Future	8.76	Call	44,146.30750		0.44146	44,185.73310	0.44186	44,146.308	14.24		0.00	0	0.00
\$ / R MAXI	On 14/06/2013	Foreign Exchange Future	8.76	Put	29,056.30750		0.29056	28,195.73310	0.28196	29,056.308	14.24		0.00	0	0.00
£ / R	On 14/12/2012	Foreign Exchange Future			13.91660		13.91660	14.00830	14.00830		9.48		9,713,786.80	698	14,679.00
£ / R	On 14/12/2012	Foreign Exchange Future	12.25	Call	1,666.60570		1.66661	1,758.30000	1.75830	1,666.606	23.86		0.00	0	0.00
£ / R	On 14/12/2012	Foreign Exchange Future	12.25	Put	0.00570		0.00001	0.00000	0.00000	0.006	23.86		0.00	0	11,100.00

Contract Details			Strike	Call / Put	MTM	Yield	MarkPrice	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
£ / R	On 14/12/2012	Foreign Exchange Future	12.40	Call	1,516.30620		1.51631	1,608.00030	1.60800	1,516.306	21.82	0.00	0	0.00
£ / R	On 14/12/2012	Foreign Exchange Future	12.40	Put	0.00620		0.00001	0.00030	0.00000	0.006	21.82	0.00	0	0.00
£ / R	On 14/12/2012	Foreign Exchange Future	12.45	Call	1,466.30640		1.46631	1,558.00070	1.55800	1,466.306	21.14	0.00	0	0.00
£ / R	On 14/12/2012	Foreign Exchange Future	12.45	Put	0.00640		0.00001	0.00070	0.00000	0.006	21.14	0.00	0	0.00
£ / R	On 14/12/2012	Foreign Exchange Future	13.45	Call	468.84390		0.46884	560.38070	0.56038	468.844	12.56	0.00	0	0.00
£ / R	On 14/12/2012	Foreign Exchange Future	13.45	Put	2.24390		0.00224	2.08070	0.00208	2.244	12.56	0.00	0	0.00
£ / R	On 14/12/2012	Foreign Exchange Future	13.95	Call	59.89780		0.05990	117.83420	0.11783	59.898	9.80	0.00	0	11,100.00
£ / R	On 14/12/2012	Foreign Exchange Future	13.95	Put	93.29780		0.09330	59.53420	0.05953	93.298	9.80	0.00	0	0.00
£ / R	On 14/12/2012	Foreign Exchange Future	12.50	Call	1,416.30670		1.41631	1,508.00170	1.50800	1,416.307	20.46	0.00	0	0.00
£ / R	On 14/12/2012	Foreign Exchange Future	12.50	Put	0.00670		0.00001	0.00170	0.00000	0.007	20.46	0.00	0	0.00
£ / R	On 14/12/2012	Foreign Exchange Future	13.37	Call	547.78540		0.54779	639.47360	0.63947	547.785	13.11	0.00	0	0.00
£ / R	On 14/12/2012	Foreign Exchange Future	13.37	Put	1.18540		0.00119	1.17360	0.00117	1.185	13.11	0.00	0	0.00
£ / R	On 14/12/2012	Foreign Exchange Future	14.20	Call	10.64010		0.01064	26.77210	0.02677	10.640	11.41	0.00	0	100.00
£ / R	On 14/12/2012	Foreign Exchange Future	14.20	Put	294.04010		0.29404	218.47210	0.21847	294.040	11.41	0.00	0	0.00
£ / R	On 14/12/2012	Foreign Exchange Future	13.55	Call	371.56640		0.37157	462.53930	0.46254	371.566	11.87	0.00	0	0.00
£ / R	On 14/12/2012	Foreign Exchange Future	13.55	Put	4.96640		0.00497	4.23930	0.00424	4.966	11.87	0.00	0	100.00
£ / R	On 14/12/2012	Foreign Exchange Future	13.70	Call	232.47110		0.23247	320.35040	0.32035	232.471	10.85	0.00	0	100.00
£ / R	On 14/12/2012	Foreign Exchange Future	13.70	Put	15.87110		0.01587	12.05040	0.01205	15.871	10.85	0.00	0	0.00
£ / R	On 18/03/2013	Foreign Exchange Future			14.09760		14.09760	14.19080	14.19080		11.37	7,048,800.00	500	6,470.00
£ / R	On 18/03/2013	Foreign Exchange Future	13.35	Call	814.73770		0.81474	896.71880	0.89672	814.738	10.63	0.00	0	0.00
£ / R	On 18/03/2013	Foreign Exchange Future	13.35	Put	67.13770		0.06714	55.91880	0.05592	67.138	10.63	0.00	0	0.00
£ / R	On 18/03/2013	Foreign Exchange Future	13.36	Call	806.16700		0.80617	887.92280	0.88792	806.167	10.62	0.00	0	0.00
£ / R	On 18/03/2013	Foreign Exchange Future	13.36	Put	68.56700		0.06857	57.12280	0.05712	68.567	10.62	0.00	0	0.00
£ / R	On 18/03/2013	Foreign Exchange Future	13.70	Call	555.41020		0.55541	620.38440	0.62038	555.410	10.90	0.00	0	0.00
£ / R	On 18/03/2013	Foreign Exchange Future	13.70	Put	157.81020		0.15781	129.58440	0.12958	157.810	10.90	0.00	0	200.00
£ / R	On 18/03/2013	Foreign Exchange Future	13.90	Call	435.27480		0.43527	492.86710	0.49287	435.275	11.13	0.00	0	200.00
£ / R	On 18/03/2013	Foreign Exchange Future	13.90	Put	237.67480		0.23767	202.06710	0.20207	237.675	11.13	0.00	0	0.00
£ / R	On 18/03/2013	Foreign Exchange Future	13.34	Call	823.33480		0.82333	905.53770	0.90554	823.335	10.65	0.00	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	13.34	Put	65.73480		0.06573	54.73770	0.05474	65.735	10.65	0.00	0	0.00
£ / R	On 18/03/2013	Foreign Exchange Future	14.40	Call	231.98380		0.23198	267.78710	0.26779	231.984	12.15	0.00	0	0.00
£ / R	On 18/03/2013	Foreign Exchange Future	14.40	Put	534.38380		0.53438	476.98710	0.47699	534.384	12.15	0.00	0	0.00
£ / R	On 18/03/2013	Foreign Exchange Future	13.53	Call	673.07760		0.67308	744.16430	0.74416	673.078	10.70	0.00	0	0.00
£ / R	On 18/03/2013	Foreign Exchange Future	13.53	Put	105.47760		0.10548	83.36430	0.08336	105.478	10.70	0.00	0	0.00
£ / R	On 14/06/2013	Foreign Exchange Future			14.26110		14.26110	14.35610	14.35610		12.41	855,666.00	60	421.00
£ / R	On 14/06/2013	Foreign Exchange Future	13.80	Call	735.61740		0.73562	791.22310	0.79122	735.617	11.66	0.00	0	0.00
£ / R	On 14/06/2013	Foreign Exchange Future	13.80	Put	274.51740		0.27452	235.12310	0.23512	274.517	11.66	0.00	0	0.00
£ / R	On 14/06/2013	Foreign Exchange Future	13.81	Call	729.89090		0.72989	785.19330	0.78519	729.891	11.68	0.00	0	0.00
£ / R	On 14/06/2013	Foreign Exchange Future	13.81	Put	278.79090		0.27879	239.09330	0.23909	278.791	11.68	0.00	0	0.00
£ / R	On 14/06/2013	Foreign Exchange Future	14.34	Call	479.16920		0.47917	518.14040	0.51814	479.169	12.61	0.00	0	0.00
£ / R	On 14/06/2013	Foreign Exchange Future	14.34	Put	558.06920		0.55807	502.04040	0.50204	558.069	12.61	0.00	0	0.00
£ / R	On 14/06/2013	Foreign Exchange Future	14.40	Call	457.75200		0.45775	495.03130	0.49503	457.752	12.75	0.00	0	0.00
£ / R	On 14/06/2013	Foreign Exchange Future	14.40	Put	596.65200		0.59665	538.93130	0.53893	596.652	12.75	0.00	0	0.00
£ / R	On 14/06/2013	Foreign Exchange Future	14.65	Call	379.27570		0.37928	411.07850	0.41108	379.276	13.31	0.00	0	0.00
£ / R	On 14/06/2013	Foreign Exchange Future	14.65	Put	768.17570		0.76818	704.97850	0.70498	768.176	13.31	0.00	0	200.00
£ / R	On 14/06/2013	Foreign Exchange Future	14.80	Call	339.61550		0.33962	368.61500	0.36861	339.616	13.65	0.00	0	200.00
£ / R	On 14/06/2013	Foreign Exchange Future	14.80	Put	878.51550		0.87852	812.51500	0.81251	878.516	13.65	0.00	0	0.00
£ / R	On 14/06/2013	Foreign Exchange Future	13.00	Call	1,324.62370		1.32462	1,404.09190	1.40409	1,324.624	10.96	0.00	0	0.00
£ / R	On 14/06/2013	Foreign Exchange Future	13.00	Put	63.52370		0.06352	47.99190	0.04799	63.524	10.96	0.00	0	699.00
£ / R	On 14/06/2013	Foreign Exchange Future	13.79	Call	741.38110		0.74138	797.29110	0.79729	741.381	11.64	0.00	0	0.00
£ / R	On 14/06/2013	Foreign Exchange Future	13.79	Put	270.28110		0.27028	231.19110	0.23119	270.281	11.64	0.00	0	0.00
£ / R	On 14/06/2013	Foreign Exchange Future	15.30	Call	237.31350		0.23731	259.45120	0.25945	237.313	14.72	0.00	0	200.00
£ / R	On 14/06/2013	Foreign Exchange Future	15.30	Put	1,276.21350		1.27621	1,203.35120	1.20335	1,276.214	14.72	0.00	0	0.00
£ / R	On 14/06/2013	Foreign Exchange Future	12.00	Call	2,279.26080		2.27926	2,372.06580	2.37207	2,279.261	13.36	0.00	0	0.00
£ / R	On 14/06/2013	Foreign Exchange Future	12.00	Put	18.16080		0.01816	15.96580	0.01597	18.161	13.36	0.00	0	699.00
£ / R	On 16/09/2013	Foreign Exchange Future			14.43470		14.43470	14.53100	14.53100		13.07	0.00	0	0.00
£ / R	On 16/09/2013	Foreign Exchange Future	14.74	Call	555.38470		0.55538	584.76460	0.58476	555.385	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 16/09/2013	Foreign Exchange Future	14.74	Put	860.68470		0.86068	793.76460	0.79376	860.685	13.62	0.00	0	0.00
£ / R	On 16/09/2013	Foreign Exchange Future	14.75	Call	552.27410		0.55227	581.49160	0.58149	552.274	13.64	0.00	0	0.00
£ / R	On 16/09/2013	Foreign Exchange Future	14.75	Put	867.57410		0.86757	800.49160	0.80049	867.574	13.64	0.00	0	0.00
£ / R	On 16/09/2013	Foreign Exchange Future	14.76	Call	549.18420		0.54918	578.24560	0.57825	549.184	13.66	0.00	0	0.00
£ / R	On 16/09/2013	Foreign Exchange Future	14.76	Put	874.48420		0.87448	807.24560	0.80725	874.484	13.66	0.00	0	0.00
£ / R	On 13/12/2013	Foreign Exchange Future			14.59610		14.59610	14.69210	14.69210		13.57	0.00	0	0.00
£ / R	On 13/12/2013	Foreign Exchange Future	14.89	Call	694.22880		0.69423	735.96130	0.73596	694.229	14.06	0.00	0	0.00
£ / R	On 13/12/2013	Foreign Exchange Future	14.89	Put	988.12880		0.98813	933.86130	0.93386	988.129	14.06	0.00	0	0.00
£ / R	On 13/12/2013	Foreign Exchange Future	14.90	Call	691.05910		0.69106	732.63290	0.73263	691.059	14.08	0.00	0	0.00
£ / R	On 13/12/2013	Foreign Exchange Future	14.90	Put	994.95910		0.99496	940.53290	0.94053	994.959	14.08	0.00	0	0.00
£ / R	On 13/12/2013	Foreign Exchange Future	14.91	Call	687.90720		0.68791	729.32290	0.72932	687.907	14.09	0.00	0	0.00
£ / R	On 13/12/2013	Foreign Exchange Future	14.91	Put	1,001.80720		1.00181	947.22290	0.94722	1,001.807	14.09	0.00	0	0.00
¥ / R	On 14/12/2012	Foreign Exchange Future			0.10520		0.10520	0.10550	0.10550		14.92	0.00	0	22,073.00
¥ / R	On 14/12/2012	Foreign Exchange Future	0.08	Call	2,180.00000		0.02180	2,210.00300	0.02210	2,180.000	20.89	0.00	0	0.00
¥ / R	On 14/12/2012	Foreign Exchange Future	0.08	Put	0.00000		0.00000	0.00300	0.00000	0.000	20.89	0.00	0	0.00
¥ / R	On 14/12/2012	Foreign Exchange Future	0.09	Call	1,180.01730		0.01180	1,210.01720	0.01210	1,180.017	24.33	0.00	0	0.00
¥ / R	On 14/12/2012	Foreign Exchange Future	0.09	Put	0.01730		0.00000	0.01720	0.00000	0.017	24.33	0.00	0	0.00
¥ / R	On 14/12/2012	Foreign Exchange Future	0.10	Call	206.24680		0.00206	233.26600	0.00233	206.247	15.39	0.00	0	0.00
¥ / R	On 14/12/2012	Foreign Exchange Future	0.10	Put	26.24680		0.00026	23.26600	0.00023	26.247	15.39	0.00	0	0.00
¥ / R	On 14/12/2012	Foreign Exchange Future	0.11	Call	1.21870		0.00001	1.73770	0.00002	1.219	14.92	0.00	0	0.00
¥ / R	On 14/12/2012	Foreign Exchange Future	0.11	Put	481.21870		0.00481	451.73770	0.00452	481.219	14.92	0.00	0	0.00
¥ / R	On 18/03/2013	Foreign Exchange Future			0.10670		0.10670	0.10700	0.10700		15.49	0.00	0	1,868.00
¥ / R	On 18/03/2013	Foreign Exchange Future	0.11	Call	211.49250		0.00211	215.51450	0.00216	211.493	15.49	0.00	0	0.00
¥ / R	On 18/03/2013	Foreign Exchange Future	0.11	Put	541.49250		0.00541	515.51450	0.00516	541.493	15.49	0.00	0	0.00
¥ / R	On 18/03/2013	Foreign Exchange Future	0.09	Call	1,675.66050		0.01676	1,704.89860	0.01705	1,675.660	15.63	0.00	0	0.00
¥ / R	On 18/03/2013	Foreign Exchange Future	0.09	Put	5.66050		0.00006	4.89860	0.00005	5.660	15.63	0.00	0	0.00
¥ / R	On 18/03/2013	Foreign Exchange Future	0.10	Call	758.77730		0.00759	779.45930	0.00779	758.777	14.65	0.00	0	0.00
¥ / R	On 18/03/2013	Foreign Exchange Future	0.10	Put	88.77730		0.00089	79.45930	0.00079	88.777	14.65	0.00	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			11.21190		11.21190	11.31470	11.31470		10.63		11,211,900.00	1,000	73,756.00
€ / R	On 14/12/2012	Foreign Exchange Future	10.39	Call	822.00510		0.82201	924.76140	0.92476	822.005	18.33		0.00	0	0.00
€ / R	On 14/12/2012	Foreign Exchange Future	10.39	Put	0.10510		0.00011	0.06140	0.00006	0.105	18.33		0.00	0	0.00
€ / R	On 14/12/2012	Foreign Exchange Future	10.40	Call	812.01390		0.81201	914.76610	0.91477	812.014	18.25		0.00	0	0.00
€ / R	On 14/12/2012	Foreign Exchange Future	10.40	Put	0.11390		0.00011	0.06610	0.00007	0.114	18.25		0.00	0	750.00
€ / R	On 14/12/2012	Foreign Exchange Future	10.80	Call	414.68390		0.41468	516.11000	0.51611	414.684	14.60		0.00	0	0.00
€ / R	On 14/12/2012	Foreign Exchange Future	10.80	Put	2.78390		0.00278	1.41000	0.00141	2.784	14.60		0.00	0	0.00
€ / R	On 14/12/2012	Foreign Exchange Future	10.82	Call	395.15930		0.39516	496.34550	0.49635	395.159	14.40		0.00	0	0.00
€ / R	On 14/12/2012	Foreign Exchange Future	10.82	Put	3.25930		0.00326	1.64550	0.00165	3.259	14.40		0.00	0	0.00
€ / R	On 14/12/2012	Foreign Exchange Future	10.34	Call	871.97070		0.87197	974.74260	0.97474	871.971	18.77		0.00	0	0.00
€ / R	On 14/12/2012	Foreign Exchange Future	10.34	Put	0.07070		0.00007	0.04260	0.00004	0.071	18.77		0.00	0	0.00
€ / R	On 14/12/2012	Foreign Exchange Future	11.00	Call	225.41660		0.22542	321.38920	0.32139	225.417	12.61		0.00	0	13,900.00
€ / R	On 14/12/2012	Foreign Exchange Future	11.00	Put	13.51660		0.01352	6.68920	0.00669	13.517	12.61		0.00	0	0.00
€ / R	On 14/12/2012	Foreign Exchange Future	11.10	Call	141.06480		0.14106	229.19120	0.22919	141.065	11.62		0.00	0	425.00
€ / R	On 14/12/2012	Foreign Exchange Future	11.10	Put	29.16480		0.02916	14.49120	0.01449	29.165	11.62		0.00	0	0.00
€ / R	On 14/12/2012	Foreign Exchange Future	10.44	Call	772.05680		0.77206	874.78890	0.87479	772.057	17.90		0.00	0	0.00
€ / R	On 14/12/2012	Foreign Exchange Future	10.44	Put	0.15680		0.00016	0.08890	0.00009	0.157	17.90		0.00	0	0.00
€ / R	On 14/12/2012	Foreign Exchange Future	10.30	Call	911.95170		0.91195	1,014.73190	1.01473	911.952	19.11		0.00	0	0.00
€ / R	On 14/12/2012	Foreign Exchange Future	10.30	Put	0.05170		0.00005	0.03190	0.00003	0.052	19.11		0.00	0	375.00
€ / R	On 14/12/2012	Foreign Exchange Future	11.50	Call	7.75380		0.00775	19.24420	0.01924	7.754	13.17		0.00	0	100.00
€ / R	On 14/12/2012	Foreign Exchange Future	11.50	Put	295.85380		0.29585	204.54420	0.20454	295.854	13.17		0.00	0	0.00
€ / R	On 14/12/2012	Foreign Exchange Future	10.95	Call	271.02040		0.27102	369.22800	0.36923	271.020	13.11		0.00	0	0.00
€ / R	On 14/12/2012	Foreign Exchange Future	10.95	Put	9.12040		0.00912	4.52800	0.00453	9.120	13.11		0.00	0	100.00
€ / R	On 14/12/2012	Foreign Exchange Future	9.50	Call	1,711.90000		1.71190	1,814.70810	1.81471	1,711.900	17.73		0.00	0	0.00
€ / R	On 14/12/2012	Foreign Exchange Future	9.50	Put	0.00000		0.00000	0.00810	0.00001	0.000	17.73		0.00	0	5,690.00
€ / R	On 14/12/2012	Foreign Exchange Future	9.85	Call	1,361.90000		1.36190	1,464.70970	1.46471	1,361.900	19.55		0.00	0	0.00
€ / R	On 14/12/2012	Foreign Exchange Future	9.85	Put	0.00000		0.00000	0.00970	0.00001	0.000	19.55		0.00	0	13,800.00
€ / R	On 18/03/2013	Foreign Exchange Future			11.37240		11.37240	11.47630	11.47630		11.41		12,930,418.80	1,137	15,995.00

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	12.64	Call	42.03540		0.04204	51.95690	0.05196	42.035	15.24	0.00	0	27,600.00
€ / R	On 18/03/2013	Foreign Exchange Future	12.64	Put	1,309.63540		1.30964	1,215.65690	1.21566	1,309.635	15.24	0.00	0	0.00
€ / R	On 18/03/2013	Foreign Exchange Future	10.99	Call	494.62680		0.49463	576.55400	0.57655	494.627	11.08	0.00	0	0.00
€ / R	On 18/03/2013	Foreign Exchange Future	10.99	Put	112.22680		0.11223	90.25400	0.09025	112.227	11.08	0.00	0	0.00
€ / R	On 18/03/2013	Foreign Exchange Future	11.00	Call	487.72390		0.48772	569.15800	0.56916	487.724	11.09	0.00	0	0.00
€ / R	On 18/03/2013	Foreign Exchange Future	11.00	Put	115.32390		0.11532	92.85800	0.09286	115.324	11.09	0.00	0	1,250.00
€ / R	On 18/03/2013	Foreign Exchange Future	11.01	Call	480.87820		0.48088	561.81430	0.56181	480.878	11.10	0.00	0	0.00
€ / R	On 18/03/2013	Foreign Exchange Future	11.01	Put	118.47820		0.11848	95.51430	0.09551	118.478	11.10	0.00	0	0.00
€ / R	On 18/03/2013	Foreign Exchange Future	10.97	Call	508.60290		0.50860	591.49880	0.59150	508.603	11.06	0.00	0	0.00
€ / R	On 18/03/2013	Foreign Exchange Future	10.97	Put	106.20290		0.10620	85.19880	0.08520	106.203	11.06	0.00	0	0.00
€ / R	On 14/06/2013	Foreign Exchange Future			11.51920		11.51920	11.62490	11.62490		12.43	575,960.00	50	3,700.00
€ / R	On 14/06/2013	Foreign Exchange Future	11.26	Call	535.30680		0.53531	605.06940	0.60507	535.307	12.00	0.00	0	0.00
€ / R	On 14/06/2013	Foreign Exchange Future	11.26	Put	276.10680		0.27611	240.16940	0.24017	276.107	12.00	0.00	0	0.00
€ / R	On 14/06/2013	Foreign Exchange Future	11.24	Call	546.00970		0.54601	616.66260	0.61666	546.010	11.96	0.00	0	0.00
€ / R	On 14/06/2013	Foreign Exchange Future	11.24	Put	266.80970		0.26681	231.76260	0.23176	266.810	11.96	0.00	0	0.00
€ / R	On 14/06/2013	Foreign Exchange Future	11.25	Call	540.63640		0.54064	610.84440	0.61084	540.636	11.98	0.00	0	0.00
€ / R	On 14/06/2013	Foreign Exchange Future	11.25	Put	271.43640		0.27144	235.94440	0.23594	271.436	11.98	0.00	0	0.00
€ / R	On 16/09/2013	Foreign Exchange Future			11.67670		11.67670	11.78360	11.78360		13.13	0.00	0	0.00
€ / R	On 16/09/2013	Foreign Exchange Future	12.00	Call	428.51720		0.42852	474.21180	0.47421	428.517	13.86	0.00	0	0.00
€ / R	On 16/09/2013	Foreign Exchange Future	12.00	Put	751.81720		0.75182	690.61180	0.69061	751.817	13.86	0.00	0	0.00
€ / R	On 16/09/2013	Foreign Exchange Future	12.01	Call	425.48860		0.42549	470.90100	0.47090	425.489	13.88	0.00	0	0.00
€ / R	On 16/09/2013	Foreign Exchange Future	12.01	Put	758.78860		0.75879	697.30100	0.69730	758.789	13.88	0.00	0	0.00
€ / R	On 16/09/2013	Foreign Exchange Future	11.99	Call	431.56620		0.43157	477.54840	0.47755	431.566	13.83	0.00	0	0.00
€ / R	On 16/09/2013	Foreign Exchange Future	11.99	Put	744.86620		0.74487	683.94840	0.68395	744.866	13.83	0.00	0	0.00
€ / R	On 13/12/2013	Foreign Exchange Future			11.82420		11.82420	11.93120	11.93120		13.57	0.00	0	435.00
€ / R	On 13/12/2013	Foreign Exchange Future	11.20	Call	941.63540		0.94164	1,025.71850	1.02572	941.635	12.46	0.00	0	0.00
€ / R	On 13/12/2013	Foreign Exchange Future	11.20	Put	317.43540		0.31744	294.51850	0.29452	317.435	12.46	0.00	0	0.00
€ / R	On 13/12/2013	Foreign Exchange Future	11.44	Call	813.37380		0.81337	883.24710	0.88325	813.374	12.91	0.00	0	0.00

Contract Details			Strike	Call / Put	MTM	Yield	MarkPrice	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
€ / R	On 13/12/2013	Foreign Exchange Future	11.44	Put	432.17380		0.43217	395.04710	0.39505	432.174	12.91	0.00	0	0.00
€ / R	On 13/12/2013	Foreign Exchange Future	11.49	Call	789.23270		0.78923	857.67810	0.85768	789.233	13.01	0.00	0	0.00
€ / R	On 13/12/2013	Foreign Exchange Future	11.49	Put	458.03270		0.45803	419.47810	0.41948	458.033	13.01	0.00	0	0.00
€ / R	On 13/12/2013	Foreign Exchange Future	11.54	Call	765.82190		0.76582	832.85150	0.83285	765.822	13.10	0.00	0	0.00
€ / R	On 13/12/2013	Foreign Exchange Future	11.54	Put	484.62190		0.48462	444.65150	0.44465	484.622	13.10	0.00	0	0.00
2025	On 07/02/2013	Bond Future			112.95097		112.95097	111.44649	111.44649			0.00	0	0.00
2025	On 07/02/2013	Bond Future	110.99	Call	1,960.97000		1.96097	456.49000	0.45649	1,960.970		0.00	0	0.00
2025	On 07/02/2013	Bond Future	110.99	Put	0.00000		0.00000	0.00000	0.00000	0.000		0.00	0	0.00
2025	On 07/02/2013	Bond Future	111.00	Call	1,950.97000		1.95097	446.49000	0.44649	1,950.970		0.00	0	0.00
2025	On 07/02/2013	Bond Future	111.00	Put	0.00000		0.00000	0.00000	0.00000	0.000		0.00	0	0.00
2025	On 07/02/2013	Bond Future	111.01	Call	1,940.97000		1.94097	436.49000	0.43649	1,940.970		0.00	0	0.00
2025	On 07/02/2013	Bond Future	111.01	Put	0.00000		0.00000	0.00000	0.00000	0.000		0.00	0	0.00
2038	On 07/02/2013	Bond Future			112.60247		112.60247	111.46651	111.46651			0.00	0	0.00
2038	On 07/02/2013	Bond Future	105.99	Call	6,612.47000		6.61247	5,476.51000	5.47651	6,612.470		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	6,602.47000		6.60247	5,466.51000	5.46651	6,602.470		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	6,592.47000		6.59247	5,456.51000	5.45651	6,592.470		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			118.44235		118.44235	117.34302	117.34302			0.00	0	0.00
2050	On 07/02/2013	Bond Future	112.99	Call	5,452.35000		5.45235	4,353.02000	4.35302	5,452.350		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	5,442.35000		5.44235	4,343.02000	4.34302	5,442.350		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	5,432.35000		5.43235	4,333.02000	4.33302	5,432.350		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

Contract Details			Strike	Call / Put	MTM	Yield	MarkPrice	Previous MTM	Previous Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
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			485.28000		485.28000	483.94700	483.94700				0.00	0	12.00
AL7T	On 02/05/2013	Index Future			491.85700		491.85700	490.01100	490.01100				0.00	0	0.00
ALBI	On 07/02/2013	Index Future			433.06600		433.06600	431.58100	431.58100				0.00	0	1,077.00
ALBI	On 02/05/2013	Index Future			438.93600		438.93600	436.98900	436.98900				0.00	0	0.00
AU\$ / R	On 14/12/2012	Foreign Exchange Future			9.10580		9.10580	9.12500	9.12500		8.59		9,105.80	1	11,726.00
AU\$ / R	On 14/12/2012	Foreign Exchange Future	8.30	Call	805.82430		0.80582	825.04320	0.82504	805.824	19.92		0.00	0	0.00
AU\$ / R	On 14/12/2012	Foreign Exchange Future	8.30	Put	0.02430		0.00002	0.04320	0.00004	0.024	19.92		0.00	0	0.00
AU\$ / R	On 14/12/2012	Foreign Exchange Future	8.46	Call	645.88280		0.64588	665.16160	0.66516	645.883	17.72		0.00	0	0.00
AU\$ / R	On 14/12/2012	Foreign Exchange Future	8.46	Put	0.08280		0.00008	0.16160	0.00016	0.083	17.72		0.00	0	0.00
AU\$ / R	On 14/12/2012	Foreign Exchange Future	8.04	Call	1,066.61050		1.06661	1,085.82310	1.08582	1,066.611	24.83		0.00	0	0.00
AU\$ / R	On 14/12/2012	Foreign Exchange Future	8.04	Put	0.01050		0.00001	0.02310	0.00002	0.011	24.83		0.00	0	0.00
AU\$ / R	On 14/12/2012	Foreign Exchange Future	8.09	Call	1,016.61090		1.01661	1,035.82430	1.03582	1,016.611	23.73		0.00	0	0.00
AU\$ / R	On 14/12/2012	Foreign Exchange Future	8.09	Put	0.01090		0.00001	0.02430	0.00002	0.011	23.73		0.00	0	0.00
AU\$ / R	On 14/12/2012	Foreign Exchange Future	8.14	Call	966.61140		0.96661	985.82560	0.98583	966.611	22.63		0.00	0	0.00
AU\$ / R	On 14/12/2012	Foreign Exchange Future	8.14	Put	0.01140		0.00001	0.02560	0.00003	0.011	22.63		0.00	0	0.00
AU\$ / R	On 18/03/2013	Foreign Exchange Future			9.16010		9.16010	9.17950	9.17950		9.55		45,800.50	5	4,589.00
AU\$ / R	On 18/03/2013	Foreign Exchange Future	8.37	Call	803.99570		0.80400	836.76920	0.83677	803.996	10.93		0.00	0	0.00
AU\$ / R	On 18/03/2013	Foreign Exchange Future	8.37	Put	12.49570		0.01250	25.86920	0.02587	12.496	10.93		0.00	0	0.00
AU\$ / R	On 18/03/2013	Foreign Exchange Future	8.42	Call	756.12170		0.75612	788.92250	0.78892	756.122	10.72		0.00	0	0.00
AU\$ / R	On 18/03/2013	Foreign Exchange Future	8.42	Put	14.62170		0.01462	28.02250	0.02802	14.622	10.72		0.00	0	0.00
AU\$ / R	On 18/03/2013	Foreign Exchange Future	8.51	Call	669.60590		0.66961	702.13210	0.70213	669.606	10.34		0.00	0	0.00
AU\$ / R	On 18/03/2013	Foreign Exchange Future	8.51	Put	19.50590		0.01951	32.63210	0.03263	19.506	10.34		0.00	0	0.00
AU\$ / R	On 18/03/2013	Foreign Exchange Future	8.32	Call	852.18360		0.85218	884.83340	0.88483	852.184	11.14		0.00	0	0.00
AU\$ / R	On 18/03/2013	Foreign Exchange Future	8.32	Put	10.68360		0.01068	23.93340	0.02393	10.684	11.14		0.00	0	0.00
AU\$ / R	On 14/06/2013	Foreign Exchange Future			9.20960		9.20960	9.22900	9.22900				18,419.20	2	227.00

Contract Details			Strike	Call / Put	MTM	Yield	MarkPrice	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
AU\$ / R	On 14/06/2013	Foreign Exchange Future	8.76	Call	449.60000		0.44960	469.00000	0.46900	449.600		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	469.60000		0.46960	489.00000	0.48900	469.600		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	459.60000		0.45960	479.00000	0.47900	459.600		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			9.26210		9.26210	9.28270	9.28270		11.61	0.00	0	2,750.00
AU\$ / R	On 16/09/2013	Foreign Exchange Future	8.89	Call	571.89610		0.57190	568.76590	0.56877	571.896	11.15	0.00	0	0.00
AU\$ / R	On 16/09/2013	Foreign Exchange Future	8.89	Put	199.79610		0.19980	176.06590	0.17607	199.796	11.15	0.00	0	0.00
AU\$ / R	On 16/09/2013	Foreign Exchange Future	8.90	Call	565.85520		0.56586	562.66950	0.56267	565.855	11.16	0.00	0	0.00
AU\$ / R	On 16/09/2013	Foreign Exchange Future	8.90	Put	203.75520		0.20376	179.96950	0.17997	203.755	11.16	0.00	0	0.00
AU\$ / R	On 16/09/2013	Foreign Exchange Future	8.91	Call	559.85800		0.55986	556.62360	0.55662	559.858	11.17	0.00	0	0.00
AU\$ / R	On 16/09/2013	Foreign Exchange Future	8.91	Put	207.75800		0.20776	183.92360	0.18392	207.758	11.17	0.00	0	0.00
AU\$ / R	On 13/12/2013	Foreign Exchange Future			9.31040		9.31040	9.33030	9.33030		12.05	0.00	0	0.00
AU\$ / R	On 13/12/2013	Foreign Exchange Future	9.46	Call	396.35870		0.39636	389.77720	0.38978	396.359	12.39	0.00	0	0.00
AU\$ / R	On 13/12/2013	Foreign Exchange Future	9.46	Put	545.95870		0.54596	519.47720	0.51948	545.959	12.39	0.00	0	0.00
AU\$ / R	On 13/12/2013	Foreign Exchange Future	9.47	Call	392.91700		0.39292	386.26070	0.38626	392.917	12.41	0.00	0	0.00
AU\$ / R	On 13/12/2013	Foreign Exchange Future	9.47	Put	552.51700		0.55252	525.96070	0.52596	552.517	12.41	0.00	0	0.00
AU\$ / R	On 13/12/2013	Foreign Exchange Future	9.48	Call	389.50730		0.38951	382.77390	0.38277	389.507	12.43	0.00	0	0.00
AU\$ / R	On 13/12/2013	Foreign Exchange Future	9.48	Put	559.10730		0.55911	532.47390	0.53247	559.107	12.43	0.00	0	0.00
AU\$ / R	On 14/12/2015	Foreign Exchange Future			9.57850		9.57850	9.60180	9.60180		14.42	0.00	0	0.00
AU\$ / R	On 14/12/2015	Foreign Exchange Future	7.25	Call	2,460.18720		2.46019	2,507.41410	2.50741	2,460.187	14.17	0.00	0	0.00
AU\$ / R	On 14/12/2015	Foreign Exchange Future	7.25	Put	131.68720		0.13169	155.61410	0.15561	131.687	14.17	0.00	0	0.00
AU\$ / R	On 14/12/2015	Foreign Exchange Future	7.30	Call	2,417.06420		2.41706	2,460.51460	2.46051	2,417.064	14.13	0.00	0	0.00
AU\$ / R	On 14/12/2015	Foreign Exchange Future	7.30	Put	138.56420		0.13856	158.71460	0.15871	138.564	14.13	0.00	0	0.00
AU\$ / R	On 14/12/2015	Foreign Exchange Future	7.35	Call	2,374.20740		2.37421	2,413.67380	2.41367	2,374.207	14.10	0.00	0	0.00
AU\$ / R	On 14/12/2015	Foreign Exchange Future	7.35	Put	145.70740		0.14571	161.87380	0.16187	145.707	14.10	0.00	0	0.00
CAD/ R	On 14/12/2012	Foreign Exchange Future			8.78800		8.78800	8.78160	8.78160		9.46	0.00	0	84.00

Contract Details			Strike	Call / Put	MTM	Yield	MarkPrice	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
CAD/ R	On 14/12/2012	Foreign Exchange Future	7.75	Call	1,034.40540		1.03441	1,028.00000	1.02800	1,034.405	24.01	0.00	0	0.00
CAD/ R	On 14/12/2012	Foreign Exchange Future	7.75	Put	0.00540		0.00001	0.00000	0.00000	0.005	24.01	0.00	0	0.00
CAD/ R	On 14/12/2012	Foreign Exchange Future	7.80	Call	984.40560		0.98441	978.00000	0.97800	984.406	22.90	0.00	0	0.00
CAD/ R	On 14/12/2012	Foreign Exchange Future	7.80	Put	0.00560		0.00001	0.00000	0.00000	0.006	22.90	0.00	0	0.00
CAD/ R	On 14/12/2012	Foreign Exchange Future	7.85	Call	934.40580		0.93441	928.00000	0.92800	934.406	21.79	0.00	0	0.00
CAD/ R	On 14/12/2012	Foreign Exchange Future	7.85	Put	0.00580		0.00001	0.00000	0.00000	0.006	21.79	0.00	0	0.00
CAD/ R	On 14/12/2012	Foreign Exchange Future	8.35	Call	438.30390		0.43830	432.01570	0.43202	438.304	14.53	0.00	0	0.00
CAD/ R	On 14/12/2012	Foreign Exchange Future	8.35	Put	0.30390		0.00030	0.41570	0.00042	0.304	14.53	0.00	0	0.00
CAD/ R	On 18/03/2013	Foreign Exchange Future			8.88630		8.88630	8.88050	8.88050		13.23	0.00	0	25.00
CAD/ R	On 18/03/2013	Foreign Exchange Future	8.65	Call	375.52310		0.37552	369.32030	0.36932	375.523	12.99	0.00	0	0.00
CAD/ R	On 18/03/2013	Foreign Exchange Future	8.65	Put	139.22310		0.13922	138.82030	0.13882	139.223	12.99	0.00	0	0.00
CAD/ R	On 18/03/2013	Foreign Exchange Future	8.66	Call	369.30780		0.36931	363.13400	0.36313	369.308	13.00	0.00	0	0.00
CAD/ R	On 18/03/2013	Foreign Exchange Future	8.66	Put	143.00780		0.14301	142.63400	0.14263	143.008	13.00	0.00	0	0.00
CAD/ R	On 18/03/2013	Foreign Exchange Future	8.64	Call	381.80230		0.38180	375.57130	0.37557	381.802	12.98	0.00	0	0.00
CAD/ R	On 18/03/2013	Foreign Exchange Future	8.64	Put	135.50230		0.13550	135.07130	0.13507	135.502	12.98	0.00	0	0.00
CF CANDO CABM	On 14/12/2012	Can-Do Future			0.28000		0.28000	0.28000	0.28000			0.00	0	7,000.00
CF CANDO CABN	On 14/12/2012	Can-Do Future			0.50280		0.50280	0.50280	0.50280			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	0.55970	0.55970			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			0.39330		0.39330	0.39910	0.39910			0.00	0	14,500.00

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
CF CANDO CABV	On 14/12/2012	Can-Do Future		0.61550	0.61550	0.66960	0.66960			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		0.29360	0.29360	0.29990	0.29990			0.00	0	31,310.00
CF CANDO CABY	On 14/12/2012	Can-Do Future		0.22340	0.22340	0.32120	0.32120			0.00	0	13,800.00
CF CANDO CABZ	On 14/12/2012	Can-Do Future		0.00210	0.00210	0.00300	0.00300			0.00	0	52,500.00
CF CANDO CACA	On 20/12/2012	Can-Do Future		1,082.83000	1,082.83000	1,178.53000	1,178.53000			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
CF CANDO CACE	On 18/03/2013	Can-Do Future		0.10070	0.10070	0.10120	0.10120			0.00	0	4,500.00
CF CANDO CACF	On 19/12/2012	Can-Do Future		0.00060	0.00060	0.00110	0.00110			0.00	0	15,000.00
CF CANDO CACG	On 02/01/2013	Can-Do Future		10,000.00030	10,000.00030	7,013.80390	7,013.80390			0.00	0	10.00
CF CANDO CACH	On 24/01/2013	Can-Do Future		9,811.57290	9,811.57290	9,130.10760	9,130.10760			0.00	0	20.00
CF CANDO CACI	On 18/03/2013	Can-Do Future		0.06860	0.06860	0.06940	0.06940			0.00	0	37,000.00
CF CANDO CACJ	On 02/01/2013	Can-Do Future		22,356.28650	22,356.28650	22,405.55680	22,405.55680			0.00	10	20.00
CF CANDO CACK	On 11/01/2013	Can-Do Future		14,090.21190	14,090.21190	12,648.87000	12,648.87000			0.00	0	35.00
CF CANDO CACL	On 04/01/2013	Can-Do Future		0.01990	0.01990	0.02020	0.02020			0.00	0	25,000.00
CF CANDO CACM	On 08/01/2013	Can-Do Future		0.01820	0.01820	0.01870	0.01870			0.00	0	25,000.00
CF CANDO CACN	On 18/03/2013	Can-Do Future		0.37550	0.37550	0.35890	0.35890			0.00	0	24,000.00

Contract Details			Strike	Call / Put	MTM	Yield	MarkPrice	Previous MTM	Previous Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
CF CANDO CACO	On 18/03/2013	Can-Do Future			0.27460		0.27460	0.27250	0.27250				0.00	0	7,500.00
CF CANDO CACP	On 09/01/2013	Can-Do Future			0.02670		0.02670	0.03000	0.03000				0.00	100,000	100,000.00
CHF / R	On 14/12/2012	Foreign Exchange Future			9.27810		9.27810	9.35330	9.35330		9.49		0.00	0	25.00
CHF / R	On 14/12/2012	Foreign Exchange Future	9.04	Call	241.69520		0.24170	317.87760	0.31788	241.695	11.83		0.00	0	0.00
CHF / R	On 14/12/2012	Foreign Exchange Future	9.04	Put	3.59520		0.00360	4.57760	0.00458	3.595	11.83		0.00	0	0.00
CHF / R	On 14/12/2012	Foreign Exchange Future	8.51	Call	772.52970		0.77253	847.73550	0.84774	772.530	19.02		0.00	0	0.00
CHF / R	On 14/12/2012	Foreign Exchange Future	8.51	Put	0.02970		0.00003	0.03550	0.00004	0.030	19.02		0.00	0	0.00
CHF / R	On 14/12/2012	Foreign Exchange Future	8.56	Call	722.54060		0.72254	797.75600	0.79776	722.541	18.25		0.00	0	0.00
CHF / R	On 14/12/2012	Foreign Exchange Future	8.56	Put	0.04060		0.00004	0.05600	0.00006	0.041	18.25		0.00	0	0.00
CHF / R	On 14/12/2012	Foreign Exchange Future	9.00	Call	280.37240		0.28037	356.53710	0.35654	280.372	12.27		0.00	0	0.00
CHF / R	On 14/12/2012	Foreign Exchange Future	9.00	Put	2.27240		0.00227	3.23710	0.00324	2.272	12.27		0.00	0	0.00
CHF / R	On 14/12/2012	Foreign Exchange Future	8.46	Call	822.52200		0.82252	897.72250	0.89772	822.522	19.79		0.00	0	0.00
CHF / R	On 14/12/2012	Foreign Exchange Future	8.46	Put	0.02200		0.00002	0.02250	0.00002	0.022	19.79		0.00	0	0.00
CHF / R	On 18/03/2013	Foreign Exchange Future			9.41820		9.41820	9.49490	9.49490		12.36		235,455.00	25	50.00
CHF / R	On 18/03/2013	Foreign Exchange Future	9.15	Call	390.12150		0.39012	442.73660	0.44274	390.122	11.90		0.00	0	0.00
CHF / R	On 18/03/2013	Foreign Exchange Future	9.15	Put	121.92150		0.12192	97.83660	0.09784	121.921	11.90		0.00	0	0.00
CHF / R	On 18/03/2013	Foreign Exchange Future	9.16	Call	383.81480		0.38381	435.92560	0.43593	383.815	11.92		0.00	0	0.00
CHF / R	On 18/03/2013	Foreign Exchange Future	9.16	Put	125.61480		0.12561	101.02560	0.10103	125.615	11.92		0.00	0	0.00
CHF / R	On 18/03/2013	Foreign Exchange Future	9.14	Call	396.49740		0.39650	449.61270	0.44961	396.497	11.88		0.00	0	0.00
CHF / R	On 18/03/2013	Foreign Exchange Future	9.14	Put	118.29740		0.11830	94.71270	0.09471	118.297	11.88		0.00	0	0.00
DAEU	On 21/11/2013	Any day expiry			11.78890		11.78890	11.89670	11.89670		13.54		0.00	0	0.00
DAEU	On 21/11/2013	Any day expiry	11.91	Call	576.31020		0.57631	632.15190	0.63215	576.310	13.75		0.00	0	0.00
DAEU	On 21/11/2013	Any day expiry	11.91	Put	697.41020		0.69741	645.45190	0.64545	697.410	13.75		0.00	0	0.00
DAEU	On 21/11/2013	Any day expiry	11.89	Call	583.45520		0.58346	639.89290	0.63989	583.455	13.71		0.00	0	0.00
DAEU	On 21/11/2013	Any day expiry	11.89	Put	684.55520		0.68456	633.19290	0.63319	684.555	13.71		0.00	0	0.00
DAEU	On 21/11/2013	Any day expiry	11.90	Call	579.87030		0.57987	636.00040	0.63600	579.870	13.73		0.00	0	0.00

Contract Details			Strike	Call / Put	MTM	Yield	MarkPrice	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
DAEU	On 21/11/2013	Any day expiry	11.90	Put	690.97030		0.69097	639.30040	0.63930	690.970	13.73	0.00	0	0.00
DANZ	On 10/12/2012	Any day expiry			7.22830		7.22830	7.24600	7.24600		10.39	0.00	0	1,000.00
DANZ	On 10/12/2012	Any day expiry	7.25	Call	20.28380		0.02028	29.14590	0.02915	20.284	11.42	0.00	0	0.00
DANZ	On 10/12/2012	Any day expiry	7.25	Put	41.98380		0.04198	33.14590	0.03315	41.984	11.42	0.00	0	20,000.00
DANZ	On 10/12/2012	Any day expiry	7.19	Call	50.88270		0.05088	69.39680	0.06940	50.883	10.59	0.00	0	0.00
DANZ	On 10/12/2012	Any day expiry	7.19	Put	12.58270		0.01258	13.39680	0.01340	12.583	10.59	0.00	0	0.00
DANZ	On 10/12/2012	Any day expiry	7.20	Call	43.58720		0.04359	61.69680	0.06170	43.587	10.39	0.00	0	0.00
DANZ	On 10/12/2012	Any day expiry	7.20	Put	15.28720		0.01529	15.69680	0.01570	15.287	10.39	0.00	0	0.00
DANZ	On 10/12/2012	Any day expiry	7.21	Call	37.78020		0.03778	54.34440	0.05434	37.780	10.60	0.00	0	0.00
DANZ	On 10/12/2012	Any day expiry	7.21	Put	19.48020		0.01948	18.34440	0.01834	19.480	10.60	0.00	0	0.00
DANZ	On 12/12/2012	Any day expiry			7.22830		7.22830	7.24520	7.24520		10.85	0.00	0	0.00
DANZ	On 12/12/2012	Any day expiry	7.26	Call	25.86980		0.02587	33.81850	0.03382	25.870	11.74	0.00	0	0.00
DANZ	On 12/12/2012	Any day expiry	7.26	Put	57.56980		0.05757	48.61850	0.04862	57.570	11.74	0.00	0	0.00
DANZ	On 12/12/2012	Any day expiry	7.24	Call	33.09520		0.03310	43.42380	0.04342	33.095	11.45	0.00	0	4,000.00
DANZ	On 12/12/2012	Any day expiry	7.24	Put	44.79520		0.04480	38.22380	0.03822	44.795	11.45	0.00	0	0.00
DANZ	On 12/12/2012	Any day expiry	7.25	Call	29.29540		0.02930	37.86690	0.03787	29.295	11.60	0.00	0	0.00
DANZ	On 12/12/2012	Any day expiry	7.25	Put	50.99540		0.05100	42.66690	0.04267	50.995	11.60	0.00	0	0.00
DAUS	On 19/12/2012	Any day expiry			8.69600		8.69600	8.70510	8.70510		11.60	0.00	0	0.00
DAUS	On 19/12/2012	Any day expiry	8.80	Call	37.53620		0.03754	41.92860	0.04193	37.536	12.46	0.00	0	0.00
DAUS	On 19/12/2012	Any day expiry	8.80	Put	141.53620		0.14154	136.82860	0.13683	141.536	12.46	0.00	0	0.00
DAUS	On 19/12/2012	Any day expiry	8.81	Call	35.12880		0.03513	39.32180	0.03932	35.129	12.55	0.00	0	0.00
DAUS	On 19/12/2012	Any day expiry	8.81	Put	149.12880		0.14913	144.22180	0.14422	149.129	12.55	0.00	0	0.00
DAUS	On 19/12/2012	Any day expiry	8.90	Call	19.10420		0.01910	21.74350	0.02174	19.104	13.32	0.00	0	15,000.00
DAUS	On 19/12/2012	Any day expiry	8.90	Put	223.10420		0.22310	216.64350	0.21664	223.104	13.32	0.00	0	0.00
DAUS	On 19/12/2012	Any day expiry	8.79	Call	40.09370		0.04009	44.68990	0.04469	40.094	12.38	0.00	0	0.00
DAUS	On 19/12/2012	Any day expiry	8.79	Put	134.09370		0.13409	129.58990	0.12959	134.094	12.38	0.00	0	0.00
DAUS	On 27/12/2012	Any day expiry			8.70690		8.70690	8.71560	8.71560		11.45	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
DAUS	On 27/12/2012	Any day expiry	7.72	Call	987.01340		0.98701	995.72150	0.99572	987.013	16.98	0.00	0	0.00
DAUS	On 27/12/2012	Any day expiry	7.72	Put	0.11340		0.00011	0.12150	0.00012	0.113	16.98	0.00	0	0.00
DAUS	On 27/12/2012	Any day expiry	7.85	Call	857.13890		0.85714	865.85650	0.86586	857.139	15.85	0.00	0	0.00
DAUS	On 27/12/2012	Any day expiry	7.85	Put	0.23890		0.00024	0.25650	0.00026	0.239	15.85	0.00	0	0.00
DAUS	On 27/12/2012	Any day expiry	8.00	Call	707.47230		0.70747	716.21890	0.71622	707.472	14.49	0.00	0	0.00
DAUS	On 27/12/2012	Any day expiry	8.00	Put	0.57230		0.00057	0.61890	0.00062	0.572	14.49	0.00	0	7,530.00
DAUS	On 27/12/2012	Any day expiry	8.49	Call	239.08050		0.23908	247.57220	0.24757	239.080	11.59	0.00	0	0.00
DAUS	On 27/12/2012	Any day expiry	8.49	Put	22.18050		0.02218	21.97220	0.02197	22.181	11.59	0.00	0	0.00
DAUS	On 27/12/2012	Any day expiry	8.50	Call	230.90040		0.23090	239.31420	0.23931	230.900	11.59	0.00	0	0.00
DAUS	On 27/12/2012	Any day expiry	8.50	Put	24.00040		0.02400	23.71420	0.02371	24.000	11.59	0.00	0	0.00
DAUS	On 27/12/2012	Any day expiry	8.51	Call	222.83560		0.22284	231.16550	0.23117	222.836	11.58	0.00	0	0.00
DAUS	On 27/12/2012	Any day expiry	8.51	Put	25.93560		0.02594	25.56550	0.02557	25.936	11.58	0.00	0	0.00
DAUS	On 27/12/2012	Any day expiry	8.59	Call	162.97650		0.16298	170.38380	0.17038	162.976	11.53	0.00	0	0.00
DAUS	On 27/12/2012	Any day expiry	8.59	Put	46.07650		0.04608	44.78380	0.04478	46.076	11.53	0.00	0	0.00
DAUS	On 27/12/2012	Any day expiry	8.72	Call	87.96490		0.08796	93.13480	0.09313	87.965	11.60	0.00	0	0.00
DAUS	On 27/12/2012	Any day expiry	8.72	Put	101.06490		0.10106	97.53480	0.09753	101.065	11.60	0.00	0	0.00
DAUS	On 27/12/2012	Any day expiry	9.02	Call	19.76060		0.01976	21.17040	0.02117	19.761	13.77	0.00	0	7,530.00
DAUS	On 27/12/2012	Any day expiry	9.02	Put	332.86060		0.33286	325.57040	0.32557	332.861	13.77	0.00	0	0.00
DAUS	On 29/01/2013	Any day expiry			8.74910		8.74910	8.75700	8.75700		12.31	0.00	0	0.00
DAUS	On 29/01/2013	Any day expiry	8.72	Call	177.78040		0.17778	184.12480	0.18412	177.780	12.26	0.00	0	0.00
DAUS	On 29/01/2013	Any day expiry	8.72	Put	148.68040		0.14868	147.12480	0.14712	148.680	12.26	0.00	0	0.00
DAUS	On 29/01/2013	Any day expiry	9.02	Call	80.96470		0.08096	84.00040	0.08400	80.965	13.76	0.00	0	6,625.00
DAUS	On 29/01/2013	Any day expiry	9.02	Put	351.86470		0.35186	347.00040	0.34700	351.865	13.76	0.00	0	0.00
DAUS	On 29/01/2013	Any day expiry	8.61	Call	238.80680		0.23881	246.05120	0.24605	238.807	12.11	0.00	0	0.00
DAUS	On 29/01/2013	Any day expiry	8.61	Put	99.70680		0.09971	99.05120	0.09905	99.707	12.11	0.00	0	0.00
DAUS	On 29/01/2013	Any day expiry	8.62	Call	232.76200		0.23276	239.93430	0.23993	232.762	12.12	0.00	0	0.00
DAUS	On 29/01/2013	Any day expiry	8.62	Put	103.66200		0.10366	102.93430	0.10293	103.662	12.12	0.00	0	0.00
DAUS	On 29/01/2013	Any day expiry	7.85	Call	901.71510		0.90172	909.62630	0.90963	901.715	13.44	0.00	0	0.00

Contract Details			Strike	Call / Put	MTM	Yield	MarkPrice	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
DAUS	On 29/01/2013	Any day expiry	7.85	Put	2.61510		0.00262	2.62630	0.00263	2.615	13.44	0.00	0	0.00
DAUS	On 29/01/2013	Any day expiry	8.00	Call	754.52480		0.75452	762.46550	0.76247	754.525	12.84	0.00	0	0.00
DAUS	On 29/01/2013	Any day expiry	8.00	Put	5.42480		0.00542	5.46550	0.00547	5.425	12.84	0.00	0	6,625.00
DAUS	On 29/01/2013	Any day expiry	8.60	Call	244.94900		0.24495	252.26590	0.25227	244.949	12.09	0.00	0	0.00
DAUS	On 29/01/2013	Any day expiry	8.60	Put	95.84900		0.09585	95.26590	0.09527	95.849	12.09	0.00	0	0.00
DAUS	On 26/02/2013	Any day expiry			8.78270		8.78270	8.79080	8.79080		13.21	0.00	0	0.00
DAUS	On 26/02/2013	Any day expiry	8.62	Call	300.94590		0.30095	306.04360	0.30604	300.946	12.82	0.00	0	0.00
DAUS	On 26/02/2013	Any day expiry	8.62	Put	138.24590		0.13825	135.24360	0.13524	138.246	12.82	0.00	0	0.00
DAUS	On 26/02/2013	Any day expiry	8.72	Call	247.23030		0.24723	251.67940	0.25168	247.230	13.04	0.00	0	0.00
DAUS	On 26/02/2013	Any day expiry	8.72	Put	184.53030		0.18453	180.87940	0.18088	184.530	13.04	0.00	0	0.00
DAUS	On 26/02/2013	Any day expiry	8.60	Call	312.62360		0.31262	317.84990	0.31785	312.624	12.78	0.00	0	0.00
DAUS	On 26/02/2013	Any day expiry	8.60	Put	129.92360		0.12992	127.04990	0.12705	129.924	12.78	0.00	0	0.00
DAUS	On 26/02/2013	Any day expiry	9.02	Call	138.86180		0.13886	141.04240	0.14104	138.862	14.29	0.00	0	6,245.00
DAUS	On 26/02/2013	Any day expiry	9.02	Put	376.16180		0.37616	370.24240	0.37024	376.162	14.29	0.00	0	0.00
DAUS	On 26/02/2013	Any day expiry	8.61	Call	306.74570		0.30675	311.90780	0.31191	306.746	12.80	0.00	0	0.00
DAUS	On 26/02/2013	Any day expiry	8.61	Put	134.04570		0.13405	131.10780	0.13111	134.046	12.80	0.00	0	0.00
DAUS	On 26/02/2013	Any day expiry	7.85	Call	940.53960		0.94054	948.06650	0.94807	940.540	13.38	0.00	0	0.00
DAUS	On 26/02/2013	Any day expiry	7.85	Put	7.83960		0.00784	7.26650	0.00727	7.840	13.38	0.00	0	0.00
DAUS	On 26/02/2013	Any day expiry	8.00	Call	796.76100		0.79676	803.99260	0.80399	796.761	12.97	0.00	0	0.00
DAUS	On 26/02/2013	Any day expiry	8.00	Put	14.06100		0.01406	13.19260	0.01319	14.061	12.97	0.00	0	6,245.00
DAUS	On 26/03/2013	Any day expiry			8.81600		8.81600	8.82430	8.82430		13.75	0.00	0	0.00
DAUS	On 26/03/2013	Any day expiry	9.06	Call	184.28110		0.18428	184.79570	0.18480	184.281	14.89	0.00	0	0.00
DAUS	On 26/03/2013	Any day expiry	9.06	Put	428.28110		0.42828	420.49570	0.42050	428.281	14.89	0.00	0	0.00
DAUS	On 26/03/2013	Any day expiry	9.02	Call	195.53510		0.19554	196.22630	0.19623	195.535	14.72	0.00	0	7,500.00
DAUS	On 26/03/2013	Any day expiry	9.02	Put	399.53510		0.39954	391.92630	0.39193	399.535	14.72	0.00	0	0.00
DAUS	On 26/03/2013	Any day expiry	9.04	Call	189.81710		0.18982	190.41930	0.19042	189.817	14.80	0.00	0	0.00
DAUS	On 26/03/2013	Any day expiry	9.04	Put	413.81710		0.41382	406.11930	0.40612	413.817	14.80	0.00	0	0.00
DAUS	On 26/03/2013	Any day expiry	9.05	Call	187.02760		0.18703	187.58370	0.18758	187.028	14.85	0.00	0	0.00

Contract Details			Strike	Call / Put	MTM	Yield	MarkPrice	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
DAUS	On 26/03/2013	Any day expiry	9.05	Put	421.02760		0.42103	413.28370	0.41328	421.028	14.85	0.00	0	0.00
DAUS	On 26/03/2013	Any day expiry	8.00	Call	840.39630		0.84040	846.86720	0.84687	840.396	13.12	0.00	0	0.00
DAUS	On 26/03/2013	Any day expiry	8.00	Put	24.39630		0.02440	22.56720	0.02257	24.396	13.12	0.00	0	7,500.00
DAUS	On 26/04/2013	Any day expiry			8.85280		8.85280	8.86140	8.86140		14.28	0.00	0	0.00
DAUS	On 26/04/2013	Any day expiry	9.04	Call	247.31520		0.24732	246.93980	0.24694	247.315	15.05	0.00	0	0.00
DAUS	On 26/04/2013	Any day expiry	9.04	Put	434.51520		0.43452	425.53980	0.42554	434.515	15.05	0.00	0	0.00
DAUS	On 26/04/2013	Any day expiry	9.05	Call	244.27650		0.24428	243.86390	0.24386	244.277	15.09	0.00	0	0.00
DAUS	On 26/04/2013	Any day expiry	9.05	Put	441.47650		0.44148	432.46390	0.43246	441.477	15.09	0.00	0	0.00
DAUS	On 26/04/2013	Any day expiry	9.06	Call	241.27940		0.24128	240.83040	0.24083	241.279	15.13	0.00	0	0.00
DAUS	On 26/04/2013	Any day expiry	9.06	Put	448.47940		0.44848	439.43040	0.43943	448.479	15.13	0.00	0	0.00
DAUS	On 26/04/2013	Any day expiry	8.00	Call	889.67520		0.88968	895.41250	0.89541	889.675	13.33	0.00	0	0.00
DAUS	On 26/04/2013	Any day expiry	8.00	Put	36.87520		0.03688	34.01250	0.03401	36.875	13.33	0.00	0	7,500.00
DAUS	On 26/04/2013	Any day expiry	9.02	Call	253.51700		0.25352	253.22080	0.25322	253.517	14.97	0.00	0	7,500.00
DAUS	On 26/04/2013	Any day expiry	9.02	Put	420.71700		0.42072	411.82080	0.41182	420.717	14.97	0.00	0	0.00
DAUS	On 22/07/2013	Any day expiry			8.95550		8.95550	8.96480	8.96480		14.90	0.00	0	0.00
DAUS	On 22/07/2013	Any day expiry	9.21	Call	335.13580		0.33514	336.31720	0.33632	335.136	15.79	0.00	0	0.00
DAUS	On 22/07/2013	Any day expiry	9.21	Put	589.63580		0.58964	581.51720	0.58152	589.636	15.79	0.00	0	0.00
DAUS	On 22/07/2013	Any day expiry	9.80	Call	207.93010		0.20793	207.56200	0.20756	207.930	17.85	0.00	0	2,800.00
DAUS	On 22/07/2013	Any day expiry	9.80	Put	1,052.43010		1.05243	1,042.76200	1.04276	1,052.430	17.85	0.00	0	0.00
DAUS	On 22/07/2013	Any day expiry	9.19	Call	341.01830		0.34102	342.27350	0.34227	341.018	15.73	0.00	0	0.00
DAUS	On 22/07/2013	Any day expiry	9.19	Put	575.51830		0.57552	567.47350	0.56747	575.518	15.73	0.00	0	0.00
DAUS	On 22/07/2013	Any day expiry	9.20	Call	338.06150		0.33806	339.28100	0.33928	338.062	15.76	0.00	0	0.00
DAUS	On 22/07/2013	Any day expiry	9.20	Put	582.56150		0.58256	574.48100	0.57448	582.562	15.76	0.00	0	1,400.00
DAUS	On 26/08/2013	Any day expiry			8.99660		8.99660	9.00620	9.00620		15.09	0.00	0	0.00
DAUS	On 26/08/2013	Any day expiry	9.30	Call	359.43010		0.35943	362.40860	0.36241	359.430	16.07	0.00	0	0.00
DAUS	On 26/08/2013	Any day expiry	9.30	Put	662.83010		0.66283	656.20860	0.65621	662.830	16.07	0.00	0	0.00
DAUS	On 26/08/2013	Any day expiry	9.31	Call	356.64960		0.35665	359.58900	0.35959	356.650	16.10	0.00	0	0.00
DAUS	On 26/08/2013	Any day expiry	9.31	Put	670.04960		0.67005	663.38900	0.66339	670.050	16.10	0.00	0	0.00

Contract Details			Strike	Call / Put	MTM	Yield	MarkPrice	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
DAUS	On 26/08/2013	Any day expiry	9.84	Call	242.74270		0.24274	243.94670	0.24395	242.743	17.86	0.00	0	4,400.00
DAUS	On 26/08/2013	Any day expiry	9.84	Put	1,086.14270		1.08614	1,077.74670	1.07775	1,086.143	17.86	0.00	0	0.00
DAUS	On 26/08/2013	Any day expiry	9.24	Call	376.69780		0.37670	379.92810	0.37993	376.698	15.87	0.00	0	0.00
DAUS	On 26/08/2013	Any day expiry	9.24	Put	620.09780		0.62010	613.72810	0.61373	620.098	15.87	0.00	0	2,200.00
DAUS	On 26/08/2013	Any day expiry	9.29	Call	362.23800		0.36224	365.25880	0.36526	362.238	16.04	0.00	0	0.00
DAUS	On 26/08/2013	Any day expiry	9.29	Put	655.63800		0.65564	649.05880	0.64906	655.638	16.04	0.00	0	0.00
DAUS	On 23/09/2013	Any day expiry			9.02960		9.02960	9.03940	9.03940		15.15	0.00	0	0.00
DAUS	On 23/09/2013	Any day expiry	9.31	Call	396.59860		0.39660	398.47140	0.39847	396.599	16.11	0.00	0	0.00
DAUS	On 23/09/2013	Any day expiry	9.31	Put	676.99860		0.67700	669.07140	0.66907	676.999	16.11	0.00	0	0.00
DAUS	On 23/09/2013	Any day expiry	9.88	Call	269.10310		0.26910	269.55800	0.26956	269.103	17.91	0.00	0	2,400.00
DAUS	On 23/09/2013	Any day expiry	9.88	Put	1,119.50310		1.11950	1,110.15800	1.11016	1,119.503	17.91	0.00	0	0.00
DAUS	On 23/09/2013	Any day expiry	9.28	Call	405.38780		0.40539	407.35270	0.40735	405.388	16.02	0.00	0	0.00
DAUS	On 23/09/2013	Any day expiry	9.28	Put	655.78780		0.65579	647.95270	0.64795	655.788	16.02	0.00	0	1,200.00
DAUS	On 23/09/2013	Any day expiry	9.29	Call	402.43000		0.40243	404.36500	0.40437	402.430	16.05	0.00	0	0.00
DAUS	On 23/09/2013	Any day expiry	9.29	Put	662.83000		0.66283	654.96500	0.65496	662.830	16.05	0.00	0	0.00
DAUS	On 23/09/2013	Any day expiry	9.30	Call	399.50240		0.39950	401.40460	0.40140	399.502	16.08	0.00	0	0.00
DAUS	On 23/09/2013	Any day expiry	9.30	Put	669.90240		0.66990	662.00460	0.66200	669.902	16.08	0.00	0	0.00
EL28	On 07/02/2013	Bond Future			113.33496		113.33496	112.78610	112.78610			0.00	0	0.00
EL28	On 07/02/2013	Bond Future	113.01	Call	324.96000		0.32496	0.00000	0.00000	324.960		0.00	0	0.00
EL28	On 07/02/2013	Bond Future	113.01	Put	0.00000		0.00000	223.90000	0.22390	0.000		0.00	0	0.00
EL28	On 07/02/2013	Bond Future	112.99	Call	344.96000		0.34496	0.00000	0.00000	344.960		0.00	0	0.00
EL28	On 07/02/2013	Bond Future	112.99	Put	0.00000		0.00000	203.90000	0.20390	0.000		0.00	0	0.00
EL28	On 07/02/2013	Bond Future	113.00	Call	334.96000		0.33496	0.00000	0.00000	334.960		0.00	0	0.00
EL28	On 07/02/2013	Bond Future	113.00	Put	0.00000		0.00000	213.90000	0.21390	0.000		0.00	0	0.00
ES18	On 20/04/2018	Price Contribution			100.00000		100.00000	100.00000	100.00000			0.00	0	0.00
ES23	On 25/01/2023	Price Contribution			100.00000		100.00000	100.00000	100.00000			0.00	0	0.00

Contract Details			Strike	Call / Put	MTM	Yield	MarkPrice	Previous MTM	Previous Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
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			8.82265		90.63969	8.88934	90.07518				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	2,456.24000		2.45624	3,020.75000	3.02075	2,456.240			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	2,367.55000		2.36755	2,932.06000	2.93206	2,367.550			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	2,278.99000		2.27899	2,843.50000	2.84350	2,278.990			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			433.24300		433.24300	431.78400	431.78400				0.00	0	334.00
GOVI	On 07/02/2013	GOVI	432.99	Call	2,530.00000		0.25300	0.00000	0.00000	2,530.000			0.00	0	0.00
GOVI	On 07/02/2013	GOVI	432.99	Put	0.00000		0.00000	12,060.00000	1.20600	0.000			0.00	0	0.00
GOVI	On 07/02/2013	GOVI	433.00	Call	2,430.00000		0.24300	0.00000	0.00000	2,430.000			0.00	0	0.00
GOVI	On 07/02/2013	GOVI	433.00	Put	0.00000		0.00000	12,160.00000	1.21600	0.000			0.00	0	0.00
GOVI	On 07/02/2013	GOVI	433.01	Call	2,330.00000		0.23300	0.00000	0.00000	2,330.000			0.00	0	0.00
GOVI	On 07/02/2013	GOVI	433.01	Put	0.00000		0.00000	12,260.00000	1.22600	0.000			0.00	0	0.00
GOVI	On 02/05/2013	GOVI			439.11600		439.11600	437.19400	437.19400				0.00	0	0.00
GOVI	On 02/05/2013	GOVI	432.99	Call	61,260.00000		6.12600	42,040.00000	4.20400	61,260.000			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	61,160.00000		6.11600	41,940.00000	4.19400	61,160.000			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	61,060.00000		6.10600	41,840.00000	4.18400	61,060.000			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			199.46200		199.46200	197.48600	197.48600				0.00	0	608.00
IGOV	On 02/05/2013	Index Future			202.16600		202.16600	199.96100	199.96100				0.00	0	0.00

Contract Details			Strike	Call / Put	MTM	Yield	MarkPrice	Previous MTM	Previous Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
ILBI	On 07/02/2013	Index Future			527.68200		527.68200	526.48800	526.48800				0.00	0	169.00
J157	On 15/09/2015	Interest Rate Swap			8.82200		0.02000	8.82200	-0.02000		15.00		0.00	0	0.00
J186	On 21/12/2026	Interest Rate Swap			8.68300		0.10773	8.68300	0.10773		15.00		0.00	0	0.00
J201	On 22/12/2014	Interest Rate Swap			8.65500		0.05139	8.65500	0.05139		15.00		0.00	0	0.00
J203	On 15/09/2017	Interest Rate Swap			8.97500		0.08468	8.97500	0.08468		15.00		0.00	0	0.00
J204	On 21/12/2018	Interest Rate Swap			8.96200		0.09581	8.96200	0.09581		15.00		0.00	0	0.00
J207	On 15/01/2020	Interest Rate Swap			8.99700		0.06909	8.99700	0.06909		15.00		0.00	0	0.00
JIBAR FUTURE	On 19/12/2012	Jibar Tradeable Future			5.12000		94.88000	5.12000	94.88000				0.00	0	840.00
JIBAR FUTURE	On 16/01/2013	Jibar Tradeable Future			5.11000		94.89000	5.11000	94.89000				0.00	0	0.00
JIBAR FUTURE	On 20/02/2013	Jibar Tradeable Future			5.06000		94.94000	5.06000	94.94000				0.00	0	0.00
JIBAR FUTURE	On 20/03/2013	Jibar Tradeable Future			5.04000		94.96000	5.04000	94.96000				0.00	0	1,000.00
JIBAR FUTURE	On 17/04/2013	Jibar Tradeable Future			5.02000		94.98000	5.02000	94.98000				0.00	0	0.00
JIBAR FUTURE	On 15/05/2013	Jibar Tradeable Future			5.01000		94.99000	5.01000	94.99000				0.00	0	0.00
JIBAR FUTURE	On 19/06/2013	Jibar Tradeable Future			4.99000		95.01000	4.99000	95.01000				0.00	0	500.00
JIBAR FUTURE	On 18/09/2013	Jibar Tradeable Future			5.02000		94.98000	5.02000	94.98000				0.00	0	2,200.00
JIBAR FUTURE	On 18/12/2013	Jibar Tradeable Future			5.10000		94.90000	5.10000	94.90000				0.00	0	2,000.00
JIBAR FUTURE	On 19/03/2014	Jibar Tradeable Future			5.22000		94.78000	5.22000	94.78000				0.00	0	1,000.00
JIBAR FUTURE	On 18/06/2014	Jibar Tradeable Future			5.35000		94.65000	5.35000	94.65000				0.00	0	800.00
JIBAR FUTURE	On 17/09/2014	Jibar Tradeable Future			5.47000		94.53000	5.47000	94.53000				0.00	0	0.00
NZ\$ / R	On 14/12/2012	Foreign Exchange Future			7.23000		7.23000	7.24720	7.24720		11.04		28,920,000.00	4,000	4,000.00
NZ\$ / R	On 14/12/2012	Foreign Exchange Future	6.29	Call	942.70430		0.94270	959.90540	0.95991	942.704	26.58		0.00	0	0.00
NZ\$ / R	On 14/12/2012	Foreign Exchange Future	6.29	Put	0.00430		0.00000	0.00540	0.00001	0.004	26.58		0.00	0	0.00
NZ\$ / R	On 14/12/2012	Foreign Exchange Future	6.34	Call	892.70440		0.89270	909.90550	0.90991	892.704	25.20		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
NZ\$ / R	On 14/12/2012	Foreign Exchange Future	6.34	Put	0.00440		0.00000	0.00550	0.00001	0.004	25.20	0.00	0	0.00
NZ\$ / R	On 14/12/2012	Foreign Exchange Future	6.39	Call	842.70450		0.84270	859.90560	0.85991	842.704	23.81	0.00	0	0.00
NZ\$ / R	On 14/12/2012	Foreign Exchange Future	6.39	Put	0.00450		0.00000	0.00560	0.00001	0.005	23.81	0.00	0	0.00
NZ\$ / R	On 14/12/2012	Foreign Exchange Future	6.45	Call	780.00470		0.78000	797.20560	0.79721	780.005	22.07	0.00	0	0.00
NZ\$ / R	On 14/12/2012	Foreign Exchange Future	6.45	Put	0.00470		0.00000	0.00560	0.00001	0.005	22.07	0.00	0	0.00
NZ\$ / R	On 14/12/2012	Foreign Exchange Future	6.63	Call	600.02320		0.60002	617.21640	0.61722	600.023	18.97	0.00	0	0.00
NZ\$ / R	On 14/12/2012	Foreign Exchange Future	6.63	Put	0.02320		0.00002	0.01640	0.00002	0.023	18.97	0.00	0	0.00
NZ\$ / R	On 18/03/2013	Foreign Exchange Future			7.29410		7.29410	7.31070	7.31070		9.60	0.00	0	0.00
NZ\$ / R	On 18/03/2013	Foreign Exchange Future	6.90	Call	420.85960		0.42086	434.88690	0.43489	420.860	9.86	0.00	0	0.00
NZ\$ / R	On 18/03/2013	Foreign Exchange Future	6.90	Put	26.75960		0.02676	24.18690	0.02419	26.760	9.86	0.00	0	0.00
NZ\$ / R	On 18/03/2013	Foreign Exchange Future	6.91	Call	412.14360		0.41214	426.09480	0.42609	412.144	9.84	0.00	0	0.00
NZ\$ / R	On 18/03/2013	Foreign Exchange Future	6.91	Put	28.04360		0.02804	25.39480	0.02539	28.044	9.84	0.00	0	0.00
NZ\$ / R	On 18/03/2013	Foreign Exchange Future	6.89	Call	429.62730		0.42963	443.72910	0.44373	429.627	9.89	0.00	0	0.00
NZ\$ / R	On 18/03/2013	Foreign Exchange Future	6.89	Put	25.52730		0.02553	23.02910	0.02303	25.527	9.89	0.00	0	0.00
OTH1	On 02/05/2013	Index Future			427.80200		427.80200	427.80200	427.80200			0.00	0	0.00
R023	On 07/02/2013	Bond Future			6.93139		109.38038	6.98236	109.00320			0.00	0	1,640.00
R023	On 07/02/2013	Bond Future	7.04	Call	801.65000		0.80165	424.47000	0.42447	801.650		0.00	0	0.00
R023	On 07/02/2013	Bond Future	7.04	Put	0.00000		0.00000	0.00000	0.00000	0.000		0.00	0	0.00
R023	On 07/02/2013	Bond Future	7.05	Call	875.07000		0.87507	497.89000	0.49789	875.070		0.00	0	0.00
R023	On 07/02/2013	Bond Future	7.05	Put	0.00000		0.00000	0.00000	0.00000	0.000		0.00	0	0.00
R023	On 07/02/2013	Bond Future	7.06	Call	948.42000		0.94842	571.24000	0.57124	948.420		0.00	0	0.00
R023	On 07/02/2013	Bond Future	7.06	Put	0.00000		0.00000	0.00000	0.00000	0.000		0.00	0	0.00
R023	On 02/05/2013	Bond Future			6.97905		106.82937	7.03866	106.39748			0.00	0	2.00
R023	On 02/05/2013	Bond Future	7.06	Call	585.95000		0.58595	154.06000	0.15406	585.950		0.00	0	0.00
R023	On 02/05/2013	Bond Future	7.06	Put	0.00000		0.00000	0.00000	0.00000	0.000		0.00	0	0.00
R023	On 02/05/2013	Bond Future	7.04	Call	441.57000		0.44157	9.68000	0.00968	441.570		0.00	0	0.00
R023	On 02/05/2013	Bond Future	7.04	Put	0.00000		0.00000	0.00000	0.00000	0.000		0.00	0	0.00

Contract Details			Strike	Call / Put	MTM	Yield	MarkPrice	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
R023	On 02/05/2013	Bond Future	7.05	Call	513.79000		0.51379	81.90000	0.08190	513.790		0.00	0	0.00
R023	On 02/05/2013	Bond Future	7.05	Put	0.00000		0.00000	0.00000	0.00000	0.000		0.00	0	0.00
R023	On 01/08/2013	Bond Future			7.02545		108.32692	7.09572	107.82949			0.00	0	0.00
R023	On 01/08/2013	Bond Future	7.29	Call	1,857.10000		1.85710	1,359.67000	1.35967	1,857.100		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	1,926.47000		1.92647	1,429.04000	1.42904	1,926.470		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	1,995.78000		1.99578	1,498.35000	1.49835	1,995.780		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			5.48021		124.67267	5.48822	124.65133		2.05	0.00	0	7,617.00
R157	On 07/02/2013	Bond Future	6.28	Call	2,118.43000		2.11843	2,098.29000	2.09829	2,118.430	2.17	0.00	0	0.00
R157	On 07/02/2013	Bond Future	6.28	Put	11.89000		0.01189	13.09000	0.01309	11.890	2.17	0.00	0	0.00
R157	On 07/02/2013	Bond Future	6.50	Call	2,680.65000		2.68065	2,659.71000	2.65971	2,680.650	2.20	0.00	0	0.00
R157	On 07/02/2013	Bond Future	6.50	Put	3.09000		0.00309	3.49000	0.00349	3.090	2.20	0.00	0	0.00
R157	On 07/02/2013	Bond Future	6.70	Call	3,194.26000		3.19426	3,173.03000	3.17303	3,194.260	2.20	0.00	0	0.00
R157	On 07/02/2013	Bond Future	6.70	Put	0.69000		0.00069	0.80000	0.00080	0.690	2.20	0.00	0	0.00
R157	On 07/02/2013	Bond Future	6.75	Call	3,322.57000		3.32257	3,301.31000	3.30131	3,322.570	2.20	0.00	0	0.00
R157	On 07/02/2013	Bond Future	6.75	Put	0.46000		0.00046	0.54000	0.00054	0.460	2.20	0.00	0	0.00
R157	On 07/02/2013	Bond Future	6.80	Call	3,450.77000		3.45077	3,429.49000	3.42949	3,450.770	2.20	0.00	0	0.00
R157	On 07/02/2013	Bond Future	6.80	Put	0.30000		0.00030	0.36000	0.00036	0.300	2.20	0.00	0	0.00
R157	On 02/05/2013	Bond Future			5.48197		119.42326	5.51437	119.34473		2.02	0.00	0	141.00
R157	On 02/05/2013	Bond Future	5.35	Call	459.03000		0.45903	428.92000	0.42892	459.030	2.01	0.00	0	0.00
R157	On 02/05/2013	Bond Future	5.35	Put	779.59000		0.77959	828.01000	0.82801	779.590	2.01	0.00	0	0.00
R157	On 02/05/2013	Bond Future	5.36	Call	469.47000		0.46947	438.88000	0.43888	469.470	2.01	0.00	0	0.00
R157	On 02/05/2013	Bond Future	5.36	Put	765.70000		0.76570	813.64000	0.81364	765.700	2.01	0.00	0	0.00
R157	On 02/05/2013	Bond Future	5.34	Call	448.73000		0.44873	419.11000	0.41911	448.730	2.01	0.00	0	0.00
R157	On 02/05/2013	Bond Future	5.34	Put	793.63000		0.79363	842.54000	0.84254	793.630	2.01	0.00	0	0.00
R157	On 07/11/2013	Bond Future			5.47200		116.01425	5.57144	115.82677		1.88	0.00	0	0.00

Contract Details			Strike	Call / Put	MTM	Yield	MarkPrice	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
R157	On 07/11/2013	Bond Future	5.61	Call	966.50000		0.96650	867.36000	0.86736	966.500	1.87	0.00	0	0.00
R157	On 07/11/2013	Bond Future	5.61	Put	706.43000		0.70643	794.77000	0.79477	706.430	1.87	0.00	0	0.00
R157	On 07/11/2013	Bond Future	5.59	Call	946.08000		0.94608	848.29000	0.84829	946.080	1.87	0.00	0	0.00
R157	On 07/11/2013	Bond Future	5.59	Put	723.65000		0.72365	813.34000	0.81334	723.650	1.87	0.00	0	0.00
R157	On 07/11/2013	Bond Future	5.60	Call	956.26000		0.95626	857.79000	0.85779	956.260	1.87	0.00	0	0.00
R157	On 07/11/2013	Bond Future	5.60	Put	715.01000		0.71501	804.02000	0.80402	715.010	1.87	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			7.39412		128.15262	7.46556	127.43168		12.91	743,285,196.00	5,800	44,663.00
R186	On 07/02/2013	Bond Future	7.00	Call	1,138.15000		1.13815	964.48000	0.96448	1,138.150	12.63	0.00	0	10,300.00
R186	On 07/02/2013	Bond Future	7.00	Put	5,220.94000		5.22094	5,768.21000	5.76821	5,220.940	12.63	0.00	0	0.00
R186	On 07/02/2013	Bond Future	7.25	Call	2,022.99000		2.02299	1,752.85000	1.75285	2,022.990	12.72	0.00	0	670.00
R186	On 07/02/2013	Bond Future	7.25	Put	3,495.05000		3.49505	3,945.85000	3.94585	3,495.050	12.72	0.00	0	0.00
R186	On 07/02/2013	Bond Future	7.50	Call	3,256.54000		3.25654	2,879.97000	2.87997	3,256.540	12.82	0.00	0	575.00
R186	On 07/02/2013	Bond Future	7.50	Put	2,190.10000		2.19010	2,534.47000	2.53447	2,190.100	12.82	0.00	0	0.00
R186	On 07/02/2013	Bond Future	8.32	Call	9,207.09000		9.20709	8,566.76000	8.56676	9,207.090	13.24	0.00	0	0.00
R186	On 07/02/2013	Bond Future	8.32	Put	293.67000		0.29367	374.28000	0.37428	293.670	13.24	0.00	0	2,000.00
R186	On 07/02/2013	Bond Future	8.50	Call	10,714.94000		10.71494	10,046.42000	10.04642	10,714.940	13.35	0.00	0	0.00
R186	On 07/02/2013	Bond Future	8.50	Put	172.26000		0.17226	224.68000	0.22468	172.260	13.35	0.00	0	0.00
R186	On 07/02/2013	Bond Future	7.75	Call	4,812.21000		4.81221	4,333.61000	4.33361	4,812.210	12.91	0.00	0	1,000.00
R186	On 07/02/2013	Bond Future	7.75	Put	1,277.20000		1.27720	1,519.54000	1.51954	1,277.200	12.91	0.00	0	0.00
R186	On 07/02/2013	Bond Future	8.00	Call	6,635.99000		6.63599	6,072.46000	6.07246	6,635.990	13.06	0.00	0	0.00
R186	On 07/02/2013	Bond Future	8.00	Put	700.15000		0.70015	857.56000	0.85756	700.150	13.06	0.00	0	150.00
R186	On 07/02/2013	Bond Future	8.55	Call	11,137.14000		11.13714	10,462.39000	10.46239	11,137.140	13.38	0.00	0	0.00
R186	On 07/02/2013	Bond Future	8.55	Put	147.59000		0.14759	193.78000	0.19378	147.590	13.38	0.00	0	0.00

Contract Details			Strike	Call / Put	MTM	Yield	MarkPrice	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
R186	On 07/02/2013	Bond Future	8.45	Call	10,293.76000		10.29376	9,632.12000	9.63212	10,293.760	13.32	0.00	0	0.00
R186	On 07/02/2013	Bond Future	8.45	Put	200.42000		0.20042	259.72000	0.25972	200.420	13.32	0.00	0	0.00
R186	On 07/02/2013	Bond Future	8.47	Call	10,462.06000		10.46206	9,797.59000	9.79759	10,462.060	13.33	0.00	0	0.00
R186	On 07/02/2013	Bond Future	8.47	Put	188.69000		0.18869	245.16000	0.24516	188.690	13.33	0.00	0	0.00
R186	On 02/05/2013	Bond Future			7.45112		129.74902	7.53078	128.95985		13.00	25,949,804.00	200	12.00
R186	On 02/05/2013	Bond Future	7.41	Call	4,027.08000		4.02708	3,657.88000	3.65788	4,027.080	12.90	0.00	0	0.00
R186	On 02/05/2013	Bond Future	7.41	Put	4,437.16000		4.43716	4,857.13000	4.85713	4,437.160	12.90	0.00	0	0.00
R186	On 02/05/2013	Bond Future	7.39	Call	3,932.13000		3.93213	3,568.85000	3.56885	3,932.130	12.90	0.00	0	0.00
R186	On 02/05/2013	Bond Future	7.39	Put	4,542.34000		4.54234	4,968.23000	4.96823	4,542.340	12.90	0.00	0	0.00
R186	On 02/05/2013	Bond Future	7.40	Call	3,979.45000		3.97945	3,613.20000	3.61320	3,979.450	12.90	0.00	0	0.00
R186	On 02/05/2013	Bond Future	7.40	Put	4,489.54000		4.48954	4,912.46000	4.91246	4,489.540	12.90	0.00	0	0.00
R186	On 07/11/2013	Bond Future			7.58307		128.07911	7.68046	127.15418		13.78	0.00	0	0.00
R186	On 07/11/2013	Bond Future	8.14	Call	9,538.87000		9.53887	8,959.75000	8.95975	9,538.870	13.86	0.00	0	0.00
R186	On 07/11/2013	Bond Future	8.14	Put	4,376.93000		4.37693	4,722.74000	4.72274	4,376.930	13.86	0.00	0	0.00
R186	On 07/11/2013	Bond Future	8.15	Call	9,595.31000		9.59531	9,014.30000	9.01430	9,595.310	13.86	0.00	0	0.00
R186	On 07/11/2013	Bond Future	8.15	Put	4,343.45000		4.34345	4,687.37000	4.68737	4,343.450	13.86	0.00	0	0.00
R186	On 07/11/2013	Bond Future	8.16	Call	9,651.41000		9.65141	9,068.51000	9.06851	9,651.410	13.87	0.00	0	0.00
R186	On 07/11/2013	Bond Future	8.16	Put	4,309.73000		4.30973	4,651.76000	4.65176	4,309.730	13.87	0.00	0	0.00
R186	On 07/11/2013	Bond Future	8.75	Call	13,170.21000		13.17021	12,486.74000	12.48674	13,170.210	14.21	0.00	0	0.00
R186	On 07/11/2013	Bond Future	8.75	Put	2,693.67000		2.69367	2,935.13000	2.93513	2,693.670	14.21	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			217.50384		217.50384	217.43916	217.43916			0.00	0	154.00
R189	On 07/02/2013	Bond Future	212.99	Call	4,513.84000		4.51384	4,449.16000	4.44916	4,513.840		0.00	0	0.00

Contract Details			Strike	Call / Put	MTM	Yield	MarkPrice	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
R189	On 07/02/2013	Bond Future	212.99	Put	0.00000	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	4,503.84000	4.50384	4,439.16000	4.43916	4,503.840			0.00	0	0.00
R189	On 07/02/2013	Bond Future	213.00	Put	0.00000	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	4,493.84000	4.49384	4,429.16000	4.42916	4,493.840			0.00	0	0.00
R189	On 07/02/2013	Bond Future	213.01	Put	0.00000	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			287.05090	287.05090	284.41606	284.41606				0.00	0	2,543.00
R197	On 07/02/2013	Bond Future	278.99	Call	8,060.90000	8.06090	5,426.06000	5.42606	8,060.900			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	8,050.90000	8.05090	5,416.06000	5.41606	8,050.900			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	8,040.90000	8.04090	5,406.06000	5.40606	8,040.900			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			290.93518	290.93518	287.98005	287.98005				0.00	0	40.00
R197	On 02/05/2013	Bond Future	282.39	Call	8,545.18000	8.54518	5,590.05000	5.59005	8,545.180			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	8,535.18000	8.53518	5,580.05000	5.58005	8,535.180			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	8,525.18000	8.52518	5,570.05000	5.57005	8,525.180			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			5.07585	107.68781	5.08265	107.67541			1.41	0.00	0	1,540.00
R201	On 07/02/2013	Bond Future	4.98	Call	168.30000	0.16830	165.41000	0.16541	168.300		1.39	0.00	0	0.00
R201	On 07/02/2013	Bond Future	4.98	Put	343.31000	0.34331	352.82000	0.35282	343.310		1.39	0.00	0	0.00
R201	On 07/02/2013	Bond Future	5.60	Call	969.97000	0.96997	959.15000	0.95915	969.970		1.45	0.00	0	0.00
R201	On 07/02/2013	Bond Future	5.60	Put	19.62000	0.01962	21.20000	0.02120	19.620		1.45	0.00	0	0.00
R201	On 07/02/2013	Bond Future	6.20	Call	2,024.82000	2.02482	2,012.46000	2.01246	2,024.820		1.52	0.00	0	0.00

Contract Details			Strike	Call / Put	MTM	Yield	MarkPrice	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
R201	On 07/02/2013	Bond Future	6.20	Put	0.22000		0.00022	0.26000	0.00026	0.220	1.52	0.00	0	0.00
R201	On 07/02/2013	Bond Future	6.25	Call	2,113.61000		2.11361	2,101.24000	2.10124	2,113.610	1.52	0.00	0	0.00
R201	On 07/02/2013	Bond Future	6.25	Put	0.14000		0.00014	0.17000	0.00017	0.140	1.52	0.00	0	0.00
R201	On 07/02/2013	Bond Future	6.30	Call	2,202.33000		2.20233	2,189.94000	2.18994	2,202.330	1.52	0.00	0	0.00
R201	On 07/02/2013	Bond Future	6.30	Put	0.09000		0.00009	0.10000	0.00010	0.090	1.52	0.00	0	0.00
R201	On 02/05/2013	Bond Future			5.02051		109.02929	5.05962	108.96668		1.20	0.00	0	4.00
R201	On 02/05/2013	Bond Future	4.05	Call	6.73000		0.00673	5.54000	0.00554	6.730	1.13	0.00	0	0.00
R201	On 02/05/2013	Bond Future	4.05	Put	1,576.69000		1.57669	1,638.11000	1.63811	1,576.690	1.13	0.00	0	0.00
R201	On 02/05/2013	Bond Future	4.06	Call	7.11000		0.00711	5.86000	0.00586	7.110	1.13	0.00	0	0.00
R201	On 02/05/2013	Bond Future	4.06	Put	1,560.73000		1.56073	1,622.09000	1.62209	1,560.730	1.13	0.00	0	0.00
R201	On 02/05/2013	Bond Future	4.04	Call	6.37000		0.00637	5.24000	0.00524	6.370	1.13	0.00	0	0.00
R201	On 02/05/2013	Bond Future	4.04	Put	1,592.66000		1.59266	1,654.14000	1.65414	1,592.660	1.13	0.00	0	0.00
R201	On 07/11/2013	Bond Future			4.78032		107.66343	4.92602	107.50330		1.04	0.00	0	0.00
R201	On 07/11/2013	Bond Future	4.80	Call	435.52000		0.43552	359.27000	0.35927	435.520	1.03	0.00	0	0.00
R201	On 07/11/2013	Bond Future	4.80	Put	413.87000		0.41387	497.75000	0.49775	413.870	1.03	0.00	0	0.00
R201	On 07/11/2013	Bond Future	4.81	Call	441.11000		0.44111	364.20000	0.36420	441.110	1.03	0.00	0	0.00
R201	On 07/11/2013	Bond Future	4.81	Put	408.46000		0.40846	491.68000	0.49168	408.460	1.03	0.00	0	0.00
R201	On 07/11/2013	Bond Future	4.79	Call	429.98000		0.42998	354.38000	0.35438	429.980	1.03	0.00	0	0.00
R201	On 07/11/2013	Bond Future	4.79	Put	419.33000		0.41933	503.86000	0.50386	419.330	1.03	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			215.85776		215.85776	212.39382	212.39382			0.00	0	51,724.00
R202	On 07/02/2013	Bond Future	204.99	Call	10,867.76000		10.86776	7,403.82000	7.40382	10,867.760		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	10,857.76000		10.85776	7,393.82000	7.39382	10,857.760		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	10,847.76000		10.84776	7,383.82000	7.38382	10,847.760		0.00	0	0.00

Contract Details			Strike	Call / Put	MTM Yield	MarkPrice	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
R202	On 07/02/2013	Bond Future	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			218.77870	218.77870	215.05508	215.05508			0.00	0	1.00
R202	On 02/05/2013	Bond Future	211.04	Call	7,738.70000	7.73870	4,015.08000	4.01508	7,738.700		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	7,728.70000	7.72870	4,005.08000	4.00508	7,728.700		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	7,718.70000	7.71870	3,995.08000	3.99508	7,718.700		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			5.93135	112.60106	5.96143	112.47531		4.40	0.00	0	19,048.00
R203	On 07/02/2013	Bond Future	5.54	Call	234.54000	0.23454	213.78000	0.21378	234.540	4.32	0.00	0	10,000.00
R203	On 07/02/2013	Bond Future	5.54	Put	1,886.80000	1.88680	1,991.79000	1.99179	1,886.800	4.32	0.00	0	0.00
R203	On 07/02/2013	Bond Future	6.11	Call	1,243.08000	1.24308	1,169.67000	1.16967	1,243.080	4.43	0.00	0	12,600.00
R203	On 07/02/2013	Bond Future	6.11	Put	498.83000	0.49883	551.17000	0.55117	498.830	4.43	0.00	0	3,254.00
R203	On 07/02/2013	Bond Future	6.45	Call	2,307.14000	2.30714	2,205.23000	2.20523	2,307.140	4.53	0.00	0	0.00
R203	On 07/02/2013	Bond Future	6.45	Put	163.51000	0.16351	187.35000	0.18735	163.510	4.53	0.00	0	0.00
R203	On 07/02/2013	Bond Future	6.55	Call	2,663.09000	2.66309	2,555.22000	2.55522	2,663.090	4.55	0.00	0	0.00
R203	On 07/02/2013	Bond Future	6.55	Put	112.09000	0.11209	129.97000	0.12997	112.090	4.55	0.00	0	0.00
R203	On 07/02/2013	Bond Future	6.65	Call	3,031.51000	3.03151	2,918.81000	2.91881	3,031.510	4.58	0.00	0	0.00
R203	On 07/02/2013	Bond Future	6.65	Put	75.03000	0.07503	88.08000	0.08808	75.030	4.58	0.00	0	30,250.00
R203	On 07/02/2013	Bond Future	6.94	Call	4,142.60000	4.14260	4,021.42000	4.02142	4,142.600	4.65	0.00	0	0.00
R203	On 07/02/2013	Bond Future	6.94	Put	20.85000	0.02085	25.42000	0.02542	20.850	4.65	0.00	0	0.00
R203	On 07/02/2013	Bond Future	7.15	Call	4,962.74000	4.96274	4,838.78000	4.83878	4,962.740	4.67	0.00	0	0.00
R203	On 07/02/2013	Bond Future	7.15	Put	6.93000	0.00693	8.72000	0.00872	6.930	4.67	0.00	0	0.00
R203	On 07/02/2013	Bond Future	6.50	Call	2,483.41000	2.48341	2,378.37000	2.37837	2,483.410	4.54	0.00	0	0.00
R203	On 07/02/2013	Bond Future	6.50	Put	135.86000	0.13586	156.57000	0.15657	135.860	4.54	0.00	0	0.00
R203	On 02/05/2013	Bond Future			5.96048	109.84672	6.00544	109.66769		4.38	0.00	0	22.00
R203	On 02/05/2013	Bond Future	5.90	Call	1,093.93000	1.09393	1,015.31000	1.01531	1,093.930	4.36	0.00	0	0.00

Contract Details			Strike	Call / Put	MTM	Yield	MarkPrice	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
R203	On 02/05/2013	Bond Future	5.90	Put	1,335.33000		1.33533	1,435.74000	1.43574	1,335.330	4.36	0.00	0	0.00
R203	On 02/05/2013	Bond Future	5.91	Call	1,113.09000		1.11309	1,033.53000	1.03353	1,113.090	4.37	0.00	0	0.00
R203	On 02/05/2013	Bond Future	5.91	Put	1,314.53000		1.31453	1,414.00000	1.41400	1,314.530	4.37	0.00	0	0.00
R203	On 02/05/2013	Bond Future	5.89	Call	1,074.98000		1.07498	997.29000	0.99729	1,074.980	4.36	0.00	0	0.00
R203	On 02/05/2013	Bond Future	5.89	Put	1,356.36000		1.35636	1,457.70000	1.45770	1,356.360	4.36	0.00	0	0.00
R203	On 07/11/2013	Bond Future			6.03136		108.81299	6.11133	108.53056		4.44	0.00	0	0.00
R203	On 07/11/2013	Bond Future	6.00	Call	1,779.86000		1.77986	1,645.16000	1.64516	1,779.860	4.41	0.00	0	0.00
R203	On 07/11/2013	Bond Future	6.00	Put	1,890.87000		1.89087	2,038.60000	2.03860	1,890.870	4.41	0.00	0	0.00
R203	On 07/11/2013	Bond Future	6.01	Call	1,797.40000		1.79740	1,661.83000	1.66183	1,797.400	4.41	0.00	0	0.00
R203	On 07/11/2013	Bond Future	6.01	Put	1,873.00000		1.87300	2,019.86000	2.01986	1,873.000	4.41	0.00	0	0.00
R203	On 07/11/2013	Bond Future	5.99	Call	1,762.42000		1.76242	1,628.59000	1.62859	1,762.420	4.41	0.00	0	0.00
R203	On 07/11/2013	Bond Future	5.99	Put	1,908.86000		1.90886	2,057.46000	2.05746	1,908.860	4.41	0.00	0	0.00
R203	On 15/09/2017	Price Contribution			100.00000		100.00000	100.00000	100.00000			0.00	0	0.00
R203/R157	On 15/09/2017	Price Contribution			100.00000		100.00000	100.00000	100.00000			0.00	0	0.00
R204	On 07/02/2013	Bond Future			6.16189		110.07260	6.18168	109.97143		5.97	0.00	0	11,672.00
R204	On 07/02/2013	Bond Future	7.29	Call	5,611.49000		5.61149	5,514.00000	5.51400	5,611.490	6.33	0.00	0	0.00
R204	On 07/02/2013	Bond Future	7.29	Put	23.95000		0.02395	27.63000	0.02763	23.950	6.33	0.00	0	0.00
R204	On 07/02/2013	Bond Future	7.45	Call	6,362.10000		6.36210	6,262.83000	6.26283	6,362.100	6.33	0.00	0	0.00
R204	On 07/02/2013	Bond Future	7.45	Put	10.88000		0.01088	12.78000	0.01278	10.880	6.33	0.00	0	0.00
R204	On 07/02/2013	Bond Future	7.95	Call	8,693.96000		8.69396	8,592.94000	8.59294	8,693.960	6.33	0.00	0	0.00
R204	On 07/02/2013	Bond Future	7.95	Put	0.61000		0.00061	0.76000	0.00076	0.610	6.33	0.00	0	0.00
R204	On 07/02/2013	Bond Future	8.00	Call	8,924.35000		8.92435	8,823.29000	8.82329	8,924.350	6.33	0.00	0	0.00
R204	On 07/02/2013	Bond Future	8.00	Put	0.44000		0.00044	0.55000	0.00055	0.440	6.33	0.00	0	0.00
R204	On 07/02/2013	Bond Future	8.05	Call	9,154.14000		9.15414	9,053.06000	9.05306	9,154.140	6.33	0.00	0	0.00
R204	On 07/02/2013	Bond Future	8.05	Put	0.31000		0.00031	0.40000	0.00040	0.310	6.33	0.00	0	0.00
R204	On 02/05/2013	Bond Future			6.19863		111.44382	6.22983	111.29022		6.09	0.00	0	24.00
R204	On 02/05/2013	Bond Future	6.30	Call	1,973.53000		1.97353	1,895.38000	1.89538	1,973.530	6.11	0.00	0	0.00

Contract Details			Strike	Call / Put	MTM	Yield	MarkPrice	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
R204	On 02/05/2013	Bond Future	6.30	Put	1,475.46000		1.47546	1,550.91000	1.55091	1,475.460	6.11	0.00	0	0.00
R204	On 02/05/2013	Bond Future	6.31	Call	2,000.85000		2.00085	1,922.01000	1.92201	2,000.850	6.11	0.00	0	0.00
R204	On 02/05/2013	Bond Future	6.31	Put	1,453.80000		1.45380	1,528.56000	1.52856	1,453.800	6.11	0.00	0	0.00
R204	On 02/05/2013	Bond Future	6.29	Call	1,946.41000		1.94641	1,868.96000	1.86896	1,946.410	6.10	0.00	0	0.00
R204	On 02/05/2013	Bond Future	6.29	Put	1,497.35000		1.49735	1,573.50000	1.57350	1,497.350	6.10	0.00	0	0.00
R204	On 07/11/2013	Bond Future			6.28514		110.52985	6.34207	110.27381		6.15	0.00	0	0.00
R204	On 07/11/2013	Bond Future	6.30	Call	2,620.32000		2.62032	2,494.11000	2.49411	2,620.320	6.13	0.00	0	0.00
R204	On 07/11/2013	Bond Future	6.30	Put	2,553.42000		2.55342	2,683.25000	2.68325	2,553.420	6.13	0.00	0	0.00
R204	On 07/11/2013	Bond Future	6.31	Call	2,642.96000		2.64296	2,516.04000	2.51604	2,642.960	6.13	0.00	0	0.00
R204	On 07/11/2013	Bond Future	6.31	Put	2,531.06000		2.53106	2,660.18000	2.66018	2,531.060	6.13	0.00	0	0.00
R204	On 07/11/2013	Bond Future	7.00	Call	4,504.82000		4.50482	4,332.13000	4.33213	4,504.820	6.31	0.00	0	0.00
R204	On 07/11/2013	Bond Future	7.00	Put	1,343.21000		1.34321	1,426.56000	1.42656	1,343.210	6.31	0.00	0	180.00
R204	On 07/11/2013	Bond Future	6.29	Call	2,597.79000		2.59779	2,472.29000	2.47229	2,597.790	6.13	0.00	0	0.00
R204	On 07/11/2013	Bond Future	6.29	Put	2,575.91000		2.57591	2,706.45000	2.70645	2,575.910	6.13	0.00	0	0.00
R204	On 21/12/2018	Price Contribution			100.00000		100.00000	100.00000	100.00000			0.00	0	0.00
R204/R157	On 15/01/2020	Price Contribution			100.00000		100.00000	100.00000	100.00000			0.00	0	0.00
R204/R203	On 21/12/2018	Price Contribution			100.00000		100.00000	100.00000	100.00000			0.00	0	0.00
R206	On 07/02/2013	Bond Future			5.05955		102.74720	5.06318	102.74391		0.63	0.00	0	1,120.00
R206	On 07/02/2013	Bond Future	4.76	Call	20.47000		0.02047	20.47000	0.02047	20.470	0.62	0.00	0	0.00
R206	On 07/02/2013	Bond Future	4.76	Put	292.63000		0.29263	295.92000	0.29592	292.630	0.62	0.00	0	0.00
R206	On 07/02/2013	Bond Future	5.00	Call	81.63000		0.08163	81.09000	0.08109	81.630	0.63	0.00	0	0.00
R206	On 07/02/2013	Bond Future	5.00	Put	135.64000		0.13564	138.39000	0.13839	135.640	0.63	0.00	0	0.00
R206	On 07/02/2013	Bond Future	5.95	Call	802.70000		0.80270	799.44000	0.79944	802.700	0.69	0.00	0	0.00
R206	On 07/02/2013	Bond Future	5.95	Put	0.25000		0.00025	0.28000	0.00028	0.250	0.69	0.00	0	0.00
R206	On 07/02/2013	Bond Future	6.00	Call	847.36000		0.84736	844.09000	0.84409	847.360	0.69	0.00	0	0.00
R206	On 07/02/2013	Bond Future	6.00	Put	0.15000		0.00015	0.17000	0.00017	0.150	0.69	0.00	0	0.00

Contract Details			Strike	Call / Put	MTM	Yield	MarkPrice	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
R206	On 07/02/2013	Bond Future	6.05	Call	892.04000		0.89204	888.76000	0.88876	892.040	0.69	0.00	0	0.00
R206	On 07/02/2013	Bond Future	6.05	Put	0.09000		0.00009	0.10000	0.00010	0.090	0.69	0.00	0	0.00
R206	On 02/05/2013	Bond Future			4.93939	104.02743		5.01494	103.97585		0.51	0.00	0	23.00
R206	On 02/05/2013	Bond Future	3.40	Call	0.03000		0.00003	0.02000	0.00002	0.030	0.48	0.00	0	0.00
R206	On 02/05/2013	Bond Future	3.40	Put	1,060.84000		1.06084	1,112.41000	1.11241	1,060.840	0.48	0.00	0	0.00
R206	On 02/05/2013	Bond Future	3.41	Call	0.04000		0.00004	0.02000	0.00002	0.040	0.48	0.00	0	0.00
R206	On 02/05/2013	Bond Future	3.41	Put	1,053.90000		1.05390	1,105.46000	1.10546	1,053.900	0.48	0.00	0	0.00
R206	On 02/05/2013	Bond Future	3.39	Call	0.03000		0.00003	0.02000	0.00002	0.030	0.48	0.00	0	0.00
R206	On 02/05/2013	Bond Future	3.39	Put	1,067.79000		1.06779	1,119.36000	1.11936	1,067.790	0.48	0.00	0	0.00
R206	On 07/11/2013	Bond Future			3.19901	103.17129		4.00696	103.02614		0.15	0.00	0	0.00
R206	On 07/11/2013	Bond Future	4.30	Call	203.95000		0.20395	89.08000	0.08908	203.950	0.15	0.00	0	0.00
R206	On 07/11/2013	Bond Future	4.30	Put	6.26000		0.00626	36.54000	0.03654	6.260	0.15	0.00	0	0.00
R206	On 07/11/2013	Bond Future	4.31	Call	205.58000		0.20558	90.23000	0.09023	205.580	0.15	0.00	0	0.00
R206	On 07/11/2013	Bond Future	4.31	Put	6.10000		0.00610	35.90000	0.03590	6.100	0.15	0.00	0	0.00
R206	On 07/11/2013	Bond Future	4.29	Call	202.32000		0.20232	87.94000	0.08794	202.320	0.15	0.00	0	0.00
R206	On 07/11/2013	Bond Future	4.29	Put	6.43000		0.00643	37.20000	0.03720	6.430	0.15	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			6.44615	104.98583		6.48674	104.75625		7.27	0.00	0	6,643.00
R207	On 07/02/2013	Bond Future	7.66	Call	6,628.50000		6.62850	6,405.08000	6.40508	6,628.500	7.65	0.00	0	0.00
R207	On 07/02/2013	Bond Future	7.66	Put	23.06000		0.02306	29.22000	0.02922	23.060	7.65	0.00	0	0.00
R207	On 07/02/2013	Bond Future	7.80	Call	7,345.52000		7.34552	7,119.43000	7.11943	7,345.520	7.65	0.00	0	0.00
R207	On 07/02/2013	Bond Future	7.80	Put	11.80000		0.01180	15.29000	0.01529	11.800	7.65	0.00	0	0.00
R207	On 07/02/2013	Bond Future	8.20	Call	9,379.25000		9.37925	9,150.20000	9.15020	9,379.250	7.65	0.00	0	0.00
R207	On 07/02/2013	Bond Future	8.20	Put	1.35000		0.00135	1.88000	0.00188	1.350	7.65	0.00	0	0.00
R207	On 07/02/2013	Bond Future	8.25	Call	9,630.66000		9.63066	9,401.49000	9.40149	9,630.660	7.65	0.00	0	0.00
R207	On 07/02/2013	Bond Future	8.25	Put	1.00000		0.00100	1.41000	0.00141	1.000	7.65	0.00	0	0.00
R207	On 07/02/2013	Bond Future	8.30	Call	9,881.34000		9.88134	9,652.07000	9.65207	9,881.340	7.65	0.00	0	0.00
R207	On 07/02/2013	Bond Future	8.30	Put	0.74000		0.00074	1.05000	0.00105	0.740	7.65	0.00	0	0.00

Contract Details			Strike	Call / Put	MTM	Yield	MarkPrice	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
R207	On 02/05/2013	Bond Future			6.49141		106.29392	6.54277	106.01231		7.45	0.00	0	0.00
R207	On 02/05/2013	Bond Future	6.45	Call	1,885.51000		1.88551	1,757.11000	1.75711	1,885.510	7.44	0.00	0	0.00
R207	On 02/05/2013	Bond Future	6.45	Put	2,113.25000		2.11325	2,266.46000	2.26646	2,113.250	7.44	0.00	0	0.00
R207	On 02/05/2013	Bond Future	6.46	Call	1,912.18000		1.91218	1,782.55000	1.78255	1,912.180	7.44	0.00	0	0.00
R207	On 02/05/2013	Bond Future	6.46	Put	2,084.87000		2.08487	2,236.85000	2.23685	2,084.870	7.44	0.00	0	0.00
R207	On 02/05/2013	Bond Future	6.44	Call	1,859.07000		1.85907	1,731.90000	1.73190	1,859.070	7.44	0.00	0	0.00
R207	On 02/05/2013	Bond Future	6.44	Put	2,141.90000		2.14190	2,296.34000	2.29634	2,141.900	7.44	0.00	0	0.00
R207	On 07/11/2013	Bond Future			6.59490		105.62958	6.67019	105.24598		7.67	0.00	0	0.00
R207	On 07/11/2013	Bond Future	6.70	Call	3,359.59000		3.35959	3,159.99000	3.15999	3,359.590	7.66	0.00	0	0.00
R207	On 07/11/2013	Bond Future	6.70	Put	2,824.59000		2.82459	3,008.59000	3.00859	2,824.590	7.66	0.00	0	0.00
R207	On 07/11/2013	Bond Future	6.71	Call	3,386.47000		3.38647	3,185.87000	3.18587	3,386.470	7.66	0.00	0	0.00
R207	On 07/11/2013	Bond Future	6.71	Put	2,800.75000		2.80075	2,983.75000	2.98375	2,800.750	7.66	0.00	0	0.00
R207	On 07/11/2013	Bond Future	6.69	Call	3,332.82000		3.33282	3,134.22000	3.13422	3,332.820	7.66	0.00	0	0.00
R207	On 07/11/2013	Bond Future	6.69	Put	2,848.58000		2.84858	3,033.58000	3.03358	2,848.580	7.66	0.00	0	0.00
R207	On 15/01/2020	Price Contribution			100.00000		100.00000	100.00000	100.00000			0.00	0	0.00
R207/R157	On 15/01/2020	Price Contribution			100.00000		100.00000	100.00000	100.00000			0.00	0	0.00
R207/R203	On 15/01/2020	Price Contribution			100.00000		100.00000	100.00000	100.00000			0.00	0	0.00
R208	On 07/02/2013	Bond Future			6.54500		103.76959	6.58559	103.51517		8.54	0.00	0	18,998.00
R208	On 07/02/2013	Bond Future	8.00	Call	8,657.43000		8.65743	8,406.42000	8.40642	8,657.430	9.00	0.00	0	0.00
R208	On 07/02/2013	Bond Future	8.00	Put	11.81000		0.01181	15.22000	0.01522	11.810	9.00	0.00	0	0.00
R208	On 07/02/2013	Bond Future	8.05	Call	8,935.35000		8.93535	8,683.71000	8.68371	8,935.350	9.00	0.00	0	0.00
R208	On 07/02/2013	Bond Future	8.05	Put	9.28000		0.00928	12.06000	0.01206	9.280	9.00	0.00	0	0.00
R208	On 07/02/2013	Bond Future	8.83	Call	13,166.87000		13.16687	12,912.50000	12.91250	13,166.870	9.00	0.00	0	0.00
R208	On 07/02/2013	Bond Future	8.83	Put	0.11000		0.00011	0.16000	0.00016	0.110	9.00	0.00	0	0.00
R208	On 07/02/2013	Bond Future	6.00	Call	320.48000		0.32048	285.98000	0.28598	320.480	8.31	0.00	0	12,250.00
R208	On 07/02/2013	Bond Future	6.00	Put	3,814.40000		3.81440	4,034.32000	4.03432	3,814.400	8.31	0.00	0	0.00

Contract Details			Strike	Call / Put	MTM	Yield	MarkPrice	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
R208	On 07/02/2013	Bond Future	7.78	Call	7,430.93000		7.43093	7,184.47000	7.18447	7,430.930	9.00	0.00	0	0.00
R208	On 07/02/2013	Bond Future	7.78	Put	31.98000		0.03198	39.94000	0.03994	31.980	9.00	0.00	0	0.00
R208	On 07/02/2013	Bond Future	7.85	Call	7,821.41000		7.82141	7,573.14000	7.57314	7,821.410	9.00	0.00	0	0.00
R208	On 07/02/2013	Bond Future	7.85	Put	23.54000		0.02354	29.69000	0.02969	23.540	9.00	0.00	0	0.00
R208	On 07/02/2013	Bond Future	7.95	Call	8,379.05000		8.37905	8,128.80000	8.12880	8,379.050	9.00	0.00	0	0.00
R208	On 07/02/2013	Bond Future	7.95	Put	14.94000		0.01494	19.11000	0.01911	14.940	9.00	0.00	0	0.00
R208	On 02/05/2013	Bond Future			6.58635		101.66901	6.63634	101.36359		9.01	0.00	0	47.00
R208	On 02/05/2013	Bond Future	6.66	Call	2,532.01000		2.53201	2,377.43000	2.37743	2,532.010	8.99	0.00	0	0.00
R208	On 02/05/2013	Bond Future	6.66	Put	2,082.43000		2.08243	2,233.27000	2.23327	2,082.430	8.99	0.00	0	0.00
R208	On 02/05/2013	Bond Future	6.64	Call	2,468.17000		2.46817	2,316.17000	2.31617	2,468.170	8.98	0.00	0	0.00
R208	On 02/05/2013	Bond Future	6.64	Put	2,140.43000		2.14043	2,293.85000	2.29385	2,140.430	8.98	0.00	0	0.00
R208	On 02/05/2013	Bond Future	6.65	Call	2,499.98000		2.49998	2,346.68000	2.34668	2,499.980	8.99	0.00	0	0.00
R208	On 02/05/2013	Bond Future	6.65	Put	2,111.29000		2.11129	2,263.41000	2.26341	2,111.290	8.99	0.00	0	0.00
R208	On 07/11/2013	Bond Future			6.68408		101.16663	6.75452	100.76137		9.38	0.00	0	0.00
R208	On 07/11/2013	Bond Future	6.81	Call	3,971.07000		3.97107	3,757.26000	3.75726	3,971.070	9.34	0.00	0	0.00
R208	On 07/11/2013	Bond Future	6.81	Put	3,248.04000		3.24804	3,439.49000	3.43949	3,248.040	9.34	0.00	0	0.00
R208	On 07/11/2013	Bond Future	7.50	Call	6,362.31000		6.36231	6,083.10000	6.08310	6,362.310	9.60	0.00	0	0.00
R208	On 07/11/2013	Bond Future	7.50	Put	1,788.95000		1.78895	1,915.00000	1.91500	1,788.950	9.60	0.00	0	230.00
R208	On 07/11/2013	Bond Future	6.79	Call	3,911.01000		3.91101	3,699.25000	3.69925	3,911.010	9.34	0.00	0	0.00
R208	On 07/11/2013	Bond Future	6.79	Put	3,302.39000		3.30239	3,495.89000	3.49589	3,302.390	9.34	0.00	0	0.00
R208	On 07/11/2013	Bond Future	6.80	Call	3,940.98000		3.94098	3,728.20000	3.72820	3,940.980	9.34	0.00	0	0.00
R208	On 07/11/2013	Bond Future	6.80	Put	3,275.13000		3.27513	3,467.61000	3.46761	3,275.130	9.34	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

Contract Details			Strike	Call / Put	MTM	Yield	MarkPrice	Previous MTM	Previous Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
R209	On 07/02/2013	Bond Future			8.21083		82.13826	8.27716	81.56732		15.91		0.00	0	11,374.00
R209	On 07/02/2013	Bond Future	8.63	Call	4,309.02000		4.30902	3,901.27000	3.90127	4,309.020	15.97		0.00	0	0.00
R209	On 07/02/2013	Bond Future	8.63	Put	805.15000		0.80515	968.34000	0.96834	805.150	15.97		0.00	0	11,000.00
R209	On 07/02/2013	Bond Future	8.83	Call	5,559.56000		5.55956	5,098.49000	5.09849	5,559.560	16.07		0.00	0	0.00
R209	On 07/02/2013	Bond Future	8.83	Put	467.97000		0.46797	577.84000	0.57784	467.970	16.07		0.00	0	14,000.00
R209	On 07/02/2013	Bond Future	8.95	Call	6,349.39000		6.34939	5,862.67000	5.86267	6,349.390	16.13		0.00	0	0.00
R209	On 07/02/2013	Bond Future	8.95	Put	330.01000		0.33001	414.23000	0.41423	330.010	16.13		0.00	0	0.00
R209	On 07/02/2013	Bond Future	9.06	Call	7,089.76000		7.08976	6,583.60000	6.58360	7,089.760	16.19		0.00	0	0.00
R209	On 07/02/2013	Bond Future	9.06	Put	235.81000		0.23581	300.59000	0.30059	235.810	16.19		0.00	0	0.00
R209	On 07/02/2013	Bond Future	9.10	Call	7,361.59000		7.36159	6,849.28000	6.84928	7,361.590	16.21		0.00	0	0.00
R209	On 07/02/2013	Bond Future	9.10	Put	207.87000		0.20787	266.50000	0.26650	207.870	16.21		0.00	0	0.00
R209	On 07/02/2013	Bond Future	9.00	Call	6,684.43000		6.68443	6,188.42000	6.18842	6,684.430	16.16		0.00	0	0.00
R209	On 07/02/2013	Bond Future	9.00	Put	283.83000		0.28383	358.76000	0.35876	283.830	16.16		0.00	0	0.00
R209	On 07/02/2013	Bond Future	9.05	Call	7,021.97000		7.02197	6,517.43000	6.51743	7,021.970	16.18		0.00	0	0.00
R209	On 07/02/2013	Bond Future	9.05	Put	243.27000		0.24327	309.67000	0.30967	243.270	16.18		0.00	0	0.00
R209	On 02/05/2013	Bond Future			8.26949		80.01943	8.34191	79.40386		18.24		0.00	0	33.00
R209	On 02/05/2013	Bond Future	8.01	Call	2,662.90000		2.66290	2,421.16000	2.42116	2,662.900	18.01		0.00	0	0.00
R209	On 02/05/2013	Bond Future	8.01	Put	4,930.67000		4.93067	5,304.50000	5.30450	4,930.670	18.01		0.00	0	0.00
R209	On 02/05/2013	Bond Future	7.99	Call	2,593.56000		2.59356	2,356.36000	2.35636	2,593.560	18.01		0.00	0	0.00
R209	On 02/05/2013	Bond Future	7.99	Put	5,040.24000		5.04024	5,418.61000	5.41861	5,040.240	18.01		0.00	0	0.00
R209	On 02/05/2013	Bond Future	8.00	Call	2,628.19000		2.62819	2,388.73000	2.38873	2,628.190	18.01		0.00	0	0.00
R209	On 02/05/2013	Bond Future	8.00	Put	4,985.34000		4.98534	5,361.45000	5.36145	4,985.340	18.01		0.00	0	0.00
R209	On 07/11/2013	Bond Future			8.40449		79.15235	8.48976	78.44781		21.38		0.00	0	0.00
R209	On 07/11/2013	Bond Future	8.81	Call	8,102.38000		8.10238	7,680.04000	7.68004	8,102.380	21.43		0.00	0	0.00
R209	On 07/11/2013	Bond Future	8.81	Put	4,837.54000		4.83754	5,119.74000	5.11974	4,837.540	21.43		0.00	0	0.00
R209	On 07/11/2013	Bond Future	9.50	Call	11,322.70000		11.32270	10,816.50000	10.81650	11,322.700	21.99		0.00	0	0.00
R209	On 07/11/2013	Bond Future	9.50	Put	2,970.50000		2.97050	3,168.84000	3.16884	2,970.500	21.99		0.00	0	180.00
R209	On 07/11/2013	Bond Future	8.79	Call	8,013.67000		8.01367	7,594.04000	7.59404	8,013.670	21.41		0.00	0	0.00

Contract Details			Strike	Call / Put	MTM	Yield	MarkPrice	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
R209	On 07/11/2013	Bond Future	8.79	Put	4,904.87000		4.90487	5,189.78000	5.18978	4,904.870	21.41	0.00	0	0.00
R209	On 07/11/2013	Bond Future	8.80	Call	8,057.98000		8.05798	7,637.00000	7.63700	8,057.980	21.42	0.00	0	0.00
R209	On 07/11/2013	Bond Future	8.80	Put	4,871.10000		4.87110	5,154.66000	5.15466	4,871.100	21.42	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			164.69569		164.69569	163.58590	163.58590			0.00	0	1,212.00
R210	On 07/02/2013	Bond Future	156.99	Call	7,705.69000		7.70569	6,595.90000	6.59590	7,705.690		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	7,695.69000		7.69569	6,585.90000	6.58590	7,695.690		0.00	0	0.00
R210	On 07/02/2013	Bond Future	157.00	Put	0.00000		0.00000	0.00000	0.00000	0.000		0.00	0	0.00
R210	On 07/02/2013	Bond Future	157.01	Call	7,685.69000		7.68569	6,575.90000	6.57590	7,685.690		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			165.07149		165.07149	163.78338	163.78338			0.00	0	7.00
R210	On 02/05/2013	Bond Future	161.14	Call	3,931.49000		3.93149	2,643.38000	2.64338	3,931.490		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	3,921.49000		3.92149	2,633.38000	2.63338	3,921.490		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	3,911.49000		3.91149	2,623.38000	2.62338	3,911.490		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			125.74653		125.74653	125.70561	125.70561			0.00	0	522.00
R211	On 07/02/2013	Bond Future	122.99	Call	2,756.53000		2.75653	2,715.61000	2.71561	2,756.530		0.00	0	0.00

Contract Details			Strike	Call / Put	MTM	Yield	MarkPrice	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
R211	On 07/02/2013	Bond Future	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	2,746.53000		2.74653	2,705.61000	2.70561	2,746.530		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	2,736.53000		2.73653	2,695.61000	2.69561	2,736.530		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			127.44836		127.44836	127.28077	127.28077			0.00	0	7.00
R211	On 02/05/2013	Bond Future	125.69	Call	1,758.36000		1.75836	1,590.77000	1.59077	1,758.360		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	1,748.36000		1.74836	1,580.77000	1.58077	1,748.360		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	1,738.36000		1.73836	1,570.77000	1.57077	1,738.360		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			132.66948		132.66948	131.53654	131.53654			0.00	0	3,064.00
R212	On 07/02/2013	Bond Future	128.99	Call	3,679.48000		3.67948	2,546.54000	2.54654	3,679.480		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	3,669.48000		3.66948	2,536.54000	2.53654	3,669.480		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	3,659.48000		3.65948	2,526.54000	2.52654	3,659.480		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			134.46500		134.46500	133.18478	133.18478			0.00	0	11.00
R212	On 02/05/2013	Bond Future	131.09	Call	3,375.00000		3.37500	2,094.78000	2.09478	3,375.000		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	3,365.00000		3.36500	2,084.78000	2.08478	3,365.000		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	3,355.00000		3.35500	2,074.78000	2.07478	3,355.000		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

Contract Details			Strike	Call / Put	MTM	Yield	MarkPrice	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
R213	On 07/02/2013	Bond Future			7.91686		94.45705	7.99851	93.73349		15.76	0.00	0	9,399.00
R213	On 07/02/2013	Bond Future	8.90	Call	8,419.30000		8.41930	7,769.28000	7.76928	8,419.300	16.06	0.00	0	0.00
R213	On 07/02/2013	Bond Future	8.90	Put	234.33000		0.23433	307.87000	0.30787	234.330	16.06	0.00	0	0.00
R213	On 07/02/2013	Bond Future	8.95	Call	8,774.58000		8.77458	8,116.47000	8.11647	8,774.580	16.09	0.00	0	0.00
R213	On 07/02/2013	Bond Future	8.95	Put	202.55000		0.20255	268.00000	0.26800	202.550	16.09	0.00	0	0.00
R213	On 07/02/2013	Bond Future	9.00	Call	9,131.06000		9.13106	8,465.59000	8.46559	9,131.060	16.11	0.00	0	0.00
R213	On 07/02/2013	Bond Future	9.00	Put	174.64000		0.17464	232.73000	0.23273	174.640	16.11	0.00	0	0.00
R213	On 07/02/2013	Bond Future	9.05	Call	9,488.37000		9.48837	8,816.21000	8.81621	9,488.370	16.13	0.00	0	0.00
R213	On 07/02/2013	Bond Future	9.05	Put	150.20000		0.15020	201.60000	0.20160	150.200	16.13	0.00	0	0.00
R213	On 02/05/2013	Bond Future			7.97369		92.09887	8.06240	91.32330		16.96	0.00	0	5.00
R213	On 02/05/2013	Bond Future	7.86	Call	3,440.88000		3.44088	3,093.72000	3.09372	3,440.880	16.80	0.00	0	0.00
R213	On 02/05/2013	Bond Future	7.86	Put	4,449.02000		4.44902	4,877.43000	4.87743	4,449.020	16.80	0.00	0	0.00
R213	On 02/05/2013	Bond Future	7.84	Call	3,361.21000		3.36121	3,019.62000	3.01962	3,361.210	16.80	0.00	0	0.00
R213	On 02/05/2013	Bond Future	7.84	Put	4,548.37000		4.54837	4,982.35000	4.98235	4,548.370	16.80	0.00	0	0.00
R213	On 02/05/2013	Bond Future	7.85	Call	3,400.91000		3.40091	3,056.53000	3.05653	3,400.910	16.80	0.00	0	0.00
R213	On 02/05/2013	Bond Future	7.85	Put	4,498.50000		4.49850	4,929.69000	4.92969	4,498.500	16.80	0.00	0	0.00
R213	On 07/11/2013	Bond Future			8.10831		91.18238	8.21209	90.30321		18.21	0.00	0	0.00
R213	On 07/11/2013	Bond Future	8.61	Call	8,505.02000		8.50502	7,962.42000	7.96242	8,505.020	18.29	0.00	0	0.00
R213	On 07/11/2013	Bond Future	8.61	Put	4,367.70000		4.36770	4,704.27000	4.70427	4,367.700	18.29	0.00	0	0.00
R213	On 07/11/2013	Bond Future	8.59	Call	8,409.71000		8.40971	7,870.57000	7.87057	8,409.710	18.27	0.00	0	0.00
R213	On 07/11/2013	Bond Future	8.59	Put	4,431.99000		4.43199	4,772.02000	4.77202	4,431.990	18.27	0.00	0	0.00
R213	On 07/11/2013	Bond Future	8.60	Call	8,457.32000		8.45732	7,916.45000	7.91645	8,457.320	18.28	0.00	0	0.00
R213	On 07/11/2013	Bond Future	8.60	Put	4,399.74000		4.39974	4,738.04000	4.73804	4,399.740	18.28	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			8.24548		83.98427	8.31184	83.38009		17.39	0.00	0	1,714.00

Contract Details			Strike	Call / Put	MTM	Yield	MarkPrice	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
R214	On 07/02/2013	Bond Future	8.59	Call	4,199.92000		4.19992	3,799.17000	3.79917	4,199.920	17.44	0.00	0	0.00
R214	On 07/02/2013	Bond Future	8.59	Put	1,142.50000		1.14250	1,345.93000	1.34593	1,142.500	17.44	0.00	0	0.00
R214	On 07/02/2013	Bond Future	8.60	Call	4,259.51000		4.25951	3,855.55000	3.85555	4,259.510	17.44	0.00	0	0.00
R214	On 07/02/2013	Bond Future	8.60	Put	1,116.21000		1.11621	1,316.43000	1.31643	1,116.210	17.44	0.00	0	0.00
R214	On 07/02/2013	Bond Future	8.61	Call	4,319.42000		4.31942	3,912.27000	3.91227	4,319.420	17.45	0.00	0	0.00
R214	On 07/02/2013	Bond Future	8.61	Put	1,090.41000		1.09041	1,287.44000	1.28744	1,090.410	17.45	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				1.39480	1.39480	1.39640	1.39640		12.23	0.00	0	0.00
YUAN/R	On 14/12/2012	Foreign Exchange Future	1.18	Call	2,168.00280		0.21680	2,184.00420	0.21840	2,168.003	30.00	0.00	0	0.00
YUAN/R	On 14/12/2012	Foreign Exchange Future	1.18	Put	0.00280		0.00000	0.00420	0.00000	0.003	30.00	0.00	0	0.00
YUAN/R	On 14/12/2012	Foreign Exchange Future	1.23	Call	1,668.00250		0.16680	1,684.00390	0.16840	1,668.003	22.80	0.00	0	0.00
YUAN/R	On 14/12/2012	Foreign Exchange Future	1.23	Put	0.00250		0.00000	0.00390	0.00000	0.003	22.80	0.00	0	0.00
YUAN/R	On 14/12/2012	Foreign Exchange Future	1.28	Call	1,168.01150		0.11680	1,184.01660	0.11840	1,168.011	17.44	0.00	0	0.00
YUAN/R	On 14/12/2012	Foreign Exchange Future	1.28	Put	0.01150		0.00000	0.01660	0.00000	0.011	17.44	0.00	0	0.00
YUAN/R	On 14/12/2012	Foreign Exchange Future	1.34	Call	548.88200		0.05489	565.01350	0.05650	548.882	12.60	0.00	0	0.00
YUAN/R	On 14/12/2012	Foreign Exchange Future	1.34	Put	0.88200		0.00009	1.01350	0.00010	0.882	12.60	0.00	0	0.00
YUAN/R	On 14/12/2012	Foreign Exchange Future	1.35	Call	449.93750		0.04499	466.13400	0.04661	449.938	11.82	0.00	0	0.00
YUAN/R	On 14/12/2012	Foreign Exchange Future	1.35	Put	1.93750		0.00019	2.13400	0.00021	1.938	11.82	0.00	0	0.00
YUAN/R	On 18/03/2013	Foreign Exchange Future				1.40220	1.40220	1.40360	1.40360		13.76	0.00	0	0.00
YUAN/R	On 18/03/2013	Foreign Exchange Future	1.30	Call	1,086.33520		0.10863	1,096.62950	0.10966	1,086.335	13.12	0.00	0	0.00
YUAN/R	On 18/03/2013	Foreign Exchange Future	1.30	Put	64.33520		0.00643	60.62950	0.00606	64.335	13.12	0.00	0	0.00
YUAN/R	On 18/03/2013	Foreign Exchange Future	1.31	Call	1,001.89980		0.10019	1,011.70680	0.10117	1,001.900	13.11	0.00	0	0.00
YUAN/R	On 18/03/2013	Foreign Exchange Future	1.31	Put	79.89980		0.00799	75.70680	0.00757	79.900	13.11	0.00	0	0.00
YUAN/R	On 18/03/2013	Foreign Exchange Future	1.29	Call	1,173.26430		0.11733	1,184.02620	0.11840	1,173.264	13.13	0.00	0	0.00
YUAN/R	On 18/03/2013	Foreign Exchange Future	1.29	Put	51.26430		0.00513	48.02620	0.00480	51.264	13.13	0.00	0	0.00

Contract Details	Strike	Call / Put	MTM Yield	MarkPrice	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
Total for Derivatives :								1,076,802,540.90	140,411	1 812 581.00	

i-Bonds

AA02	On 28/03/2016	Spot Bond	100.19948	13.50034	100.19948	13.46723		200,575,760,000.00	0.00	0	0.00
AA03	On 11/05/2015	Spot Bond	111.91291	20.09540	111.91291	20.04612			0.00	0	0.00
AA04	On 22/03/2017	Spot Bond	100.28788	8.82623	100.28788	10.37525			0.00	0	8,000,000.00
AA05	On 22/03/2019	Spot Bond	107.66087	10.85086	107.66087	10.82507			0.00	0	8,000,000.00
AB010	On 21/11/2022	Spot Bond	100.00000	0.08089	100.00000	0.08028		400,000,000,000.00	0.00	4,000,000	2,000,000.00
AB011	On 21/11/2023	Spot Bond	100.00000	0.04045	100.00000	0.04014			0.00	0	500,000.00
AB012	On 21/11/2022	Spot Bond	8.00000	44.97058	8.00000	44.95146			0.00	0	0.00
AB013	On 21/11/2023	Spot Bond	8.00000	107.18623	8.00000	107.14067			0.00	0	0.00
AB06	On 27/03/2015	Spot Bond	103.39172	22.99982	103.39172	22.94692		63,585,907,800.00	0.00	615,000	13,620,000.00
AB07	On 07/03/2014	Spot Bond	104.36845	42.99620	104.36845	42.89656			0.00	0	7,917,000.00
AB08	On 03/05/2017	Spot Bond	101.36321	9.98826	101.36321	9.96378			0.00	0	0.00
AB09	On 03/05/2017	Spot Bond	113.91613	11.67877	113.91613	11.64973			0.00	0	5,000,000.00
ABCL1	On 22/09/2013	Spot Bond	100.27783	66.07986	100.27783	65.91762			0.00	0	0.00
ABCP11	On 31/03/2013	Spot Bond	211.62296	63.19050	211.62296	62.96680			0.00	0	0.00
ABCP12	On 20/09/2014	Spot Bond	129.44081	26.83950	129.44081	26.75798			0.00	0	300,000.00
ABCP13	On 07/12/2023	Spot Bond	262.36064	2.14517	262.36064	2.13532			0.00	0	0.00

Contract Details			Strike	Call / Put	MTM Yield	MarkPrice	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
ABFN04	On 25/02/2015	Spot Bond			100.84946	19.94599	100.84946	19.89730			0.00	0	0.00
ABFN05	On 17/03/2014	Spot Bond			100.44837	45.37486	100.44837	45.26328			0.00	0	0.00
ABFN06	On 17/03/2016	Spot Bond			100.42180	14.07963	100.42180	14.04502			0.00	0	0.00
ABFN07	On 17/03/2018	Spot Bond			100.43468	9.07507	100.43468	9.05275		1,004,346,800,000.00		10,000,000	5,000,000.00
ABFN08	On 17/03/2020	Spot Bond			100.45423	8.56999	100.45423	8.54892			0.00	0	0.00
ABFN09	On 17/03/2026	Spot Bond			100.46712	8.64234	100.46712	8.62108			0.00	0	0.00
ABL10A	On 15/03/2015	Spot Bond			111.10270	25.03391	111.10270	24.97289			0.00	0	3,700,000.00
ABL10B	On 15/03/2015	Spot Bond			103.51808	24.41748	103.51808	24.35581			0.00	0	200,000.00
ABL11A	On 29/09/2014	Spot Bond			105.34380	30.63006	105.34380	30.55853		1,053,438,000,000.00		10,000	30,000.00
ABL11B	On 29/09/2014	Spot Bond			101.94970	31.65880	101.94970	31.57992			0.00	0	1,700,000.00
ABL12B	On 08/03/2015	Spot Bond			101.07971	19.78250	101.07971	19.73304			0.00	0	600,000.00
ABL13	On 11/10/2016	Spot Bond			99.99989	12.58387	99.99989	12.55339			0.00	0	200,000.00
ABL14	On 09/10/2015	Spot Bond			100.00000	14.31552	100.00000	14.20807		400,000,000,000.00		4,000,000	2,600,000.00
ABL15	On 09/10/2017	Spot Bond			100.00000	3.57888	100.00000	3.55202			0.00	0	0.00
ABL7	On 18/02/2013	Spot Bond			103.66357	88.77935	103.66357	88.56851			0.00	0	1,754,000.00
ABL8A	On 19/09/2013	Spot Bond			107.24687	60.24066	107.24687	60.09794		536,234,350.00		5,000	1,400,000.00
ABL8B	On 19/09/2013	Spot Bond			102.43496	67.09940	102.43496	66.93148			0.00	0	300,000.00
ABL9	On 19/02/2013	Spot Bond			100.00000	85.96739	100.00000	85.76975			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM Yield	MarkPrice	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
ABLC04	On 15/02/2013	Spot Bond	100.00000	84.88372	100.00000	84.68677			0.00	0	0.00
ABLC07	On 15/02/2013	Spot Bond	100.85053	87.09544	100.85053	86.89190			0.00	0	0.00
ABLI01	On 31/03/2013	Spot Bond	211.08307	63.25299	211.08307	63.02942			0.00	0	0.00
ABLI02	On 08/05/2014	Spot Bond	133.30786	34.90328	133.30786	34.79502			0.00	0	1,000,000.00
ABLI03	On 15/03/2015	Spot Bond	119.08892	19.41937	119.08892	19.36379			0.00	0	0.00
ABLI04	On 11/10/2016	Spot Bond	109.87287	8.30251	109.87287	8.28009			0.00	0	0.00
ABLS2A	On 13/07/2016	Spot Bond	118.65286	22.26994	118.65286	22.21364		259,137,846,240.00	2,184,000	1,092,000.00	
ABLS2B	On 13/07/2016	Spot Bond	99.88052	16.78910	99.88052	16.74848			0.00	0	0.00
ABLS3	On 31/03/2018	Spot Bond	100.32050	12.41747	100.32050	12.38729			0.00	0	0.00
ABLS4	On 29/03/2019	Spot Bond	100.26386	11.85928	100.26386	11.83017			0.00	0	0.00
ABLS5	On 29/06/2019	Spot Bond	100.35503	11.86112	100.35503	11.82357			0.00	0	0.00
ABLS11	On 29/06/2019	Spot Bond	104.30633	6.81978	104.30633	6.80221			0.00	0	0.00
ABN03U	On 12/03/2015	Spot Bond	100.00000	18.57397	100.00000	24.61678			0.00	0	0.00
ABN05	On 18/04/2021	Spot Bond	158.84518	3.23844	158.84518	3.22715			0.00	0	0.00
ABN07	On 13/06/2015	Spot Bond	152.12037	11.37700	152.12037	11.33866			0.00	0	0.00
ABN09	On 27/06/2023	Spot Bond	164.13952	4.75478	164.13952	4.73789			0.00	0	0.00
ABN13	On 04/03/2013	Spot Bond	141.35498	108.79320	141.35498	108.44347			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM Yield	MarkPrice	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
ABN14	On 10/10/2033	Spot Bond	161.61787	3.11462	161.61787	3.10363			0.00	0	0.00
ABN17	On 31/03/2013	Spot Bond	211.55410	63.19847	211.55410	62.97478			0.00	0	0.00
ABN23	On 31/03/2013	Spot Bond	211.63281	63.18936	211.63281	62.96566			0.00	0	0.00
ABN32	On 31/03/2013	Spot Bond	100.00000	79.41060	100.00000	79.24342			0.00	0	0.00
ABN33	On 29/01/2018	Spot Bond	69.59203	6.65100	69.59203	6.64141			0.00	0	0.00
ABN34	On 29/01/2018	Spot Bond	69.59203	6.65100	69.59203	6.64141			0.00	0	0.00
ABN35	On 04/03/2013	Spot Bond	100.66669	82.85553	100.66669	82.66958			0.00	0	0.00
ABN37	On 07/07/2016	Spot Bond	84.61000	11.22625	84.61000	11.20741			0.00	0	0.00
ABN38	On 17/08/2015	Spot Bond	93.01000	17.17128	93.01000	17.14037			0.00	0	0.00
ABN39	On 21/09/2016	Spot Bond	100.38164	10.66339	100.38164	10.63718			0.00	0	0.00
ABN40	On 29/09/2015	Spot Bond	95.94000	15.23546	95.94000	15.20741			0.00	0	0.00
ABN41	On 01/10/2014	Spot Bond	100.00000	28.66298	100.00000	28.60859			0.00	0	0.00
ABN42	On 16/11/2015	Spot Bond	94.42000	14.26741	94.42000	14.24144			0.00	0	0.00
ABN44	On 14/12/2015	Spot Bond	95.33000	13.36835	95.33000	13.34351			0.00	0	0.00
ABN45	On 23/02/2016	Spot Bond	89.17000	28.35242	89.17000	28.30212			0.00	0	0.00
ABN46	On 23/03/2016	Spot Bond	92.44000	26.31500	92.44000	26.26693			0.00	0	0.00
ABN47	On 05/04/2017	Spot Bond	100.10161	10.50117	100.10161	10.46835			0.00	0	0.00
ABN48	On 13/04/2017	Spot Bond	99.93416	10.32460	99.93416	10.29239			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM Yield	MarkPrice	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
ABN49	On 12/04/2016	Spot Bond	90.18000	25.72676	90.18000	25.68061			0.00	0	0.00
ABN50	On 21/12/2014	Spot Bond	122.92857	18.63256	122.92857	18.59762			0.00	0	0.00
ABN51	On 09/09/2015	Spot Bond	111.67000	18.50537	111.67000	18.48289			0.00	0	0.00
ABN52	On 18/05/2016	Spot Bond	97.51000	21.87303	97.51000	21.83149			0.00	0	0.00
ABN53	On 01/06/2016	Spot Bond	95.63000	21.45193	95.63000	21.41176			0.00	0	0.00
ABN54	On 14/06/2016	Spot Bond	97.02000	20.72007	97.02000	20.68086			0.00	0	0.00
ABN55	On 27/06/2017	Spot Bond	100.23447	8.70706	100.23447	8.67952			0.00	0	0.00
ABN56	On 15/09/2015	Spot Bond	119.76186	20.83478	119.76186	20.78084			0.00	0	0.00
ABN57	On 05/07/2013	Spot Bond	94.20000	72.63621	94.20000	72.50425			0.00	0	0.00
ABN58	On 16/07/2017	Spot Bond	99.90991	10.93919	99.90991	10.89112			0.00	0	0.00
ABN59	On 20/07/2016	Spot Bond	94.15000	18.78007	94.15000	18.74530			0.00	0	0.00
ABN60	On 23/08/2016	Spot Bond	94.84000	17.51005	94.84000	17.47746			0.00	0	0.00
ABN61	On 31/01/2025	Spot Bond	99.13676	3.20330	99.13676	3.18843			0.00	0	0.00
ABN62	On 31/03/2028	Spot Bond	143.60519	2.24944	143.60519	2.24277			0.00	0	0.00
ABN63	On 07/12/2033	Spot Bond	186.40405	1.88461	186.40405	1.87780			0.00	0	0.00
ABN64	On 12/10/2015	Spot Bond	100.00000	13.96823	100.00000	13.94151			0.00	0	0.00
ABN65	On 05/07/2013	Spot Bond	100.00000	67.75297	100.00000	67.62443			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM Yield	MarkPrice	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
ABN66	On 21/11/2016	Spot Bond	100.00000	13.60919	100.00000	13.58287			0.00	0	0.00
ABS10	On 17/03/2018	Spot Bond	111.64771	11.78102	111.64771	11.75219		45,440,617,970.00		407,000	5,400,000.00
ABS5	On 01/05/2015	Spot Bond	108.15845	20.18892	108.15845	20.14075		65,868,496,050.00		609,000	4,985,000.00
ABS6	On 01/06/2020	Spot Bond	102.54996	8.38841	102.54996	8.36936		42,148,033,560.00		411,000	5,435,000.00
ABS7	On 11/09/2026	Spot Bond	94.96915	11.29151	94.96915	11.26729		0.00		0	39,000.00
ABS9	On 17/03/2016	Spot Bond	108.39757	16.03323	108.39757	15.99490		0.00		0	0.00
ABSI1	On 11/06/2014	Spot Bond	122.68013	31.35267	122.68013	31.26147		0.00		0	0.00
ABSI1	On 11/06/2014	Spot Bond	4.00000	118.93466	4.00000	118.88785		0.00		0	0.00
ABSI2	On 07/12/2023	Spot Bond	266.98405	2.10860	266.98405	2.09880		0.00		0	0.00
ABSI3	On 31/01/2017	Spot Bond	120.37770	5.42277	120.37770	5.40736		0.00		0	0.00
ABSI4	On 31/01/2022	Spot Bond	121.95151	3.53764	121.95151	3.52748		0.00		0	0.00
ACL001	On 31/07/2013	Spot Bond	99.40204	60.25972	99.40204	60.11452		0.00		0	0.00
ACL017	On 20/03/2013	Spot Bond	100.37243	99.40098	100.37243	99.13352		0.00		0	0.00
ACL019	On 20/06/2013	Spot Bond	100.40649	66.81927	100.40649	66.65503		0.00		0	0.00
ACL01U	On 30/06/2015	Spot Bond	100.00000	21.82016	100.00000	21.76730		0.00		0	0.00
ACL020	On 31/08/2013	Spot Bond	100.91878	56.54122	100.91878	56.40006		0.00		0	0.00
ACL024	On 20/04/2013	Spot Bond	99.79614	92.03041	99.79614	91.80526		0.00		0	0.00
ACL025	On 31/08/2013	Spot Bond	100.91878	56.54122	100.91878	56.40006		0.00		0	0.00

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
ACL026	On 08/05/2013	Spot Bond	101.24381	87.75998	101.24381	87.55225				0.00	0	17,000,000.00
ACL027	On 20/05/2013	Spot Bond	107.32702	72.55368	107.32702	72.40860				0.00	0	0.00
ACL028	On 15/09/2015	Spot Bond	108.29483	23.43755	108.29483	23.38158				0.00	0	0.00
ACL029	On 20/08/2015	Spot Bond	101.29798	17.47767	101.29798	17.43483				0.00	0	0.00
ACL033	On 20/08/2015	Spot Bond	101.33324	17.70741	101.33324	17.66401				0.00	0	0.00
ACL036	On 20/08/2015	Spot Bond	101.83296	20.95746	101.83296	20.90586				0.00	0	0.00
ACL039	On 20/09/2013	Spot Bond	100.38145	66.56301	100.38145	66.39944				0.00	0	0.00
ACL041	On 20/09/2013	Spot Bond	100.37804	66.52807	100.37804	66.36458				0.00	0	0.00
ACL042	On 20/08/2015	Spot Bond	101.26271	17.24780	101.26271	17.20555				0.00	0	0.00
ACL047	On 22/10/2018	Spot Bond	53.29666	8.17952	53.29666	8.16995				0.00	0	0.00
ACL053	On 29/01/2013	Spot Bond	100.00000	89.87462	100.00000	89.65753				0.00	0	0.00
ACL054	On 29/01/2013	Spot Bond	100.00000	89.87462	100.00000	89.65753				0.00	0	0.00
ACL068	On 22/02/2014	Spot Bond	100.96976	39.02815	100.96976	38.93278				0.00	0	0.00
ACL070	On 31/12/2013	Spot Bond	100.25039	45.13093	100.25039	45.02135				0.00	0	0.00
ACL071	On 20/06/2015	Spot Bond	100.00000	17.42768	100.00000	17.39461				0.00	0	0.00
ACL073	On 20/09/2015	Spot Bond	100.00000	14.63401	100.00000	14.60625				0.00	0	0.00
ACL074	On 20/09/2015	Spot Bond	100.00000	14.63401	100.00000	14.60625				0.00	0	0.00
ACL075	On 20/09/2013	Spot Bond	100.42346	66.99400	100.42346	66.82930				0.00	0	0.00

Contract Details	Strike	Call / Put	MTM Yield	MarkPrice	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
ACL076	On 20/09/2015	Spot Bond	100.44432	18.97741	100.44432	18.93075			0.00	0	0.00
ACL077	On 20/09/2015	Spot Bond	100.49129	19.89227	100.49129	19.84334			0.00	0	0.00
ACL078	On 20/09/2015	Spot Bond	100.42335	18.56943	100.42335	18.52377			0.00	0	0.00
ACL080	On 20/09/2015	Spot Bond	100.43752	18.84510	100.43752	18.79877			0.00	0	0.00
ACL081	On 20/09/2015	Spot Bond	100.44375	18.96639	100.44375	18.91975			0.00	0	0.00
ACL082	On 30/07/2017	Spot Bond	101.50954	12.34388	101.50954	12.31637			0.00	0	0.00
ACL083	On 30/07/2017	Spot Bond	101.50954	12.34388	101.50954	12.31637			0.00	0	0.00
ACL084	On 30/07/2017	Spot Bond	101.51908	12.40802	101.51908	12.38037			0.00	0	0.00
ACL085	On 20/12/2015	Spot Bond	100.41204	14.84447	100.41204	14.80797			0.00	0	0.00
ACL086	On 30/07/2017	Spot Bond	101.51908	12.40802	101.51908	12.38037			0.00	0	0.00
ACL087	On 30/07/2017	Spot Bond	101.49999	12.27972	101.49999	12.25236			0.00	0	0.00
ACL088	On 20/12/2015	Spot Bond	78.26156	34.79819	78.26156	34.74327			0.00	0	0.00
ACL089	On 20/12/2014	Spot Bond	100.40403	23.68766	100.40403	23.62943			0.00	0	0.00
ACL090	On 20/12/2012	Spot Bond	100.37805	99.43120	100.37805	99.16436		2,409,073,200,000.00	24,000,000	12,000,000.00	
ACL091	On 20/12/2013	Spot Bond	100.39793	45.65084	100.39793	45.53864			0.00	0	0.00
ACL092	On 26/12/2015	Spot Bond	100.28977	14.53918	100.28977	14.50348			0.00	0	0.00
ACL093	On 20/12/2013	Spot Bond	100.39793	45.65084	100.39793	45.53864			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM Yield	MarkPrice	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
ACL094		On 20/12/2012	Spot Bond	100.37805	99.43120	100.37805	99.16436		0.00	0	0.00
ACL095		On 20/12/2018	Spot Bond	100.42907	9.42837	100.42907	9.40520		0.00	0	0.00
ACL096		On 20/06/2020	Spot Bond	100.44304	9.42161	100.44304	9.39845		0.00	0	0.00
ACL097		On 20/12/2025	Spot Bond	100.44869	9.43487	100.44869	9.41168		0.00	0	0.00
ACL098		On 20/12/2025	Spot Bond	100.43737	9.19147	100.43737	9.16888		0.00	0	0.00
ACL099		On 20/12/2013	Spot Bond	100.36953	45.24912	100.36953	45.13793		0.00	0	0.00
ACL100		On 20/12/2017	Spot Bond	100.41205	9.67648	100.41205	9.65269		0.00	0	0.00
ACL101		On 18/01/2013	Spot Bond	99.88150	92.27584	99.88150	92.04712		0.00	0	0.00
ACL102		On 12/07/2013	Spot Bond	99.98291	63.08946	99.98291	62.93664	1,199,794,920,000.00		12,000,000	6,000,000.00
ACL103		On 18/01/2013	Spot Bond	99.88150	92.27584	99.88150	92.04712		0.00	0	0.00
ACL104		On 20/12/2019	Spot Bond	108.24656	11.60233	108.24656	11.57184		0.00	0	930,000.00
ACL114		On 20/03/2014	Spot Bond	100.37811	45.36963	100.37811	45.25813		0.00	0	0.00
ACL115		On 31/01/2014	Spot Bond	104.10799	47.02728	104.10799	46.92031		0.00	0	0.00
ACL116		On 31/01/2014	Spot Bond	101.33364	40.82380	101.33364	40.72372		0.00	0	0.00
ACL118		On 26/01/2021	Spot Bond	101.54682	8.13472	101.54682	8.11475		0.00	0	0.00
ACL120		On 26/01/2021	Spot Bond	102.38458	8.08334	102.38458	8.06334		0.00	0	0.00
ACL122		On 20/06/2016	Spot Bond	100.00000	8.71384	100.00000	8.69731		0.00	0	0.00
ACL123		On 27/01/2014	Spot Bond	101.42788	41.26875	101.42788	41.16750		0.00	0	0.00

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
ACL124	On 09/06/2018	Spot Bond	100.00000	3.70128	100.00000	3.69304				0.00	0	0.00
ACL125	On 20/09/2017	Spot Bond	100.00000	4.75128	100.00000	4.74065				0.00	0	0.00
ACL126	On 20/09/2016	Spot Bond	71.11496	13.17945	71.11496	13.16006				0.00	0	0.00
ACL127	On 20/09/2021	Spot Bond	132.65083	2.70703	132.65083	2.69944				0.00	0	0.00
ACL128	On 20/09/2021	Spot Bond	132.65812	2.81161	132.65812	2.80371				0.00	0	0.00
ACL129	On 20/09/2021	Spot Bond	100.42332	7.14789	100.42332	7.13032				0.00	0	0.00
ACL130	On 18/08/2014	Spot Bond	100.93790	27.38585	100.93790	27.31895				0.00	0	0.00
ACL131	On 18/08/2014	Spot Bond	100.93790	27.38585	100.93790	27.31895				0.00	0	0.00
ACL132	On 27/01/2014	Spot Bond	101.42788	41.26875	101.42788	41.16750				0.00	0	0.00
ACL133	On 26/08/2014	Spot Bond	100.82870	27.03787	100.82870	26.97188				0.00	0	0.00
ACL134	On 20/09/2014	Spot Bond	100.40912	30.64796	100.40912	30.57263				0.00	0	0.00
ACL135	On 20/09/2014	Spot Bond	100.40572	30.60581	100.40572	30.53058				0.00	0	0.00
ACL136	On 20/09/2021	Spot Bond	101.67963	6.92967	101.67963	6.91244				0.00	0	0.00
ACL137	On 02/09/2016	Spot Bond	100.74141	10.50528	100.74141	10.47909				0.00	0	0.00
ACL138	On 20/09/2021	Spot Bond	101.67956	6.92004	101.67956	6.90284				0.00	0	0.00
ACL139	On 30/07/2017	Spot Bond	102.34980	12.03394	102.34980	12.00695				0.00	0	0.00
ACL140	On 20/12/2012	Spot Bond	100.42347	97.84634	100.42347	97.58364				0.00	0	0.00

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
ACL141	On 30/07/2017	Spot Bond	102.41855	12.08983	102.41855	12.06269				0.00	0	0.00
ACL142	On 20/12/2014	Spot Bond	100.57096	22.01031	100.57096	21.95612				0.00	0	0.00
ACL143	On 20/12/2016	Spot Bond	100.76241	9.90875	100.76241	9.88431				0.00	0	0.00
ACL144	On 20/12/2016	Spot Bond	100.26297	9.36768	100.26297	9.34468				0.00	0	0.00
ACL145	On 20/12/2021	Spot Bond	100.42504	7.16086	100.42504	7.14326				0.00	0	0.00
ACL146	On 30/11/2013	Spot Bond	101.60514	59.55096	101.60514	59.40138				0.00	0	0.00
ACL149	On 20/03/2014	Spot Bond	100.61305	43.02706	100.61305	42.94045				0.00	0	0.00
ACL150	On 20/03/2014	Spot Bond	100.35023	42.94874	100.35023	42.86250				0.00	0	0.00
ACL151	On 20/03/2017	Spot Bond	100.41612	9.35314	100.41612	9.33434				0.00	0	0.00
ACL152	On 08/02/2014	Spot Bond	101.07263	39.64810	101.07263	39.55114				0.00	0	0.00
ACL153	On 20/03/2015	Spot Bond	100.37072	21.01725	100.37072	20.97504				0.00	0	0.00
ACL154	On 20/03/2015	Spot Bond	100.36105	20.88024	100.36105	20.83831				0.00	0	0.00
ACL155	On 20/03/2015	Spot Bond	100.37982	21.14618	100.37982	21.10371				0.00	0	0.00
ACL156	On 20/03/2017	Spot Bond	100.41498	9.33421	100.41498	9.31546				0.00	0	0.00
ACL157	On 20/03/2017	Spot Bond	100.39511	9.00291	100.39511	8.98483				0.00	0	0.00
ACL158	On 20/03/2015	Spot Bond	100.37243	21.04142	100.37243	20.99917				0.00	0	0.00
ACL159	On 20/03/2015	Spot Bond	100.37868	21.13006	100.37868	21.08763				0.00	0	0.00
ACL161	On 20/03/2022	Spot Bond	100.58046	11.64423	100.58046	11.62565				0.00	0	0.00

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
ACL162	On 20/09/2015	Spot Bond	100.38479	15.23777	100.38479	15.20716				0.00	0	0.00
ACL163	On 20/03/2015	Spot Bond	100.37527	21.08172	100.37527	21.03938				0.00	0	0.00
ACL164	On 20/06/2014	Spot Bond	100.52552	32.08692	100.52552	32.00796				0.00	0	0.00
ACL165	On 20/06/2017	Spot Bond	100.96473	18.23646	100.96473	18.19141				0.00	0	0.00
ACL166	On 20/03/2014	Spot Bond	100.34943	43.60157	100.34943	43.49445				0.00	0	0.00
ACL167	On 20/06/2019	Spot Bond	109.48099	7.76660	109.48099	7.75341				0.00	0	0.00
ACL168	On 20/06/2017	Spot Bond	100.41322	8.54532	100.41322	8.52431				0.00	0	0.00
ACL169	On 20/06/2017	Spot Bond	103.04527	3.35175	103.04527	3.34539				0.00	0	0.00
ACL170	On 20/03/2015	Spot Bond	100.37811	21.62117	100.37811	21.56803				0.00	0	0.00
ACL172	On 20/06/2015	Spot Bond	100.37910	16.11691	100.37910	16.07731				0.00	0	0.00
ACL173	On 20/06/2017	Spot Bond	100.39881	8.48002	100.39881	8.45917				0.00	0	0.00
ACL174	On 20/06/2019	Spot Bond	100.41280	7.37287	100.41280	7.35475				0.00	0	0.00
ACL175	On 20/06/2019	Spot Bond	100.38479	6.88835	100.38479	6.87142				0.00	0	0.00
ACL177	On 20/09/2013	Spot Bond	100.37751	64.63569	100.37751	64.43100				0.00	0	0.00
ACL178	On 20/09/2014	Spot Bond	100.41000	30.75076	100.41000	30.65336				0.00	0	0.00
ACL180	On 20/06/2015	Spot Bond	100.39600	16.27285	100.39600	16.22131				0.00	0	0.00
ACL181	On 20/06/2017	Spot Bond	100.42679	8.15217	100.42679	8.12634				0.00	0	0.00

Contract Details	Strike	Call / Put	MTM Yield	MarkPrice	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
ACL182	On 20/06/2017	Spot Bond	100.39881	7.74547	100.39881	7.72094			0.00	0	0.00
ACL183	On 20/06/2019	Spot Bond	100.41560	6.48018	100.41560	6.45965			0.00	0	0.00
ACL184	On 20/09/2017	Spot Bond	100.40776	7.87564	100.40776	7.85070			0.00	0	0.00
ACL185	On 20/09/2022	Spot Bond	101.11287	6.04677	101.11287	6.02750			0.00	0	0.00
ACL186	On 20/09/2016	Spot Bond	100.39293	4.70592	100.39293	4.69102			0.00	0	0.00
ACL187	On 20/09/2020	Spot Bond	100.41672	0.14712	100.41672	0.14666			0.00	0	0.00
ACL188	On 20/09/2020	Spot Bond	100.42399	0.14706	100.42399	0.14660			0.00	0	0.00
ACL189	On 20/09/2013	Spot Bond	100.31940	64.23223	100.31940	63.94274			0.00	0	0.00
ACL190	On 20/09/2013	Spot Bond	100.32262	64.23148	100.32262	63.94199			0.00	0	0.00
ACL191	On 20/09/2015	Spot Bond	100.00000	12.53716	100.00000	12.46038			0.00	0	0.00
ACL192	On 20/12/2015	Spot Bond	100.00000	8.35811	100.00000	8.30692			0.00	0	0.00
ACL193	On 20/09/2022	Spot Bond	100.00000	0.04285	100.00000	0.04257			0.00	0	0.00
ACL194	On 20/09/2022	Spot Bond	100.00000	0.04285	100.00000	0.04257			0.00	0	0.00
ACL195	On 20/06/2017	Spot Bond	100.00000	2.46208	100.00000	2.44522			0.00	0	0.00
ACL196	On 20/12/2017	Spot Bond	100.00000	1.63822	100.00000	1.62661			0.00	0	0.00
ACL197	On 20/06/2017	Spot Bond	100.00000	2.45225	100.00000	2.43424			0.00	0	0.00
ACL198	On 20/06/2017	Spot Bond	100.00000	2.41636	100.00000	2.39420			0.00	0	0.00
ACL199	On 20/06/2017	Spot Bond	100.00000	2.38840	100.00000	2.36305			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM Yield	MarkPrice	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
ACL200	On 21/11/2016	Spot Bond	100.00000	4.08978	100.00000	4.08063			0.00	0	0.00
ACL201	On 20/12/2022	Spot Bond	100.00000	0.02734	100.00000	0.02701			0.00	0	0.00
ACL202	On 20/12/2022	Spot Bond	100.00000	0.02734	100.00000	0.02701			0.00	0	0.00
ADB01S	On 14/12/2012	Spot Bond	103.90964	103.92827	103.90964	103.63490			0.00	0	0.00
ADB02S	On 14/12/2012	Spot Bond	103.89068	103.89855	103.89068	103.60532			0.00	0	0.00
ADB03S	On 09/04/2013	Spot Bond	102.86773	78.61942	102.86773	78.45350			0.00	0	0.00
AER01U	On 18/11/2016	Spot Bond	100.00000	3.72933	100.00000	3.72029			0.00	0	0.00
AHF1A1	On 21/11/2014	Spot Bond	100.89131	27.12306	100.89131	27.05683			0.00	0	0.00
AHF1B1	On 21/11/2014	Spot Bond	100.99451	27.70957	100.99451	27.64185			0.00	0	0.00
AHF1C1	On 21/11/2014	Spot Bond	101.06323	28.10022	101.06323	28.03150			0.00	0	0.00
AHF2A1	On 18/10/2015	Spot Bond	100.00000	19.53376	100.00000	19.38714		3,000,000,000,000.00	30,000,000	15,000,000.00	
AHF2B1	On 18/10/2015	Spot Bond	100.00000	20.23605	100.00000	20.08416			0.00	0	0.00
AHF2C1	On 18/10/2015	Spot Bond	100.00000	21.17244	100.00000	21.01352			0.00	0	0.00
AIR01	On 15/03/2019	Spot Bond	104.59347	10.53976	104.59347	10.51530		20,918,694,000.00	200,000	4,568,000.00	
AIR02	On 30/04/2023	Spot Bond	122.89930	10.64687	122.89930	10.61888			0.00	0	0.00
AIR02U	On 05/10/2014	Spot Bond	100.00000	33.60922	100.00000	33.52780			0.00	0	0.00
AIR03	On 09/03/2016	Spot Bond	113.22249	17.04695	113.22249	17.00476		22,870,942,980.00	202,000	9,300,000.00	

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
AIR03U	On 26/10/2014	Spot Bond	100.00000	32.16517	100.00000	32.08725				0.00	0	0.00
AIR04U	On 26/10/2029	Spot Bond	100.00000	12.86948	100.00000	12.84084				0.00	0	0.00
AIRL01	On 30/04/2028	Spot Bond	151.06546	3.63462	151.06546	3.62238				0.00	0	0.00
AIRL02	On 18/02/2014	Spot Bond	125.57279	36.09239	125.57279	35.99693				0.00	0	10,000,000.00
ANG01	On 14/01/2013	Spot Bond	100.00000	91.70854	100.00000	91.47870				0.00	0	0.00
ANG02	On 11/10/2013	Spot Bond	100.00000	55.98233	100.00000	55.56213				0.00	0	0.00
BAW10	On 01/10/2016	Spot Bond	100.26923	11.75438	100.26923	11.72584				0.00	0	35,000,000.00
BAW11	On 01/10/2018	Spot Bond	108.77896	11.28703	108.77896	11.26013				0.00	0	1,026,000.00
BAW12	On 17/04/2015	Spot Bond	99.90066	22.48226	99.90066	22.41213			999,006,600,000.00	10,000,000	5,000,000.00	
BAW13	On 17/04/2017	Spot Bond	99.89602	10.55106	99.89602	10.51814				0.00	0	0.00
BAW14U	On 01/01/2014	Spot Bond	100.00000	45.19952	100.00000	45.05840				0.00	0	0.00
BAW2	On 02/10/2015	Spot Bond	112.73330	19.62565	112.73330	19.57751			563,666,500.00	5,000	5,000.00	
BAW3	On 02/10/2017	Spot Bond	100.19041	10.67258	100.19041	10.64668				0.00	0	0.00
BAW4	On 15/09/2013	Spot Bond	100.45105	67.51375	100.45105	67.34773				0.00	0	0.00
BAW5	On 15/09/2013	Spot Bond	102.32887	59.08227	102.32887	58.94755				0.00	0	0.00
BAW6	On 02/10/2014	Spot Bond	100.17231	31.35508	100.17231	31.27900				0.00	0	700,000.00
BAW7	On 02/10/2014	Spot Bond	103.90134	30.12010	103.90134	30.05094				0.00	0	0.00
BAW8	On 02/10/2017	Spot Bond	108.14051	12.30616	108.14051	12.27697				0.00	0	0.00

Contract Details	Strike	Call / Put	MTM Yield	MarkPrice	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
BAW9	On 03/02/2014	Spot Bond	101.25961	40.47642	101.25961	40.37726			0.00	0	0.00
BAYA01	On 31/03/2016	Spot Bond	104.66313	19.57615	104.66313	19.52676			0.00	0	0.00
BAYA02	On 30/06/2013	Spot Bond	100.27024	66.76478	100.27024	66.60265			0.00	0	0.00
BAYA04	On 30/09/2015	Spot Bond	102.35861	22.11488	102.35861	22.06018			0.00	0	0.00
BAYA05	On 30/09/2015	Spot Bond	102.28416	22.10315	102.28416	22.04851			0.00	0	0.00
BAYA06	On 30/09/2016	Spot Bond	100.27011	15.46102	100.27011	15.42347			0.00	0	0.00
BAYA07	On 31/12/2015	Spot Bond	102.23278	18.83572	102.23278	18.78919			0.00	0	0.00
BAYA08	On 31/12/2017	Spot Bond	103.79822	14.46649	103.79822	14.43026			0.00	0	0.00
BAYA09	On 31/12/2015	Spot Bond	100.27685	17.86197	100.27685	17.81859			0.00	0	0.00
BAYA10	On 31/12/2015	Spot Bond	100.27685	17.86197	100.27685	17.81859			0.00	0	0.00
BAYA11	On 31/03/2016	Spot Bond	100.27691	17.86195	100.27691	17.81858			0.00	0	0.00
BAYA12	On 31/03/2016	Spot Bond	101.50925	18.61200	101.50925	18.56631			0.00	0	0.00
BAYA13	On 31/03/2016	Spot Bond	102.45999	19.56966	102.45999	19.52121			0.00	0	0.00
BAYA14	On 30/09/2015	Spot Bond	102.35861	22.11488	102.35861	22.06018			0.00	0	0.00
BAYA15	On 30/06/2016	Spot Bond	102.86494	16.87931	102.86494	16.83738			0.00	0	0.00
BAYA16	On 30/09/2016	Spot Bond	102.39307	12.97973	102.39307	12.94761			0.00	0	0.00
BAYA17	On 30/09/2016	Spot Bond	100.26206	15.11779	100.26206	15.08107			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM Yield	MarkPrice	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
BAYA18	On 31/12/2016	Spot Bond	100.25556	13.75817	100.25556	13.72476			0.00	0	0.00
BAYA19	On 31/12/2016	Spot Bond	100.25556	13.75817	100.25556	13.72476			0.00	0	0.00
BAYA20	On 30/09/2014	Spot Bond	100.24109	33.41608	100.24109	33.33495			0.00	0	0.00
BAYA21	On 31/03/2013	Spot Bond	100.18420	96.70417	100.18420	96.45450			0.00	0	0.00
BAYA22	On 30/09/2015	Spot Bond	100.00000	20.51076	100.00000	20.46108			0.00	0	0.00
BAYA23	On 30/06/2017	Spot Bond	100.92479	13.02152	100.92479	12.98055			0.00	0	0.00
BAYA24	On 30/06/2017	Spot Bond	100.32752	13.73569	100.32752	13.69269			0.00	0	0.00
BAYA25	On 30/06/2017	Spot Bond	99.23300	11.91497	99.23300	11.87802			0.00	0	0.00
BAYA26	On 30/09/2017	Spot Bond	99.11456	1.99855	99.11456	1.99236			0.00	0	0.00
BAYA27	On 30/09/2017	Spot Bond	100.00000	2.39008	100.00000	2.37945			0.00	0	0.00
BAYA28	On 30/09/2013	Spot Bond	100.18154	61.21035	100.18154	60.93782			0.00	0	0.00
BAYA29	On 31/12/2015	Spot Bond	100.00000	8.00097	100.00000	7.96198			0.00	0	0.00
BAYA30	On 31/12/2015	Spot Bond	100.00000	8.77914	100.00000	8.77913			0.00	0	0.00
BAYB02	On 31/03/2016	Spot Bond	104.64060	22.86079	104.64060	22.80313			0.00	0	0.00
BAYB03	On 31/12/2016	Spot Bond	103.89800	19.77616	103.89800	19.72659			0.00	0	0.00
BAYB04	On 31/03/2017	Spot Bond	102.66503	18.73966	102.66503	18.69318			0.00	0	0.00
BAYB05	On 30/06/2019	Spot Bond	100.33517	13.93731	100.33517	13.89367			0.00	0	0.00
BAYC1U	On 31/12/2016	Spot Bond	100.00000	6.02910	100.00000	6.01770			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
BAYD1U	On 30/06/2035	Spot Bond	100.00000	22.31029	100.00000	22.25624				0.00	0	0.00
BAYD2U	On 30/06/2035	Spot Bond	100.00000	20.30487	100.00000	20.25569				0.00	0	0.00
BAYD3U	On 30/06/2035	Spot Bond	100.00000	12.53387	100.00000	12.50351				0.00	0	0.00
BAYD4U	On 30/06/2035	Spot Bond	100.00000	12.53387	100.00000	12.50351				0.00	0	0.00
BAYD5U	On 30/06/2035	Spot Bond	100.00000	15.15405	100.00000	15.11734				0.00	0	0.00
BAYD6U	On 30/06/2035	Spot Bond	100.00000	13.13072	100.00000	13.09891				0.00	0	0.00
BCJ01	On 10/03/2013	Spot Bond	100.44416	80.50449	100.44416	80.32653				0.00	0	0.00
BCP1	On 30/09/2014	Spot Bond	100.27701	34.50713	100.27701	34.42241				0.00	0	0.00
BCP2	On 30/09/2015	Spot Bond	100.28373	21.48251	100.28373	21.42976				0.00	0	0.00
BCP63U	On 07/12/2012	Spot Bond	100.00000	66.66670	100.00000	66.66670				0.00	0	0.00
BCP64U	On 24/01/2013	Spot Bond	100.00000	89.46078	100.00000	89.24205				0.00	0	0.00
BCP65U	On 15/02/2013	Spot Bond	100.00000	84.88372	100.00000	84.68677				0.00	0	0.00
BCP66U	On 07/03/2013	Spot Bond	100.00000	81.11111	100.00000	80.93126			774,000,000,000.00	7,740,000	400,000,000.00	
BD0202	On 31/12/2018	Spot Bond	165.86185	3.09152	165.86185	3.08139				0.00	0	0.00
BD0205	On 28/04/2028	Spot Bond	134.98268	9.20934	134.98268	9.18781				0.00	0	0.00
BD0206	On 02/03/2028	Spot Bond	135.23863	10.53441	135.23863	10.50975				0.00	0	0.00
BD0302	On 18/04/2028	Spot Bond	98.54987	9.30032	98.54987	9.27988				0.00	0	0.00

Contract Details	Strike	Call / Put	MTM Yield	MarkPrice	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
BD310A	On 08/05/2014	Spot Bond	101.43384	41.02566	101.43384	40.92500			0.00	0	0.00
BD310B	On 03/07/2013	Spot Bond	100.16538	64.96236	100.16538	64.80475			0.00	0	0.00
BD310C	On 18/02/2014	Spot Bond	101.00289	39.35857	101.00289	39.26237			0.00	0	0.00
BD311A	On 08/02/2014	Spot Bond	100.89815	38.98109	100.89815	38.88590			0.00	0	0.00
BD311B	On 04/07/2013	Spot Bond	102.94694	64.87673	102.94694	64.71543			0.00	0	0.00
BD311C	On 31/10/2013	Spot Bond	101.21182	59.63029	101.21182	59.48428			0.00	0	0.00
BD311D	On 31/03/2013	Spot Bond	100.25001	96.75287	100.25001	96.50291			0.00	0	0.00
BD311E	On 07/12/2023	Spot Bond	100.66600	7.17273	100.66600	7.10469			0.00	0	0.00
BD311F	On 20/09/2014	Spot Bond	100.38899	32.03356	100.38899	31.95484			0.00	0	0.00
BD32AU	On 08/05/2014	Spot Bond	100.00000	35.18990	100.00000	35.08004			0.00	0	0.00
BEER01	On 19/07/2013	Spot Bond	100.00000	68.92564	100.00000	68.77392			0.00	0	0.00
BG22A1	On 21/07/2016	Spot Bond	101.42461	10.84011	101.42461	10.81352			0.00	0	0.00
BG22A2	On 21/07/2016	Spot Bond	101.43555	10.89244	101.43555	10.86571			0.00	0	0.00
BG22A3	On 21/07/2016	Spot Bond	101.46836	11.04936	101.46836	11.02224			0.00	0	400,000.00
BG22B1	On 21/07/2016	Spot Bond	101.57774	11.57189	101.57774	11.54346			0.00	0	0.00
BG22C1	On 21/07/2016	Spot Bond	101.68711	12.09356	101.68711	12.06383			0.00	0	0.00
BG22D1	On 21/07/2016	Spot Bond	101.99310	13.54977	101.99310	13.51635			0.00	0	0.00
BG22YU	On 21/07/2016	Spot Bond	100.00000	3.99140	100.00000	3.98173			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM Yield	MarkPrice	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
BG32A1	On 30/10/2016	Spot Bond	101.25226	10.36612	101.25226	10.34072			0.00	0	0.00
BG32A2	On 30/10/2016	Spot Bond	101.32200	10.72577	101.32200	10.69949			0.00	0	0.00
BG32A3	On 30/10/2016	Spot Bond	101.35188	10.87979	101.35188	10.85312			0.00	0	400,000.00
BG32A4	On 30/10/2016	Spot Bond	101.36184	10.93112	101.36184	10.90432			0.00	0	400,000,000.00
BG32B	On 30/10/2016	Spot Bond	101.48134	11.54641	101.48134	11.51807			0.00	0	76,000,000.00
BG32C	On 30/10/2016	Spot Bond	101.64062	12.36504	101.64062	12.33464			0.00	0	0.00
BG32DU	On 30/10/2016	Spot Bond	100.00000	3.90521	100.00000	3.89575			0.00	0	0.00
BG32YU	On 30/10/2016	Spot Bond	100.00000	3.90521	100.00000	3.89575			0.00	0	0.00
BG42A1	On 15/03/2017	Spot Bond	100.41538	8.73989	100.41538	8.71840		2,409,969,120,000.00	24,000,000	12,000,000.00	
BG42A2	On 15/03/2017	Spot Bond	100.45116	9.26320	100.45116	9.24042			0.00	0	0.00
BG42A3	On 15/03/2017	Spot Bond	100.46091	9.40586	100.46091	9.38273			0.00	0	0.00
BG42A4	On 15/03/2017	Spot Bond	105.04449	12.80441	105.04449	12.77458		3,834,544,062,960.00	36,504,000	400,000,000.00	
BG42B	On 15/03/2017	Spot Bond	100.49015	9.83370	100.49015	9.80952			0.00	0	46,000,000.00
BG42C	On 15/06/2017	Spot Bond	100.54199	9.68210	100.54199	9.65827			0.00	0	0.00
BG42DU	On 15/03/2017	Spot Bond	100.00000	2.79412	100.00000	2.78728			0.00	0	0.00
BG42YU	On 15/03/2017	Spot Bond	100.00000	2.79412	100.00000	2.78728			0.00	0	0.00
BID01	On 06/08/2014	Spot Bond	109.02542	34.17716	109.02542	34.09644		23,113,389,040.00	212,000	3,509,000.00	

Contract Details	Strike	Call / Put	MTM Yield	MarkPrice	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
BID04	On 23/11/2017	Spot Bond	100.00000	12.79038	100.00000	12.69437			0.00	0	1,000,000.00
BIDC25	On 25/01/2013	Spot Bond	98.45450	89.39068	98.45450	89.17566			0.00	0	0.00
BIDC26	On 02/08/2013	Spot Bond	95.58562	65.16633	95.58562	65.04667			0.00	0	0.00
BIDC27	On 05/02/2013	Spot Bond	100.00000	86.90476	100.00000	86.69834			0.00	0	0.00
BIDC28	On 20/02/2013	Spot Bond	100.00000	83.90805	100.00000	83.71560			0.00	0	0.00
BLG1A4	On 21/11/2015	Spot Bond	100.78103	14.27291	100.78103	14.23809			0.00	0	0.00
BLG1A5	On 21/11/2032	Spot Bond	100.00000	6.65551	100.00000	6.63939			0.00	0	0.00
BLG1A6	On 21/11/2032	Spot Bond	100.94045	6.96761	100.94045	6.95058			0.00	0	0.00
BLG1B	On 21/11/2015	Spot Bond	100.78378	14.29140	100.78378	14.25653			0.00	0	0.00
BLG1C	On 21/11/2015	Spot Bond	100.82929	14.59633	100.82929	14.56071			0.00	0	182,103,093.00
BLG1D	On 21/11/2015	Spot Bond	100.91196	15.15025	100.91196	15.11325			0.00	0	37,774,135.00
BLG1E	On 21/11/2015	Spot Bond	101.25521	17.45138	101.25521	17.40863			0.00	0	0.00
BLG1F	On 21/11/2032	Spot Bond	101.82396	13.52922	101.82396	13.49591			0.00	0	51,000,000.00
BMWFO3	On 15/06/2013	Spot Bond	100.43475	67.36680	100.43475	67.20117			0.00	0	0.00
BSR05	On 01/07/2013	Spot Bond	100.66283	64.87882	100.66283	64.72072		1,610,605,280,000.00	16,000,000	8,000,000.00	
BSR08	On 07/12/2012	Spot Bond	102.16271	68.26293	102.16271	68.26293			0.00	0	0.00
BSR09	On 20/12/2013	Spot Bond	100.41213	44.98363	100.41213	44.84114			0.00	0	0.00
BSR10	On 07/06/2013	Spot Bond	100.00000	71.23224	100.00000	71.10106			0.00	0	100,000,000.00

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
BUS01U	On 30/09/2016	Spot Bond	100.00000	9.67055	100.00000	9.64713				0.00	0	0.00
CBL06	On 02/11/2014	Spot Bond	117.90266	27.65645	117.90266	27.58573				24,052,142,640.00	204,000	3,900,000.00
CBL08	On 02/11/2016	Spot Bond	125.14109	14.56947	125.14109	14.53041				625,705,450.00	5,000	5,000.00
CBL09	On 29/01/2017	Spot Bond	102.03851	13.22532	102.03851	13.19270				0.00	0	0.00
CBL10	On 06/05/2014	Spot Bond	101.32226	40.63215	101.32226	40.53256				0.00	0	0.00
CBL11	On 06/05/2016	Spot Bond	111.35530	14.77884	111.35530	14.74275				23,495,968,300.00	211,000	8,700,000.00
CBL12	On 06/09/2018	Spot Bond	105.54647	14.15281	105.54647	14.11972				0.00	0	0.00
CBL13	On 01/02/2019	Spot Bond	101.86680	10.74458	101.86680	10.71812				0.00	0	0.00
CBL14	On 01/02/2019	Spot Bond	106.76252	15.20541	106.76252	15.17010				0.00	0	0.00
CBL15	On 18/05/2015	Spot Bond	100.85304	20.61537	100.85304	20.55054				0.00	0	0.00
CBL16	On 18/05/2017	Spot Bond	107.65219	11.28725	107.65219	11.26043				65,775,488,090.00	611,000	3,980,000.00
CBL17	On 23/08/2019	Spot Bond	101.28817	10.62840	101.28817	10.58117				0.00	0	0.00
CBL18	On 23/08/2019	Spot Bond	101.82280	12.38158	101.82280	12.33441				0.00	0	0.00
CBL19	On 02/11/2015	Spot Bond	100.00000	11.94752	100.00000	11.85784				0.00	0	0.00
CCT01	On 23/06/2023	Spot Bond	122.47945	16.08336	122.47945	16.04142				0.00	0	0.00
CCT02	On 12/06/2024	Spot Bond	118.42047	9.81031	118.42047	15.57817				0.00	0	1,000,000.00
CCT03	On 15/03/2025	Spot Bond	117.20315	11.91660	117.20315	11.88627				0.00	0	38,134,000.00

Contract Details	Strike	Call / Put	MTM Yield	MarkPrice	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
CGR10	On 08/12/2016	Spot Bond	100.88420	13.49231	100.88420	13.45863			0.00	0	0.00
CGR11	On 28/03/2016	Spot Bond	104.14474	18.17343	104.14474	18.14353			0.00	0	0.00
CGR12	On 14/11/2014	Spot Bond	100.00000	34.29197	100.00000	34.03176			0.00	0	0.00
CGR6	On 18/02/2013	Spot Bond	101.65048	86.51069	101.65048	86.30859			0.00	0	0.00
CGR7	On 22/07/2014	Spot Bond	102.86721	34.39663	102.86721	34.31117			0.00	0	0.00
CGR8	On 22/07/2015	Spot Bond	103.30382	24.32529	103.30382	24.26462			0.00	0	0.00
CIG01	On 06/06/2015	Spot Bond	100.80383	20.77415	100.80383	20.70739			0.00	0	0.00
CLN100	On 20/12/2012	Spot Bond	100.33426	99.24377	100.33426	98.97755			0.00	0	0.00
CLN103	On 20/03/2013	Spot Bond	100.61895	100.45968	100.61895	100.18872			0.00	0	0.00
CLN104	On 15/06/2014	Spot Bond	100.74860	36.90676	100.74860	36.81576			0.00	0	0.00
CLN108	On 20/06/2013	Spot Bond	100.40933	66.84839	100.40933	66.68407			0.00	0	0.00
CLN110	On 31/03/2013	Spot Bond	100.00000	79.41060	100.00000	79.24342			0.00	0	0.00
CLN111	On 31/03/2013	Spot Bond	100.00000	79.41060	100.00000	79.24342			0.00	0	0.00
CLN112	On 31/03/2013	Spot Bond	100.00000	79.41060	100.00000	79.24342			0.00	0	0.00
CLN113	On 31/03/2013	Spot Bond	100.00000	79.41060	100.00000	79.24342			0.00	0	0.00
CLN114	On 20/06/2013	Spot Bond	100.40933	66.84839	100.40933	66.68407			0.00	0	0.00
CLN115	On 20/06/2013	Spot Bond	100.40933	66.84839	100.40933	66.68407			0.00	0	0.00
CLN116	On 31/08/2013	Spot Bond	100.91360	56.51779	100.91360	56.37670			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
CLN117	On 20/06/2013	Spot Bond	100.41216	66.87751	100.41216	66.71311				0.00	0	0.00
CLN118	On 20/06/2013	Spot Bond	100.38376	66.58630	100.38376	66.42266				0.00	0	0.00
CLN120	On 20/06/2013	Spot Bond	100.36102	66.35332	100.36102	66.19028				0.00	0	0.00
CLN123	On 23/05/2013	Spot Bond	100.95747	84.79475	100.95747	84.60138				0.00	0	0.00
CLN126	On 20/08/2015	Spot Bond	101.78237	20.62893	101.78237	20.57816				0.00	0	0.00
CLN127	On 01/07/2013	Spot Bond	100.19516	65.02644	100.19516	64.86863				0.00	0	0.00
CLN130	On 20/08/2015	Spot Bond	101.76269	20.50110	101.76269	20.45066				0.00	0	0.00
CLN132	On 20/09/2013	Spot Bond	100.38372	66.58631	100.38372	66.42267				0.00	0	0.00
CLN133	On 20/09/2013	Spot Bond	100.36383	66.38245	100.36383	66.21934				0.00	0	0.00
CLN134	On 20/08/2015	Spot Bond	101.86667	21.17635	101.86667	21.12420				0.00	0	0.00
CLN135	On 22/08/2013	Spot Bond	100.97002	56.88425	100.97002	56.74525				0.00	0	0.00
CLN136	On 22/08/2013	Spot Bond	100.92517	56.88837	100.92517	56.74941				0.00	0	0.00
CLN138	On 31/08/2013	Spot Bond	101.01305	56.93745	101.01305	56.79518				0.00	0	0.00
CLN140	On 20/06/2013	Spot Bond	100.41784	66.93575	100.41784	66.77120				0.00	0	0.00
CLN141	On 20/06/2013	Spot Bond	100.39797	66.73191	100.39797	66.56789				0.00	0	0.00
CLN143	On 20/09/2013	Spot Bond	100.40359	66.79017	100.40359	66.62599				0.00	0	0.00
CLN145	On 20/09/2013	Spot Bond	104.39421	61.69197	104.39421	61.54899				0.00	0	0.00

Contract Details	Strike	Call / Put	MTM Yield	MarkPrice	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
CLN147	On 19/04/2013	Spot Bond	101.82300	78.71324	101.82300	78.55176			0.00	0	0.00
CLN149	On 20/09/2013	Spot Bond	102.79173	59.49301	102.79173	59.35685			0.00	0	0.00
CLN152	On 20/08/2013	Spot Bond	101.32621	58.36667	101.32621	58.22360			0.00	0	0.00
CLN154	On 20/03/2014	Spot Bond	100.52565	47.45769	100.52565	47.34091			0.00	0	0.00
CLN156	On 20/12/2013	Spot Bond	101.34356	46.76137	101.34356	46.64547			0.00	0	0.00
CLN157	On 20/12/2013	Spot Bond	101.34356	46.76137	101.34356	46.64547			0.00	0	0.00
CLN158	On 19/04/2013	Spot Bond	99.85161	92.25641	99.85161	92.03004			0.00	0	0.00
CLN159	On 14/02/2015	Spot Bond	101.22270	21.09954	101.22270	21.04787			0.00	0	0.00
CLN162	On 20/09/2015	Spot Bond	100.00000	19.38583	100.00000	19.33835			0.00	0	0.00
CLN163	On 20/09/2015	Spot Bond	100.00000	19.17295	100.00000	19.12599			0.00	0	0.00
CLN164	On 30/04/2014	Spot Bond	100.00000	45.45699	100.00000	45.34686			0.00	0	0.00
CLN165	On 30/04/2014	Spot Bond	100.00000	45.45699	100.00000	45.34686			0.00	0	0.00
CLN166	On 30/04/2014	Spot Bond	100.00000	45.45699	100.00000	45.34686			0.00	0	0.00
CLN167	On 30/04/2014	Spot Bond	100.00000	45.45699	100.00000	45.34686			0.00	0	0.00
CLN168	On 30/04/2014	Spot Bond	100.00000	45.45699	100.00000	45.34686			0.00	0	0.00
CLN169	On 30/04/2014	Spot Bond	100.00000	45.45699	100.00000	45.34686			0.00	0	0.00
CLN170	On 20/12/2015	Spot Bond	100.42338	15.07304	100.42338	15.03598			0.00	0	0.00
CLN172	On 30/04/2014	Spot Bond	100.00000	45.45699	100.00000	45.34686			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
CLN174	On 31/03/2013	Spot Bond	100.50974	96.57417	100.50974	96.32406				0.00	0	0.00
CLN175	On 31/03/2013	Spot Bond	100.82702	96.72357	100.82702	96.47233				0.00	0	0.00
CLN176	On 31/03/2013	Spot Bond	100.54079	96.63259	100.54079	96.38225				0.00	0	0.00
CLN177	On 31/03/2013	Spot Bond	100.49424	96.63479	100.49424	96.38457				0.00	0	0.00
CLN178	On 15/04/2014	Spot Bond	100.00000	44.43109	100.00000	44.32346				0.00	0	0.00
CLN179	On 20/03/2016	Spot Bond	100.39213	12.79591	100.39213	12.76447				0.00	0	0.00
CLN180	On 26/05/2013	Spot Bond	100.00000	66.66819	100.00000	66.66818				0.00	0	0.00
CLN181	On 26/05/2013	Spot Bond	100.00000	66.66819	100.00000	66.66818				0.00	0	0.00
CLN183	On 15/06/2016	Spot Bond	100.60029	12.86004	100.60029	12.82837				0.00	0	0.00
CLN184	On 01/07/2021	Spot Bond	102.77141	14.31087	102.77141	14.27865				0.00	0	0.00
CLN185	On 15/06/2016	Spot Bond	100.60029	12.86004	100.60029	12.82837				0.00	0	0.00
CLN186	On 06/07/2016	Spot Bond	100.01323	11.71352	100.01323	11.68515				0.00	0	0.00
CLN187	On 15/06/2014	Spot Bond	100.90290	35.77740	100.90290	35.68907				0.00	0	0.00
CLN188	On 20/06/2014	Spot Bond	100.91909	36.98707	100.91909	36.89574				0.00	0	0.00
CLN191	On 23/08/2016	Spot Bond	106.57524	7.48573	106.57524	7.46837				0.00	0	0.00
CLN192	On 24/08/2016	Spot Bond	99.04734	13.20511	99.04734	13.17340				0.00	0	0.00
CLN193	On 29/08/2021	Spot Bond	106.47706	3.60316	106.47706	3.59374				0.00	0	0.00

Contract Details	Strike	Call / Put	MTM Yield	MarkPrice	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
CLN194	On 31/08/2016	Spot Bond	100.91984	14.72554	100.91984	14.69234			0.00	0	0.00
CLN195	On 15/06/2014	Spot Bond	101.01820	37.04565	101.01820	36.95410			0.00	0	0.00
CLN196	On 15/06/2016	Spot Bond	100.60029	12.86004	100.60029	12.82837			0.00	0	0.00
CLN197	On 15/06/2016	Spot Bond	100.60029	12.86004	100.60029	12.82837			0.00	0	0.00
CLN198	On 13/09/2021	Spot Bond	106.09892	4.09740	106.09892	4.08662			0.00	0	0.00
CLN199	On 13/09/2016	Spot Bond	106.04227	7.61340	106.04227	7.59337			0.00	0	0.00
CLN200	On 20/12/2016	Spot Bond	100.61212	12.76510	100.61212	12.73367			0.00	0	0.00
CLN205	On 24/03/2013	Spot Bond	100.32240	98.55423	100.32240	98.29200			0.00	0	0.00
CLN209	On 20/03/2013	Spot Bond	100.39517	97.84115	100.39517	97.57783			0.00	0	0.00
CLN210	On 20/06/2013	Spot Bond	100.47626	65.52431	100.47626	65.36315			0.00	0	0.00
CLN211	On 20/12/2013	Spot Bond	100.57686	45.74068	100.57686	45.62807			0.00	0	0.00
CLN213	On 12/10/2014	Spot Bond	99.98364	30.07094	99.98364	29.99810			0.00	0	0.00
CLN214	On 12/10/2014	Spot Bond	99.98339	30.15350	99.98339	30.08046			0.00	0	0.00
CLN215	On 17/10/2016	Spot Bond	103.62392	13.04796	103.62392	13.01807			0.00	0	0.00
CLN216	On 11/10/2014	Spot Bond	99.99988	30.36812	99.99988	30.29455			0.00	0	0.00
CLN217	On 11/10/2014	Spot Bond	99.99989	30.27626	99.99989	30.20291			0.00	0	0.00
CLN219	On 20/10/2016	Spot Bond	99.79173	11.63538	99.79173	11.60725			0.00	0	0.00
CLN220	On 20/10/2016	Spot Bond	99.80002	11.63393	99.80002	11.60580			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
CLN221	On 20/10/2016	Spot Bond	103.81175	13.05767	103.81175	103.81175	13.02771			0.00	0	0.00
CLN222	On 20/10/2016	Spot Bond	103.81175	13.05767	103.81175	103.81175	13.02771			0.00	0	0.00
CLN223	On 15/06/2014	Spot Bond	104.34821	35.46660	104.34821	104.34821	35.37636			0.00	0	0.00
CLN224	On 15/06/2014	Spot Bond	107.51178	35.76400	107.51178	107.51178	35.67056			0.00	0	0.00
CLN225	On 09/12/2016	Spot Bond	107.00303	11.17152	107.00303	107.00303	11.14525			0.00	0	0.00
CLN226	On 20/12/2016	Spot Bond	100.43472	9.81668	100.43472	100.43472	9.79255			0.00	0	0.00
CLN227	On 20/12/2016	Spot Bond	100.48341	10.62516	100.48341	100.48341	10.59902			0.00	0	0.00
CLN228	On 14/06/2013	Spot Bond	100.44030	65.66843	100.44030	100.44030	65.50697			0.00	0	0.00
CLN229	On 14/06/2013	Spot Bond	100.44323	65.68197	100.44323	100.44323	65.52047			0.00	0	0.00
CLN230	On 17/01/2015	Spot Bond	99.90043	22.19760	99.90043	99.90043	22.14387			0.00	0	0.00
CLN231	On 17/01/2015	Spot Bond	99.90043	22.19760	99.90043	99.90043	22.14387			0.00	0	0.00
CLN232	On 20/06/2014	Spot Bond	100.94701	35.44247	100.94701	100.94701	35.37092			0.00	0	0.00
CLN233	On 02/02/2013	Spot Bond	101.15359	88.70984	101.15359	101.15359	88.49548			0.00	0	0.00
CLN234	On 19/04/2013	Spot Bond	99.83657	92.41635	99.83657	99.83657	92.18962			0.00	0	0.00
CLN235	On 19/04/2013	Spot Bond	99.83657	92.41635	99.83657	99.83657	92.18962			0.00	0	0.00
CLN236	On 15/06/2016	Spot Bond	100.64882	12.47407	100.64882	100.64882	12.44895			0.00	0	0.00
CLN237	On 14/02/2017	Spot Bond	101.05242	9.14371	101.05242	101.05242	9.12135			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
CLN238	On 15/02/2013	Spot Bond	100.93369	86.01966	100.93369	85.81849			0.00	0	0.00
CLN239	On 20/03/2017	Spot Bond	100.44136	9.77417	100.44136	9.75453			0.00	0	0.00
CLN240	On 24/02/2015	Spot Bond	100.86994	19.74621	100.86994	19.69800			0.00	0	0.00
CLN241	On 24/02/2017	Spot Bond	100.93114	9.44527	100.93114	9.42220			0.00	0	0.00
CLN242	On 24/02/2019	Spot Bond	101.19905	12.36724	101.19905	12.33975			0.00	0	0.00
CLN243	On 24/02/2019	Spot Bond	101.19905	12.36724	101.19905	12.33975			0.00	0	0.00
CLN244	On 25/02/2015	Spot Bond	100.81644	19.71313	100.81644	19.66502			0.00	0	0.00
CLN245	On 25/02/2015	Spot Bond	100.81889	19.73038	100.81889	19.68223			0.00	0	0.00
CLN246	On 24/02/2017	Spot Bond	100.84952	13.76403	100.84952	13.73044			0.00	0	0.00
CLN247	On 24/02/2017	Spot Bond	101.47693	13.60325	101.47693	13.56986			0.00	0	0.00
CLN248	On 14/03/2015	Spot Bond	100.47537	21.79777	100.47537	21.74415			0.00	0	0.00
CLN249	On 24/02/2017	Spot Bond	101.44712	13.32614	101.44712	13.29344			0.00	0	0.00
CLN250	On 26/03/2015	Spot Bond	100.26649	22.81822	100.26649	22.76220			0.00	0	0.00
CLN251	On 26/03/2015	Spot Bond	100.26649	22.81822	100.26649	22.76220			0.00	0	0.00
CLN252	On 26/03/2015	Spot Bond	100.26649	22.81822	100.26649	22.76220			0.00	0	0.00
CLN253	On 26/03/2015	Spot Bond	100.26649	22.81822	100.26649	22.76220			0.00	0	0.00
CLN254	On 26/03/2015	Spot Bond	100.26649	22.81822	100.26649	22.76220			0.00	0	0.00
CLN255	On 26/03/2015	Spot Bond	100.27379	23.00397	100.27379	22.94750			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
CLN256	On 26/03/2017	Spot Bond	100.28582	10.79410	100.28582	10.76760				0.00	0	0.00
CLN257	On 26/03/2017	Spot Bond	100.28582	10.79410	100.28582	10.76760				0.00	0	0.00
CLN258	On 26/03/2017	Spot Bond	100.28582	10.79410	100.28582	10.76760				0.00	0	0.00
CLN259	On 26/03/2017	Spot Bond	100.28582	10.79410	100.28582	10.76760				0.00	0	0.00
CLN260	On 26/03/2017	Spot Bond	100.28582	10.79410	100.28582	10.76760				0.00	0	0.00
CLN261	On 26/03/2017	Spot Bond	100.28785	10.85271	100.28785	10.82606				0.00	0	0.00
CLN262	On 26/03/2019	Spot Bond	106.98684	11.23922	106.98684	11.21265				0.00	0	0.00
CLN263	On 20/06/2014	Spot Bond	100.51194	31.91854	100.51194	31.84000				0.00	0	0.00
CLN264	On 18/08/2014	Spot Bond	100.89505	27.23318	100.89505	27.16667				0.00	0	0.00
CLN265	On 02/04/2013	Spot Bond	100.15533	94.84716	100.15533	94.52843				0.00	0	0.00
CLN266	On 16/03/2014	Spot Bond	100.39498	43.97620	100.39498	43.86812				0.00	0	0.00
CLN267	On 16/03/2014	Spot Bond	100.39498	43.97620	100.39498	43.86812				0.00	0	0.00
CLN268	On 30/04/2017	Spot Bond	101.37065	10.27543	101.37065	10.24296				0.00	0	0.00
CLN269	On 20/06/2017	Spot Bond	100.49989	10.00057	100.49989	9.97597				0.00	0	0.00
CLN270	On 24/02/2017	Spot Bond	101.35958	12.86697	101.35958	12.83543				0.00	0	0.00
CLN271	On 20/06/2017	Spot Bond	100.58462	11.42500	100.58462	11.39687				0.00	0	0.00
CLN272	On 20/06/2017	Spot Bond	100.39320	8.38479	100.39320	8.36419				0.00	0	0.00

Contract Details			Strike	Call / Put	MTM Yield	MarkPrice	Previous MTM	Previous Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
CLN273	On 20/06/2017	Spot Bond			100.39040	8.33718	100.39040	8.31669				0.00	0	0.00
CLN274	On 20/06/2017	Spot Bond			100.40357	8.38349	100.40357	8.36288				0.00	0	0.00
CLN275	On 22/05/2017	Spot Bond			100.91562	9.30658	100.91562	9.27730				0.00	0	0.00
CLN276	On 24/05/2017	Spot Bond			101.06552	10.72261	101.06552	10.68882				0.00	0	0.00
CLN277	On 25/05/2017	Spot Bond			100.99983	10.69862	100.99983	10.66493				0.00	0	0.00
CLN278	On 20/06/2017	Spot Bond			100.40244	8.36445	100.40244	8.34388				0.00	0	0.00
CLN279	On 20/06/2015	Spot Bond			100.54373	18.80318	100.54373	18.75691				0.00	0	0.00
CLN280	On 07/06/2017	Spot Bond			100.65226	9.24191	100.65226	9.16310				0.00	0	0.00
CLN281	On 21/06/2015	Spot Bond			100.36006	15.86698	100.36006	15.81674				0.00	0	0.00
CLN282	On 27/06/2015	Spot Bond			100.24531	17.26784	100.24531	17.21323				0.00	0	0.00
CLN283	On 20/09/2015	Spot Bond			100.37919	16.05839	100.37919	16.00753				0.00	0	0.00
CLN284	On 20/06/2017	Spot Bond			100.44355	8.39608	100.44355	8.36947				0.00	0	0.00
CLN285	On 20/06/2017	Spot Bond			100.44355	8.39608	100.44355	8.36947				0.00	0	0.00
CLN286	On 20/06/2017	Spot Bond			100.44355	8.39608	100.44355	8.36947				0.00	0	0.00
CLN287	On 20/06/2017	Spot Bond			100.44355	8.39608	100.44355	8.36947				0.00	0	0.00
CLN288	On 10/08/2017	Spot Bond			101.18342	9.68219	101.18342	9.63920				0.00	0	0.00
CLN289	On 30/08/2017	Spot Bond			100.81012	8.96502	100.81012	8.92446				0.00	0	0.00
CLN290	On 26/06/2017	Spot Bond			100.17296	2.41844	100.17296	2.40678				0.00	0	0.00

Contract Details	Strike	Call / Put	MTM Yield	MarkPrice	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
CLN291	On 26/06/2017	Spot Bond	100.17296	2.41844	100.17296	2.40678			0.00	0	0.00
CLN292	On 26/06/2017	Spot Bond	100.17084	2.41860	100.17084	2.40694			0.00	0	0.00
CLN293	On 30/06/2017	Spot Bond	100.14936	2.37228	100.14936	2.36137			0.00	0	0.00
CLN294	On 26/06/2017	Spot Bond	100.14949	2.41820	100.14949	2.40640			0.00	0	0.00
CLN295	On 30/06/2017	Spot Bond	100.15029	2.38091	100.15029	2.36983			0.00	0	0.00
CLN296	On 20/12/2017	Spot Bond	100.00000	1.65098	100.00000	1.64087			0.00	0	0.00
CLN297	On 30/06/2017	Spot Bond	100.00000	2.34730	100.00000	2.33465			0.00	0	0.00
CLN298	On 30/06/2017	Spot Bond	100.00000	2.35692	100.00000	2.34405			0.00	0	0.00
CLN299	On 30/06/2017	Spot Bond	100.00000	2.34014	100.00000	2.32643			0.00	0	0.00
CLN300	On 20/12/2017	Spot Bond	100.00000	1.62729	100.00000	1.61440			0.00	0	0.00
CLN301	On 20/12/2017	Spot Bond	100.00000	1.60224	100.00000	1.58647			0.00	0	0.00
CLN302	On 20/12/2017	Spot Bond	100.00000	1.51492	100.00000	1.48954			0.00	0	0.00
CLN39	On 07/02/2016	Spot Bond	100.00000	22.28960	100.00000	22.24054			0.00	0	0.00
CLN40	On 07/02/2016	Spot Bond	100.00000	22.28960	100.00000	22.24054			0.00	0	0.00
CLN42	On 18/04/2028	Spot Bond	34.94295	0.71323	34.94295	0.71260			0.00	0	0.00
CLN44	On 31/03/2013	Spot Bond	154.47129	69.43485	154.47129	69.23434			0.00	0	0.00
CLN46	On 07/03/2013	Spot Bond	100.53703	82.18864	100.53703	81.99551			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM Yield	MarkPrice	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
CLN47	On 07/03/2013	Spot Bond	100.53241	82.17923	100.53241	81.98612			0.00	0	0.00
CLN48	On 07/03/2013	Spot Bond	100.00000	126.53066	100.00000	126.21414			0.00	0	0.00
CLN49	On 31/03/2013	Spot Bond	154.29358	106.76460	154.29358	106.42621			0.00	0	0.00
CLN50	On 07/03/2013	Spot Bond	100.52779	82.16981	100.52779	81.97674			0.00	0	0.00
CLN51	On 07/03/2013	Spot Bond	152.83040	74.76549	152.83040	74.53531			0.00	0	0.00
CLN52	On 30/04/2013	Spot Bond	101.20452	89.44323	101.20452	89.22699			0.00	0	0.00
CLN54	On 30/04/2013	Spot Bond	101.20452	89.44323	101.20452	89.22699			0.00	0	0.00
CLN55	On 18/04/2028	Spot Bond	156.76383	5.61835	156.76383	5.59819			0.00	0	0.00
CLN56	On 30/04/2013	Spot Bond	94.77223	76.58092	94.77223	76.43509			0.00	0	0.00
CLN57	On 30/04/2013	Spot Bond	97.02201	76.10912	97.02201	75.96168			0.00	0	0.00
CLN58	On 07/03/2013	Spot Bond	100.53241	82.17923	100.53241	81.98612			0.00	0	0.00
CLN59	On 07/03/2013	Spot Bond	100.53241	82.17923	100.53241	81.98612			0.00	0	0.00
CLN61	On 02/03/2028	Spot Bond	100.00000	13.18807	100.00000	13.15541			0.00	0	0.00
CLN71	On 02/03/2028	Spot Bond	100.00000	0.00044	100.00000	0.00043			0.00	0	0.00
CLN72	On 02/03/2028	Spot Bond	100.00000	0.00044	100.00000	0.00043			0.00	0	0.00
CLN78	On 19/04/2013	Spot Bond	101.10498	77.35354	101.10498	77.19567			0.00	0	0.00
CLN81	On 18/04/2028	Spot Bond	120.49629	7.77093	120.49629	7.75083			0.00	0	0.00
CLN88	On 28/04/2028	Spot Bond	134.98268	0.00020	134.98268	0.00020			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
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	19.01535	78.86322	18.98508				0.00	0	0.00
CLNF02	On 20/10/2015	Spot Bond	78.68249	19.07031	78.68249	19.04001				0.00	0	0.00
CLNF03	On 10/10/2016	Spot Bond	100.01914	12.38616	100.01914	12.35614				0.00	0	0.00
CLNF04	On 10/10/2016	Spot Bond	100.01914	12.38616	100.01914	12.35614				0.00	0	0.00
CLNF05	On 20/09/2016	Spot Bond	100.44036	11.33293	100.44036	11.30506				0.00	0	0.00
CLNF06	On 20/12/2016	Spot Bond	100.40864	9.39346	100.40864	9.37036				0.00	0	0.00
CLNF07	On 20/06/2017	Spot Bond	100.41492	8.57389	100.41492	8.55281				0.00	0	0.00
CLNF08	On 10/07/2013	Spot Bond	100.01997	62.74129	100.01997	62.54536				0.00	0	0.00
CLNF09	On 20/06/2017	Spot Bond	100.41000	8.67042	100.41000	8.64911				0.00	0	0.00
CLNF10	On 24/07/2017	Spot Bond	101.50812	10.58240	101.50812	10.53530				0.00	0	0.00
COJ02	On 15/09/2016	Spot Bond	109.94659	16.70925	109.94659	16.66886				0.00	0	0.00
COJ03	On 26/04/2013	Spot Bond	106.29178	75.26196	106.29178	75.10497				0.00	0	100,000.00
COJ04	On 05/06/2018	Spot Bond	106.25789	9.46705	106.25789	9.44492				0.00	0	288,000.00
COJ05	On 05/06/2023	Spot Bond	122.59946	10.14394	122.59946	10.11732				0.00	0	339,547,000.00
COJ06	On 09/12/2015	Spot Bond	112.90836	15.86037	112.90836	15.82141				0.00	0	30,100,000.00
COJ07	On 23/03/2021	Spot Bond	111.62273	11.80724	111.62273	11.77835				0.00	0	687,000.00

Contract Details	Strike	Call / Put	MTM Yield	MarkPrice	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
COJ10C	On 18/01/2013	Spot Bond	100.00000	96.11894	100.00000	95.88043			0.00	0	0.00
COJ12C	On 17/02/2013	Spot Bond	5.86800	104.73941	5.86800	104.72275			0.00	0	0.00
CPL002	On 29/11/2014	Spot Bond	100.79434	26.83659	100.79434	26.77040		604,766,040,000.00		6,000,000	3,000,000.00
CPL003	On 28/02/2017	Spot Bond	100.83040	9.16656	100.83040	9.14418			0.00	0	0.00
CPL005	On 01/03/2015	Spot Bond	100.70290	19.57611	100.70290	19.52733			0.00	0	0.00
CPL007	On 01/08/2015	Spot Bond	101.26682	17.29234	101.26682	17.21551			0.00	0	0.00
CPL009	On 07/12/2012	Spot Bond	100.45141	68.33555	100.45141	68.33554			0.00	0	0.00
CPL010	On 25/02/2013	Spot Bond	100.00000	82.95455	100.00000	82.76644			0.00	0	0.00
CPL011	On 08/03/2013	Spot Bond	100.00000	80.93126	100.00000	80.75221		25,600,000,000,000.00		256,000,000	250,000,000.00
DENG28	On 12/02/2013	Spot Bond	100.00000	85.48009	100.00000	85.28037			0.00	0	0.00
DENG31	On 02/04/2013	Spot Bond	100.00000	78.82198	100.00000	78.65674			0.00	0	0.00
DENG41	On 28/01/2013	Spot Bond	100.18699	88.57334	100.18699	88.35852			0.00	0	0.00
DENG42	On 03/04/2013	Spot Bond	100.13300	80.62222	100.13300	80.45339			0.00	0	0.00
DRD03	On 02/07/2014	Spot Bond	100.21016	49.44100	100.21016	49.22321			0.00	0	0.00
DRD04	On 03/07/2015	Spot Bond	100.22082	24.40243	100.22082	24.29493			0.00	0	0.00
DRD05	On 03/10/2013	Spot Bond	100.19483	67.31838	100.19483	67.02188			0.00	0	0.00
DV13	On 25/08/2013	Spot Bond	104.31041	62.41248	104.31041	62.27028			0.00	0	0.00
DV21	On 15/06/2016	Spot Bond	133.09009	21.09004	133.09009	21.03133			0.00	0	14,358,000.00

Contract Details	Strike	Call / Put	MTM Yield	MarkPrice	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
DV22	On 07/02/2020	Spot Bond	111.95336	11.63037	111.95336	11.60231			129,986,247,462.00	1,161,075	66,724,000.00
DV23	On 27/02/2023	Spot Bond	110.94098	11.66191	110.94098	11.63397			37,871,811,401.62	341,369	105,053,000.00
E170	On 01/08/2020	Spot Bond	142.91138	13.97217	142.91138	13.93129			0.00	0	23,000,000.00
EDC01	On 04/04/2016	Spot Bond	101.79146	18.71628	101.79146	18.67021			0.00	0	39,000,000.00
EFC01	On 31/08/2014	Spot Bond	100.97946	21.07635	100.97946	21.00851			0.00	0	0.00
EFC02	On 31/08/2015	Spot Bond	101.06163	8.81147	101.06163	8.78309			0.00	0	0.00
EFC03	On 31/08/2016	Spot Bond	101.11630	3.68219	101.11630	3.67032			0.00	0	0.00
EFC04	On 31/08/2017	Spot Bond	101.17092	1.53748	101.17092	1.53252			0.00	0	0.00
EL15	On 29/06/2015	Spot Bond	126.54006	11.73870	126.54006	11.70730			2,986,345,416,000.00	23,600,000	40,000,000.00
EL28	On 02/05/2028	Spot Bond	1.60500	116.84272	1.65500	116.05518			4,815,000,000.00	3,000,000	41,000,000.00
EL29	On 19/11/2029	Spot Bond	1.90000	101.60343	1.90000	101.56392			0.00	0	0.00
EMM01	On 28/07/2020	Spot Bond	111.69838	13.25924	111.69838	13.22729			2,806,980,289,400.00	25,130,000	0.00
EMM02	On 11/03/2021	Spot Bond	112.15374	12.04400	112.15374	12.01441			0.00	0	0.00
EMM03	On 04/05/2024	Spot Bond	106.65311	10.31303	106.65311	10.28871			1,066,531,100,000.00	10,000,000	5,000,000.00
EPF001	On 19/08/2015	Spot Bond	100.93077	15.11830	100.93077	15.08137			0.00	0	0.00
EPFC02	On 07/11/2013	Spot Bond	100.00000	53.99678	100.00000	53.59149			0.00	0	0.00
EPFC03	On 18/02/2013	Spot Bond	100.00000	84.29561	100.00000	84.10138			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM Yield	MarkPrice	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
EQ182U	On 11/12/2012	Spot Bond	100.00000	66.66667	100.00000	66.66667			0.00	0	0.00
EQ183U	On 24/01/2013	Spot Bond	100.00000	89.46078	100.00000	89.24205			0.00	0	0.00
EQ184U	On 13/02/2013	Spot Bond	100.00000	89.88978	100.00000	89.68024			0.00	0	0.00
EQS01	On 18/11/2014	Spot Bond	126.47802	23.11207	126.47802	23.04304			0.00	0	0.00
EQS02	On 01/07/2015	Spot Bond	109.43400	26.90730	109.43400	26.84355			0.00	0	0.00
EQS04	On 22/09/2015	Spot Bond	107.25989	19.81064	107.25989	19.75899			0.00	0	0.00
EQS05	On 25/04/2017	Spot Bond	101.66692	11.32574	101.66692	11.28986			0.00	0	70,000,000.00
ERS3A8	On 17/11/2014	Spot Bond	101.14823	28.26021	101.14823	28.19104			0.00	0	0.00
ERS3B2	On 17/08/2014	Spot Bond	101.05103	27.74985	101.05103	27.68199			0.00	0	0.00
ERS3B3	On 17/11/2025	Spot Bond	100.00000	0.01030	100.00000	0.01023			0.00	0	0.00
ERS3C2	On 17/08/2014	Spot Bond	101.17066	28.37790	101.17066	28.30844			0.00	0	0.00
ERS3C3	On 17/11/2025	Spot Bond	100.00000	0.01030	100.00000	0.01023			0.00	0	0.00
ERSA10	On 17/08/2013	Spot Bond	100.93125	57.29172	100.93125	57.15177			0.00	0	0.00
ERSA11	On 17/08/2014	Spot Bond	100.96871	27.31759	100.96871	27.25085			0.00	0	0.00
ERSA12	On 17/08/2015	Spot Bond	100.99870	15.27273	100.99870	15.23540			0.00	0	0.00
ERSA13	On 17/08/2013	Spot Bond	100.93575	57.30586	100.93575	57.16587		807,486,000,000.00	8,000,000	4,000,000.00	
ERSA14	On 17/11/2025	Spot Bond	100.00000	0.01030	100.00000	0.01023			0.00	0	0.00
ERSA15	On 17/11/2025	Spot Bond	100.00000	0.01030	100.00000	0.01023			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM Yield	MarkPrice	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
ES15	On 30/08/2015	Spot Bond	105.94219	18.54899	105.94219	18.50572			0.00	0	50,200,000.00
ES18	On 20/04/2018	Spot Bond	111.43974	10.24217	111.43974	10.21728		1,509,874,637,872.26	13,548,799	511,478,799.00	
ES23	On 25/01/2023	Spot Bond	117.73441	12.08755	117.73441	12.05718		19,829,535,738.66	168,426	263,784,426.00	
ES26	On 02/04/2026	Spot Bond	95.26383	9.59559	95.26383	9.57507		139,777,664,580.27	1,467,269	48,915,269.00	
ES33	On 15/09/2033	Spot Bond	8.76000	89.84613	8.82500	89.26794		241,257,224,040.00	27,540,779	572,969,779.00	
FIFB01	On 24/08/2015	Spot Bond	100.85636	15.99621	100.85636	15.92537		0.00	0	0.00	
FIFC02	On 14/12/2012	Spot Bond	100.35540	99.45311	100.35540	99.18191		0.00	0	0.00	
FIFC03	On 09/10/2013	Spot Bond	100.00000	57.26209	100.00000	56.83228		0.00	0	0.00	
FIFC04	On 14/03/2013	Spot Bond	100.00000	99.99973	100.00000	100.00000		0.00	0	0.00	
FR002U	On 02/08/2023	Spot Bond	100.00000	11.27347	100.00000	11.24615		0.00	0	0.00	
FR003U	On 02/08/2023	Spot Bond	100.00000	10.97047	100.00000	10.94389		0.00	0	0.00	
FR2A3C	On 15/08/2013	Spot Bond	101.07344	57.89297	101.07344	57.75138		0.00	0	0.00	
FR2B3C	On 15/08/2013	Spot Bond	101.11222	58.01097	101.11222	57.86904		0.00	0	0.00	
FR2C3C	On 15/08/2013	Spot Bond	101.23627	58.38838	101.23627	58.24538		0.00	0	0.00	
FR2D3D	On 15/08/2013	Spot Bond	101.30601	58.60057	101.30601	58.45695		0.00	0	0.00	
FRB03	On 15/09/2014	Spot Bond	105.15565	31.23035	105.15565	31.15754		18,053,385,091,436.30	171,682,502	103,052,751.00	
FRB05	On 21/12/2018	Spot Bond	103.15112	12.84869	103.15112	12.81953		0.00	0	294,000.00	

Contract Details	Strike	Call / Put	MTM Yield	MarkPrice	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
FRB08	On 10/06/2016	Spot Bond	100.49836	10.91557	100.49836	10.88842			0.00	0	0.00
FRB09	On 10/06/2017	Spot Bond	100.49830	7.87224	100.49830	7.85266			0.00	0	0.00
FRB10	On 25/01/2017	Spot Bond	101.51768	10.08098	101.51768	10.05623			0.00	0	0.00
FRB11	On 11/12/2022	Spot Bond	100.00000	0.06959	100.00000	100.00000			0.00	0	0.00
FRBC21	On 21/12/2018	Spot Bond	111.84945	16.79012	111.84945	16.74941			0.00	0	607,000.00
FRBC22	On 21/12/2018	Spot Bond	100.44644	10.25321	100.44644	10.22800			0.00	0	0.00
FRBI01	On 30/06/2014	Spot Bond	100.00000	48.46146	100.00000	48.34103			0.00	0	0.00
FRBI04	On 31/03/2013	Spot Bond	211.83970	63.16545	211.83970	62.94170		1,398,142,020,000.00	6,600,000	3,300,000.00	
FRBI07	On 07/07/2013	Spot Bond	105.16707	67.91859	105.16707	67.76280			0.00	0	0.00
FRBI22	On 31/01/2022	Spot Bond	121.95151	3.58465	121.95151	3.57436			0.00	0	0.00
FRBI23	On 07/12/2023	Spot Bond	266.05149	2.11588	266.05149	2.10606			0.00	0	300,000.00
FRBI28	On 31/03/2028	Spot Bond	145.44748	2.22572	145.44748	2.21905			0.00	0	600,000.00
FRBI33	On 07/12/2033	Spot Bond	186.40405	1.88461	186.40405	1.87780			0.00	0	300,000.00
FRBN04	On 15/09/2015	Spot Bond	118.97136	20.99773	118.97136	20.94365			0.00	0	0.00
FRBN06	On 15/09/2015	Spot Bond	100.00000	25.69044	100.00000	25.63296			0.00	0	0.00
FRBN07	On 15/09/2015	Spot Bond	100.00000	25.69044	100.00000	25.63296			0.00	0	0.00
FRBZ01	On 30/11/2020	Spot Bond	51.72712	3.60950	51.72712	3.60538			0.00	0	0.00
FRBZ02	On 28/10/2024	Spot Bond	32.59207	3.50667	32.59207	3.50396			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
FRBZ03	On 10/12/2024	Spot Bond	31.38364	3.78577	31.38364	31.38364	3.78294			0.00	0	0.00
FRC04	On 03/06/2014	Spot Bond	103.71290	36.18467	103.71290	103.71290	36.10170			0.00	0	0.00
FRC08	On 29/04/2013	Spot Bond	101.43171	89.88876	101.43171	101.43171	89.67048			0.00	0	0.00
FRC101	On 24/02/2017	Spot Bond	101.42118	13.17933	101.42118	101.42118	13.14700			0.00	0	0.00
FRC103	On 20/03/2014	Spot Bond	100.70350	48.89236	100.70350	100.70350	48.79387			0.00	0	0.00
FRC104	On 20/03/2014	Spot Bond	100.43778	45.30373	100.43778	100.43778	45.21270			0.00	0	0.00
FRC105	On 24/02/2017	Spot Bond	101.37968	12.86359	101.37968	101.37968	12.83205			0.00	0	0.00
FRC106	On 24/02/2017	Spot Bond	101.37968	12.86359	101.37968	101.37968	12.83205			0.00	0	0.00
FRC107	On 03/06/2021	Spot Bond	100.95684	9.54259	100.95684	100.95684	9.51876			0.00	0	0.00
FRC108	On 24/02/2017	Spot Bond	101.35502	12.67602	101.35502	101.35502	12.64495			0.00	0	0.00
FRC109	On 20/06/2017	Spot Bond	100.49706	12.05497	100.49706	100.49706	12.02532			0.00	0	0.00
FRC11	On 26/05/2013	Spot Bond	100.81157	84.12633	100.81157	100.81157	83.93601			0.00	0	0.00
FRC110	On 15/06/2016	Spot Bond	100.62812	13.26045	100.62812	100.62812	13.22779			0.00	0	0.00
FRC112	On 20/06/2017	Spot Bond	100.42343	10.49994	100.42343	100.42343	10.47412			0.00	0	0.00
FRC113	On 20/06/2017	Spot Bond	100.46990	11.48100	100.46990	100.46990	11.45276			0.00	0	0.00
FRC114	On 20/06/2014	Spot Bond	100.53541	34.69447	100.53541	100.53541	34.60909			0.00	0	0.00
FRC115	On 20/06/2017	Spot Bond	98.00000	9.17508	98.00000	98.00000	9.14352			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM Yield	MarkPrice	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
FRC116	On 20/06/2017	Spot Bond	100.00000	9.43557	100.00000	9.39860			0.00	0	0.00
FRC117	On 15/06/2016	Spot Bond	100.61842	13.12079	100.61842	13.08847			0.00	0	0.00
FRC118	On 20/06/2017	Spot Bond	100.45750	11.45862	100.45750	11.43044			0.00	0	0.00
FRC119	On 20/06/2017	Spot Bond	100.56313	13.72972	100.56313	13.69592			0.00	0	0.00
FRC120	On 20/06/2017	Spot Bond	100.61014	14.74461	100.61014	14.70829			0.00	0	0.00
FRC121	On 20/06/2017	Spot Bond	100.43349	9.07017	100.43349	9.04786			0.00	0	0.00
FRC122	On 20/06/2017	Spot Bond	100.51033	12.35394	100.51033	12.32355			0.00	0	0.00
FRC123	On 20/06/2017	Spot Bond	100.67570	16.16428	100.67570	16.12445			0.00	0	0.00
FRC124	On 20/06/2017	Spot Bond	100.44913	10.70651	100.44913	10.67258			0.00	0	0.00
FRC125	On 20/09/2017	Spot Bond	100.00000	6.76796	100.00000	7.50821			0.00	0	0.00
FRC126	On 20/09/2017	Spot Bond	100.53319	12.35717	100.53319	12.31798			0.00	0	0.00
FRC127	On 20/09/2017	Spot Bond	100.63883	14.44192	100.63883	14.39609			0.00	0	0.00
FRC128	On 20/09/2017	Spot Bond	100.48091	11.32987	100.48091	11.29396			0.00	0	0.00
FRC129	On 20/09/2017	Spot Bond	100.51430	11.98569	100.51430	11.94769			0.00	0	0.00
FRC130	On 20/09/2017	Spot Bond	100.60627	13.79832	100.60627	13.75454			0.00	0	0.00
FRC131	On 20/09/2017	Spot Bond	100.56147	12.91418	100.56147	12.87322			0.00	0	0.00
FRC132	On 20/09/2017	Spot Bond	100.63331	14.33286	100.63331	14.28737			0.00	0	0.00
FRC133	On 20/09/2017	Spot Bond	100.67296	15.11790	100.67296	15.06991			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
FRC134	On 20/09/2017	Spot Bond	100.60461	13.76559	100.60461	13.72191				0.00	0	0.00
FRC135	On 20/09/2017	Spot Bond	100.58527	13.93384	100.58527	13.88963				0.00	0	0.00
FRC136	On 20/09/2017	Spot Bond	100.52263	12.14960	100.52263	12.11107				0.00	0	0.00
FRC137	On 20/09/2017	Spot Bond	100.51264	12.50345	100.51264	12.46382				0.00	0	0.00
FRC138	On 20/09/2017	Spot Bond	100.64764	14.61641	100.64764	14.57001				0.00	0	0.00
FRC139	On 20/09/2017	Spot Bond	100.63938	14.45284	100.63938	14.40697				0.00	0	0.00
FRC140	On 20/09/2017	Spot Bond	100.61676	14.00562	100.61676	13.96118				0.00	0	0.00
FRC141	On 20/09/2017	Spot Bond	100.64874	14.63821	100.64874	14.59176				0.00	0	0.00
FRC142	On 20/09/2017	Spot Bond	100.54761	12.64117	100.54761	12.60107				0.00	0	0.00
FRC143	On 20/09/2017	Spot Bond	100.48314	11.37361	100.48314	11.33755				0.00	0	0.00
FRC144	On 20/09/2017	Spot Bond	100.40273	9.79824	100.40273	9.76721				0.00	0	0.00
FRC145	On 20/09/2017	Spot Bond	100.68010	15.25959	100.68010	15.21114				0.00	0	0.00
FRC146	On 20/09/2014	Spot Bond	100.48314	33.88070	100.48314	33.77330				0.00	0	0.00
FRC147	On 20/09/2015	Spot Bond	100.54650	20.92141	100.54650	20.85505				0.00	0	0.00
FRC148	On 24/02/2017	Spot Bond	101.08864	12.78265	101.08864	12.72594				0.00	0	0.00
FRC149	On 20/09/2015	Spot Bond	100.52041	11.16070	100.52041	11.12531				0.00	0	0.00
FRC150	On 20/09/2017	Spot Bond	100.44745	1.97581	100.44745	1.96955				0.00	0	0.00

Contract Details	Strike	Call / Put	MTM Yield	MarkPrice	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
FRC151	On 20/09/2017	Spot Bond	98.00000	1.82630	98.00000	1.81301			0.00	0	0.00
FRC152	On 20/12/2017	Spot Bond	100.00000	1.65776	100.00000	1.64845			0.00	0	0.00
FRC153	On 20/12/2017	Spot Bond	100.00000	1.65776	100.00000	1.64845			0.00	0	0.00
FRC154	On 20/12/2017	Spot Bond	100.00000	1.63983	100.00000	1.62841			0.00	0	0.00
FRC155	On 20/12/2017	Spot Bond	100.00000	1.54446	100.00000	1.52225			0.00	0	0.00
FRC157	On 30/09/2013	Spot Bond	100.00000	45.40309	100.00000	44.44444			0.00	0	0.00
FRC158	On 11/06/2014	Spot Bond	100.00000	25.19328	100.00000	25.00000			0.00	0	0.00
FRC159	On 30/09/2013	Spot Bond	100.00000	45.40309	100.00000	44.44444			0.00	0	0.00
FRC160	On 12/06/2014	Spot Bond	100.00000	25.00000	100.00000	100.00000			0.00	0	0.00
FRC17	On 03/06/2014	Spot Bond	103.88434	36.48079	103.88434	36.39704			0.00	0	0.00
FRC29	On 22/07/2014	Spot Bond	101.69803	30.06855	101.69803	29.99461			0.00	0	0.00
FRC37	On 20/06/2015	Spot Bond	100.46014	19.28610	100.46014	19.23868			0.00	0	0.00
FRC40	On 20/12/2015	Spot Bond	100.45737	15.75855	100.45737	15.71980			0.00	0	0.00
FRC41	On 25/10/2013	Spot Bond	101.67764	61.31719	101.67764	61.16642			0.00	0	0.00
FRC46	On 10/09/2017	Spot Bond	98.80765	8.95312	98.80765	8.93119			0.00	0	0.00
FRC47	On 18/02/2013	Spot Bond	113.68077	82.52263	113.68077	82.31107		2,273,615,400,000.00	20,000,000	10,000,000.00	
FRC55	On 11/07/2013	Spot Bond	100.00003	63.12432	100.00003	62.97139			0.00	0	0.00
FRC56U	On 06/02/2013	Spot Bond	100.00000	86.69834	100.00000	86.49289			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
FRC57	On 20/06/2014	Spot Bond	100.38660	31.99086	100.38660	31.91224				0.00	0	0.00
FRC61	On 28/07/2017	Spot Bond	101.46163	9.42215	101.46163	9.39903				0.00	0	0.00
FRC66	On 31/01/2022	Spot Bond	109.33538	7.41485	109.33538	7.39730				0.00	0	0.00
FRC67	On 20/09/2016	Spot Bond	100.46640	13.72719	100.46640	13.69342				0.00	0	0.00
FRC68	On 20/09/2016	Spot Bond	100.47150	13.83231	100.47150	13.79829				0.00	0	0.00
FRC69	On 31/01/2022	Spot Bond	109.51236	5.68043	109.51236	5.66697				0.00	0	0.00
FRC70	On 20/09/2014	Spot Bond	111.32550	26.54541	111.32550	26.49104				0.00	0	0.00
FRC71	On 31/01/2022	Spot Bond	109.33538	5.21021	109.33538	5.19787				0.00	0	0.00
FRC72	On 31/01/2017	Spot Bond	114.09057	6.35167	114.09057	6.33611				0.00	0	0.00
FRC74	On 20/09/2016	Spot Bond	114.42023	8.92464	114.42023	8.90601				0.00	0	0.00
FRC75	On 20/12/2012	Spot Bond	100.45580	99.76466	100.45580	99.49673				0.00	0	0.00
FRC76	On 28/07/2017	Spot Bond	101.66489	10.50303	101.66489	10.47722				0.00	0	0.00
FRC77	On 15/06/2016	Spot Bond	100.00000	16.19525	100.00000	16.15559				0.00	0	0.00
FRC78	On 15/06/2016	Spot Bond	100.79789	15.70532	100.79789	15.66657				0.00	0	0.00
FRC79	On 15/06/2016	Spot Bond	100.69405	14.20948	100.69405	14.17447				0.00	0	0.00
FRC80	On 15/06/2016	Spot Bond	4.73000	105.97623	4.73000	105.93252				0.00	0	0.00
FRC81	On 20/12/2012	Spot Bond	100.56499	100.23442	100.56499	99.96494				0.00	0	0.00

Contract Details	Strike	Call / Put	MTM Yield	MarkPrice	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
FRC82	On 15/06/2016	Spot Bond	100.70697	14.39544	100.70697	14.35997			0.00	0	0.00
FRC83	On 20/12/2016	Spot Bond	100.40068	10.93747	100.40068	10.91058			0.00	0	0.00
FRC84	On 20/12/2016	Spot Bond	100.46304	12.24167	100.46304	12.21156			0.00	0	0.00
FRC85	On 20/12/2014	Spot Bond	100.61808	27.63142	100.61808	27.56337			0.00	0	0.00
FRC86	On 20/12/2016	Spot Bond	100.54671	13.99459	100.54671	13.96015			0.00	0	0.00
FRC87	On 20/12/2016	Spot Bond	100.52525	13.54472	100.52525	13.51139			0.00	0	0.00
FRC88	On 20/12/2012	Spot Bond	100.34678	99.29732	100.34678	99.03093			0.00	0	0.00
FRC89	On 20/12/2012	Spot Bond	100.34394	99.28515	100.34394	99.01879			0.00	0	0.00
FRC90	On 20/03/2013	Spot Bond	100.32862	99.40154	100.32862	99.18662			0.00	0	0.00
FRC91	On 20/03/2013	Spot Bond	100.34043	99.40330	100.34043	99.18835			0.00	0	0.00
FRC92	On 20/03/2013	Spot Bond	100.34112	99.41115	100.34112	99.19618			0.00	0	0.00
FRC93	On 20/03/2013	Spot Bond	100.34682	99.29145	100.34682	99.02436			0.00	0	0.00
FRC94	On 20/03/2017	Spot Bond	100.44788	11.39935	100.44788	11.37644			0.00	0	0.00
FRC95	On 15/06/2016	Spot Bond	100.64235	12.38922	100.64235	12.36427			0.00	0	0.00
FRC96	On 20/03/2017	Spot Bond	100.44732	11.38792	100.44732	11.36504			0.00	0	0.00
FRC97	On 20/03/2015	Spot Bond	98.04956	25.80192	98.04956	25.75120			0.00	0	0.00
FRC98	On 15/06/2016	Spot Bond	100.67532	12.82182	100.67532	12.79600			0.00	0	0.00
FRC99	On 24/02/2017	Spot Bond	101.43156	13.25823	101.43156	13.22570			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
FRE2A1	On 02/08/2013	Spot Bond	101.08680	59.11834	101.08680	58.97374				0.00	0	0.00
FRE2A2	On 02/08/2013	Spot Bond	102.04635	61.21725	102.04635	61.06624				0.00	0	10,000.00
FRE2B1	On 02/08/2013	Spot Bond	101.11165	59.18067	101.11165	59.03589				0.00	0	0.00
FRE2B2	On 02/08/2013	Spot Bond	104.68033	60.50745	104.68033	60.35476				0.00	0	0.00
FRE2C	On 02/08/2013	Spot Bond	96.98334	60.59376	96.98334	60.45095				0.00	0	0.00
FRE2D	On 02/08/2013	Spot Bond	101.19191	59.38202	101.19191	59.23663				0.00	0	0.00
FRE2E	On 02/08/2013	Spot Bond	101.39248	59.88501	101.39248	59.73813				0.00	0	0.00
FRE2F	On 02/08/2013	Spot Bond	101.63872	60.50226	101.63872	60.35354				0.00	0	0.00
FRE2G	On 02/08/2013	Spot Bond	101.79324	60.88944	101.79324	60.73957				0.00	0	0.00
FRI15	On 14/03/2015	Spot Bond	137.45936	16.20214	137.45936	16.15079				0.00	0	0.00
FRJ13	On 01/09/2013	Spot Bond	101.30769	55.40419	101.30769	55.26539				0.00	0	50,000,000.00
FRJ14	On 20/07/2014	Spot Bond	104.00517	29.06308	104.00517	28.99016				0.00	0	300,000.00
FRJ15	On 04/04/2015	Spot Bond	100.18638	23.03972	100.18638	22.96767			14,054,145,386,400.00	140,280,000	70,000,000.00	
FRJ16	On 21/01/2016	Spot Bond	103.41346	12.86815	103.41346	12.83603				0.00	0	0.00
FRJ17	On 04/04/2017	Spot Bond	100.62484	10.67546	100.62484	10.64196				0.00	0	0.00
FRJ18	On 21/02/2018	Spot Bond	101.45882	7.67386	101.45882	7.65502				0.00	0	0.00
FRJ19	On 04/04/2019	Spot Bond	100.00000	12.42866	100.00000	12.40508				0.00	0	0.00

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
FRS36	On 07/12/2023	Spot Bond	254.50193	2.21037	254.50193	254.50193	2.20042			0.00	0	0.00
FRS37	On 07/12/2023	Spot Bond	265.81898	2.11770	265.81898	265.81898	2.10788			0.00	0	0.00
FRS43	On 07/12/2023	Spot Bond	249.70910	2.25214	249.70910	249.70910	2.24214			0.00	0	0.00
FRS46	On 31/01/2022	Spot Bond	117.34620	3.30126	117.34620	117.34620	3.29298			0.00	0	0.00
FRS49	On 27/10/2020	Spot Bond	101.41744	7.57418	101.41744	101.41744	7.55559			0.00	0	0.00
FRS51	On 31/01/2022	Spot Bond	117.54524	3.59784	117.54524	117.54524	3.58779			0.00	0	0.00
FRS56	On 19/07/2016	Spot Bond	101.77641	11.57364	101.77641	101.77641	11.54516			0.00	0	0.00
FRS59	On 07/10/2016	Spot Bond	100.01476	11.91132	100.01476	100.01476	11.88246			0.00	0	0.00
FRS61	On 02/08/2013	Spot Bond	101.49749	60.14827	101.49749	101.49749	60.00061			0.00	0	0.00
FRS62	On 04/11/2026	Spot Bond	101.25022	7.45378	101.25022	101.25022	7.43553			0.00	0	0.00
FRS63	On 22/12/2013	Spot Bond	100.29734	45.33863	100.29734	100.29734	45.22730			0.00	0	0.00
FRS64	On 26/01/2042	Spot Bond	90.41057	3.06253	90.41057	90.41057	3.05545			0.00	0	0.00
FRS65	On 30/03/2013	Spot Bond	100.18030	96.48587	100.18030	100.18030	96.23352			0.00	0	0.00
FRS66	On 22/03/2013	Spot Bond	100.00000	98.79583	100.00000	100.00000	98.53238			0.00	0	0.00
FRS67	On 25/05/2013	Spot Bond	100.68430	79.96371	100.68430	100.68430	79.73532			0.00	0	0.00
FRS68	On 09/11/2024	Spot Bond	100.00000	0.96932	100.00000	100.00000	0.96629			0.00	0	0.00
FRS69	On 31/05/2017	Spot Bond	101.11871	12.35054	101.11871	101.11871	12.31074			0.00	0	0.00
FRS70	On 04/06/2013	Spot Bond	100.52362	77.91987	100.52362	100.52362	77.69825			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM Yield	MarkPrice	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
FRS71	On 08/06/2013	Spot Bond	100.43945	77.04392	100.43945	76.82738			0.00	0	0.00
FRS72	On 09/11/2024	Spot Bond	101.12618	8.46148	101.12618	8.43480			0.00	0	0.00
FRS73	On 12/06/2017	Spot Bond	101.07593	15.41657	101.07593	13.29075			0.00	0	0.00
FRS74	On 14/06/2017	Spot Bond	100.44759	6.99327	100.44759	6.97110			0.00	0	0.00
FRS75	On 13/06/2014	Spot Bond	100.44015	30.58980	100.44015	30.49288		3,013,204,500,000.00	30,000,000	15,000,000.00	
FRS76	On 18/06/2017	Spot Bond	100.76967	12.02671	100.76967	11.98850			0.00	0	0.00
FRS77	On 19/07/2014	Spot Bond	101.24351	30.25062	101.24351	30.11624			0.00	0	0.00
FRS78	On 08/08/2013	Spot Bond	101.17008	54.82171	101.17008	54.57832			0.00	0	0.00
FRS79	On 10/07/2017	Spot Bond	100.00000	3.55202	100.00000	3.52536			0.00	0	0.00
FRS80	On 24/10/2013	Spot Bond	100.00000	51.14300	100.00000	50.75913			0.00	0	0.00
FRS81	On 30/10/2042	Spot Bond	2.25000	102.23939	2.25000	102.19776			0.00	0	0.00
FRS82	On 21/11/2017	Spot Bond	100.00000	2.58850	100.00000	2.56907			0.00	0	0.00
FRS83	On 13/12/2013	Spot Bond	100.00000	49.99995	100.00000	100.00000			0.00	0	0.00
FRX14	On 01/09/2014	Spot Bond	105.55013	31.65665	105.55013	31.58262		211,100,260.00	2,000	1,400,000.00	
FRX15	On 14/03/2015	Spot Bond	106.51279	23.52614	106.51279	23.47071		23,219,788,220.00	218,000	887,000.00	
FRX16	On 15/09/2016	Spot Bond	104.36488	13.33805	104.36488	13.30714			0.00	0	0.00
FRX17	On 15/09/2017	Spot Bond	105.51532	11.53125	105.51532	11.50429			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM Yield	MarkPrice	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
FRX18	On 14/04/2018	Spot Bond	113.83008	11.41461	113.83008	11.38639			0.00	0	0.00
FRX19	On 15/11/2019	Spot Bond	108.96559	10.26722	108.96559	10.24967		44,784,857,490.00		411,000	2,700,000.00
FRX24	On 10/12/2024	Spot Bond	117.28648	9.21360	117.28648	9.19027			0.00	0	0.00
FRX31	On 21/02/2031	Spot Bond	102.81960	11.92029	102.81960	11.89344			0.00	0	0.00
FRX45	On 14/04/2045	Spot Bond	79.83345	11.17358	79.83345	11.15298			0.00	0	0.00
FTG1	On 05/09/2016	Spot Bond	100.94835	13.82495	100.94835	13.79043			0.00	0	0.00
GBL01	On 15/10/2015	Spot Bond	100.00000	20.26764	100.00000	20.11551			0.00	0	0.00
GFC03	On 10/04/2015	Spot Bond	100.01778	23.45134	100.01778	23.37812			0.00	0	0.00
GFC04	On 11/04/2017	Spot Bond	104.81266	12.81294	104.81266	12.78330			0.00	0	0.00
GFC2	On 27/02/2013	Spot Bond	100.00000	86.37783	100.00000	86.18284			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	93.56991	100.00000	93.34390			0.00	0	0.00
GPT12	On 28/02/2013	Spot Bond	100.00000	87.23912	100.00000	87.04263			0.00	0	0.00
GPT20	On 30/01/2013	Spot Bond	100.00000	88.16425	100.00000	87.95181			0.00	0	0.00
GPT21	On 28/02/2013	Spot Bond	100.00000	82.39278	100.00000	82.20721			0.00	0	0.00
GRA292	On 15/02/2013	Spot Bond	100.00000	84.88372	100.00000	84.68677			0.00	0	0.00
GRA299	On 18/12/2012	Spot Bond	99.03016	98.39818	99.03016	98.13619			0.00	0	0.00
GRA300	On 15/02/2013	Spot Bond	100.00000	84.88372	100.00000	84.68677			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM Yield	MarkPrice	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
GRA301	On 20/03/2013	Spot Bond	100.00000	99.99918	100.00000	99.99905			0.00	0	0.00
GRB85	On 25/01/2013	Spot Bond	100.00000	89.24205	100.00000	89.02439			0.00	0	0.00
GRB89	On 25/01/2013	Spot Bond	100.00000	89.24205	100.00000	89.02439			0.00	0	0.00
GRD164	On 18/01/2013	Spot Bond	100.00000	90.79602	100.00000	90.57072			0.00	0	0.00
GRD166	On 15/02/2013	Spot Bond	100.00000	84.88372	100.00000	84.68677			0.00	0	0.00
GRD179	On 11/01/2013	Spot Bond	100.00000	92.40506	100.00000	92.17172			0.00	0	0.00
GRD180	On 16/01/2013	Spot Bond	100.00000	91.25000	100.00000	91.02244			0.00	0	0.00
GRD181	On 31/01/2013	Spot Bond	100.00000	87.95181	100.00000	87.74038			0.00	0	0.00
GRD182	On 04/02/2013	Spot Bond	100.00000	87.11217	100.00000	86.90476			0.00	0	0.00
GRDB1	On 10/01/2018	Spot Bond	100.01501	7.79722	100.01501	7.77833			0.00	0	0.00
GRDC1	On 10/01/2018	Spot Bond	100.01973	9.87425	100.01973	9.85033			0.00	0	0.00
GRH1A1	On 25/10/2017	Spot Bond	100.00000	2.80333	100.00000	2.77447			0.00	0	0.00
GRH1A2	On 25/10/2017	Spot Bond	100.00000	2.80333	100.00000	2.77447			0.00	0	0.00
GRH1A3	On 25/10/2017	Spot Bond	100.00000	2.80333	100.00000	2.77447		100,000,000,000.00	1,000,000	500,000.00	
GRH1A4	On 25/10/2017	Spot Bond	100.00000	2.44588	100.00000	2.43510			0.00	0	0.00
GRH1B	On 25/10/2017	Spot Bond	100.00000	2.80333	100.00000	2.77447			0.00	0	0.00
GRH1C	On 25/10/2017	Spot Bond	100.00000	2.80333	100.00000	2.77447			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
GRH1YU	On 25/10/2039	Spot Bond	100.00000	0.00000	100.00000	0.00000				0.00	0	0.00
GRT01	On 08/12/2014	Spot Bond	100.57078	26.29025	100.57078	26.22481				0.00	0	200,000.00
GRT02	On 13/05/2016	Spot Bond	101.42786	12.12053	101.42786	12.09079				0.00	0	1,000,000.00
GRT03	On 15/10/2015	Spot Bond	99.93193	16.77003	99.93193	16.72942				0.00	0	848,540.00
GRT04	On 15/09/2016	Spot Bond	100.43806	10.52833	100.43806	10.50245				0.00	0	0.00
GRT05	On 25/01/2015	Spot Bond	102.01673	20.74571	102.01673	20.69455				0.00	0	0.00
GSIZ16	On 23/09/2016	Spot Bond	100.31458	12.53003	100.31458	12.49926				0.00	0	0.00
HILB01	On 18/07/2015	Spot Bond	99.88260	18.67326	99.88260	18.59123				0.00	0	0.00
HILB02	On 13/09/2017	Spot Bond	100.51108	8.89579	100.51108	8.85607				0.00	0	0.00
HILC02	On 17/01/2013	Spot Bond	100.00000	91.02244	100.00000	90.79602				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	99.38214	105.54321	99.10127				0.00	0	0.00
HMS1B3	On 19/12/2012	Spot Bond	105.54321	99.38214	105.54321	99.10127				0.00	0	0.00
HMS1B5	On 19/07/2013	Spot Bond	100.00000	65.80070	100.00000	65.67620				0.00	0	0.00
HMS1B6	On 19/07/2013	Spot Bond	100.00000	72.76426	100.00000	72.62621				0.00	0	0.00
HMS1B7	On 19/07/2013	Spot Bond	101.63173	61.52273	101.63173	61.37152				0.00	0	400,000.00
HMS1B8	On 19/07/2015	Spot Bond	101.67762	16.38535	101.67762	16.34507				0.00	0	400,000.00

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
HMS1B9	On 19/07/2015	Spot Bond	105.13866	17.60441	105.13866	17.55982				0.00	0	0.00
HMS1C2	On 19/12/2012	Spot Bond	105.76786	99.43675	105.76786	99.15514				0.00	0	0.00
HMS1C3	On 19/07/2013	Spot Bond	101.68917	61.64469	101.68917	61.49310			1,016,891,700,000.00	10,000,000	5,000,000.00	
HMS1C4	On 19/07/2015	Spot Bond	101.75803	16.72628	101.75803	16.68513				0.00	0	0.00
HMS1C5	On 19/07/2015	Spot Bond	117.06290	15.39593	117.06290	15.35304				0.00	0	0.00
HMS1D2	On 19/12/2012	Spot Bond	106.05795	99.50728	106.05795	99.22471				0.00	0	0.00
HMS1D3	On 19/07/2013	Spot Bond	101.79257	61.86413	101.79257	61.71186				0.00	0	0.00
HMS1D4	On 19/07/2015	Spot Bond	101.86140	17.16411	101.86140	17.12184				0.00	0	0.00
HMS1D5	On 19/07/2015	Spot Bond	117.06290	15.81631	117.06290	15.77224				0.00	0	0.00
HMS1E2	On 19/12/2012	Spot Bond	107.08651	99.75752	107.08651	99.47156				0.00	0	0.00
HMS1E3	On 19/07/2013	Spot Bond	101.93042	62.15656	101.93042	62.00338				0.00	0	0.00
HMS1E4	On 19/07/2015	Spot Bond	101.98773	17.69844	101.98773	17.65480				0.00	0	0.00
HMS1F2	On 19/12/2012	Spot Bond	108.34719	100.06452	108.34719	99.77438				0.00	0	0.00
HMS1G2	On 19/12/2012	Spot Bond	110.21153	100.51913	110.21153	100.22278				0.00	0	0.00
HWAY20	On 31/07/2020	Spot Bond	115.88630	11.82153	115.88630	11.79221			49,294,787,203.60	425,372	34,329,372.00	
HWAY23	On 07/12/2023	Spot Bond	272.42396	2.06715	272.42396	2.05741			607,505,430,800.00	2,230,000	97,000,000.00	
HWAY24	On 07/12/2024	Spot Bond	271.70682	2.07252	271.70682	2.06277				0.00	0	0.00

Contract Details	Strike	Call / Put	MTM Yield	MarkPrice	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
HWAY34	On 31/07/2034	Spot Bond	101.83148	12.25815	101.83148	12.23077			20,773,621,920.00	204,000	29,504,000.00
HWAY35	On 31/07/2035	Spot Bond	102.02133	12.24095	102.02133	12.21356			0.00	0	0.00
I2025	On 31/01/2025	Spot Bond	1.08000	112.92577	1.20000	111.43959			2,005,671,240.00	1,857,103	196,728,759.00
I2038	On 31/01/2038	Spot Bond	1.75000	112.70795	1.80000	111.58692			218,751,139,250.00	125,000,651	75,525,651.00
I2050	On 31/12/2050	Spot Bond	1.91500	118.61060	1.95000	117.52551			199,803,535,750.00	104,336,050	112,486,050.00
IBC01	On 16/03/2015	Spot Bond	95.45000	22.02810	95.45000	21.98769			0.00	0	0.00
IBL06	On 14/12/2012	Spot Bond	100.50759	101.13677	100.50759	100.86055			0.00	0	0.00
IBL09	On 08/12/2012	Spot Bond	100.56563	81.22314	100.56563	81.22314			0.00	0	0.00
IBL11	On 12/03/2015	Spot Bond	109.26558	24.54132	109.26558	24.48229			0.00	0	64,000.00
IBL12	On 12/03/2013	Spot Bond	100.86049	81.40986	100.86049	101.37535			0.00	0	0.00
IBL13	On 12/03/2015	Spot Bond	102.46253	18.85952	102.46253	23.63120			0.00	0	0.00
IBL14	On 28/06/2015	Spot Bond	100.92206	17.57463	100.92206	17.53124			0.00	0	0.00
IBL15	On 28/06/2013	Spot Bond	100.23329	65.29932	100.23329	65.13906			2,405,598,960,000.00	24,000,000	12,000,000.00
IBL18	On 10/12/2013	Spot Bond	100.52781	54.29118	100.52781	54.15610			0.00	0	0.00
IBL19	On 15/03/2014	Spot Bond	100.74849	45.67923	100.74849	45.56661			0.00	0	0.00
IBL20	On 15/03/2014	Spot Bond	103.45013	42.45650	103.45013	42.35883			0.00	0	0.00
IBL21	On 15/03/2016	Spot Bond	108.14435	16.31080	108.14435	16.27190			0.00	0	0.00
IBL22	On 15/03/2018	Spot Bond	111.48026	11.97872	111.48026	11.94944			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM Yield	MarkPrice	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
IBL23	On 21/04/2014	Spot Bond	102.47730	39.13987	102.47730	39.05100			0.00	0	0.00
IBL24	On 21/04/2014	Spot Bond	99.82217	41.94448	99.82217	41.84302			0.00	0	0.00
IBL25	On 18/08/2014	Spot Bond	100.88835	27.11035	100.88835	27.04415			0.00	0	0.00
IBL26	On 18/08/2014	Spot Bond	106.87614	27.19207	106.87614	27.12115			0.00	0	0.00
IBL28	On 18/08/2016	Spot Bond	105.97204	14.22000	105.97204	14.18719			0.00	0	0.00
IBL32	On 03/11/2014	Spot Bond	101.15611	27.94899	101.15611	27.88059			0.00	0	0.00
IBL33	On 03/11/2016	Spot Bond	101.23137	10.53080	101.23137	10.50500			0.00	0	0.00
IBL34	On 31/01/2017	Spot Bond	119.59470	4.96835	119.59470	4.95571			0.00	0	0.00
IBL36	On 31/01/2022	Spot Bond	121.25275	3.21976	121.25275	3.21147			0.00	0	0.00
IBL37	On 02/04/2015	Spot Bond	100.15533	23.35578	100.15533	23.28277			0.00	0	0.00
IBL38	On 02/04/2017	Spot Bond	100.16252	10.89572	100.16252	10.86165			0.00	0	0.00
IBL39	On 02/04/2018	Spot Bond	105.78604	10.79227	105.78604	10.76712			0.00	0	0.00
IBL40	On 15/06/2015	Spot Bond	100.66354	15.94669	100.66354	15.89607			0.00	0	0.00
IBL42	On 15/06/2017	Spot Bond	100.43811	7.48909	100.43811	7.46536			0.00	0	60,000,000.00
IBL43	On 15/11/2015	Spot Bond	100.00000	10.83280	100.00000	10.75149			0.00	0	0.00
IBL45	On 21/12/2018	Spot Bond	100.00000	7.86954	100.00000	7.78140			0.00	0	0.00
IBL46	On 15/01/2020	Spot Bond	100.00000	10.34568	100.00000	10.22879			500,000,000.00	5,000	96,000.00

Contract Details	Strike	Call / Put	MTM Yield	MarkPrice	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
IC02	On 09/05/2013	Spot Bond	100.00000	74.35185	100.00000	74.20720			0.00	0	0.00
IDC01U	On 08/11/2026	Spot Bond	100.00000	0.00492	100.00000	0.00490			0.00	0	0.00
IDCP01	On 19/04/2015	Spot Bond	99.89211	19.77735	99.89211	19.73338			0.00	0	0.00
IDCP02	On 19/04/2015	Spot Bond	99.89211	19.77735	99.89211	19.73338			0.00	0	0.00
IDCP03	On 31/01/2017	Spot Bond	100.97091	9.90274	100.97091	9.88076			0.00	0	0.00
IDCP04	On 19/10/2017	Spot Bond	5.00000	103.96367	5.00000	103.93580			0.00	0	0.00
IDW001	On 30/06/2016	Spot Bond	101.37699	14.15427	101.37699	14.10955			0.00	0	0.00
IDW002	On 30/06/2016	Spot Bond	101.30327	13.37253	101.30327	13.33031			0.00	0	0.00
IDW003	On 30/06/2016	Spot Bond	100.00000	15.87404	100.00000	15.75306			0.00	0	0.00
IFM01	On 31/03/2016	Spot Bond	112.11249	18.04061	112.11249	17.99655			0.00	0	0.00
IHL01	On 29/12/2014	Spot Bond	100.20174	23.58241	100.20174	23.52455			0.00	0	0.00
IHL02	On 29/12/2014	Spot Bond	100.20174	23.58241	100.20174	23.52455			0.00	0	0.00
IHL03	On 17/05/2017	Spot Bond	101.14829	10.39563	101.14829	10.36284			0.00	0	0.00
IKH1D	On 09/12/2028	Spot Bond	100.00000	7.25887	100.00000	7.24089			0.00	0	0.00
IN01E	On 23/07/2013	Spot Bond	101.89135	62.35266	101.89135	62.07422			0.00	0	0.00
IN02E	On 06/08/2013	Spot Bond	101.88356	55.21986	101.88356	54.97329			0.00	0	0.00
IN03E	On 13/08/2013	Spot Bond	101.64472	53.58653	101.64472	53.34771			0.00	0	0.00
IN04	On 15/03/2015	Spot Bond	101.44581	25.02697	101.44581	24.97031			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM Yield	MarkPrice	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
IN04E	On 27/08/2013	Spot Bond	100.58397	50.68754	100.58397	50.46357			0.00	0	0.00
IN05E	On 14/11/2013	Spot Bond	100.00000	50.69154	100.00000	50.30689			0.00	0	0.00
IN07	On 16/05/2013	Spot Bond	104.33728	72.41476	104.33728	72.27159			0.00	0	0.00
IN09	On 01/02/2016	Spot Bond	101.67347	14.66138	101.67347	14.62533			0.00	0	0.00
IN177U	On 24/01/2013	Spot Bond	100.00000	89.46078	100.00000	89.24205			0.00	0	0.00
IN178U	On 24/01/2013	Spot Bond	100.00000	89.46078	100.00000	89.24205			0.00	0	0.00
IN181U	On 31/01/2013	Spot Bond	100.00000	87.95181	100.00000	87.74038			0.00	0	0.00
IND204	On 24/01/2013	Spot Bond	100.00000	89.46078	100.00000	89.24205			0.00	0	0.00
IND205	On 31/01/2013	Spot Bond	100.00000	87.95181	100.00000	87.74038			0.00	0	0.00
IND207	On 14/02/2013	Spot Bond	100.00000	85.08159	100.00000	84.88372			0.00	0	0.00
IND208	On 21/02/2013	Spot Bond	100.00000	83.71560	100.00000	83.52403			0.00	0	0.00
IND209	On 28/02/2013	Spot Bond	100.00000	82.39278	100.00000	82.20721			0.00	0	0.00
IND234	On 21/08/2013	Spot Bond	100.00000	57.12804	100.00000	57.00126			0.00	0	0.00
IND250	On 11/12/2012	Spot Bond	99.02750	66.88349	99.02750	66.88348			0.00	0	0.00
IND302	On 08/01/2013	Spot Bond	98.62666	93.20041	98.62666	92.96628			0.00	0	0.00
IND303	On 15/01/2013	Spot Bond	98.52695	91.59367	98.52695	91.36777			0.00	0	0.00
IND304	On 22/01/2013	Spot Bond	98.42745	90.04447	98.42745	89.82636			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM Yield	MarkPrice	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
IND305	On 29/01/2013	Spot Bond	100.00000	88.37772	100.00000	88.16425			0.00	0	0.00
IND306	On 05/02/2013	Spot Bond	100.00000	86.90476	100.00000	86.69834			0.00	0	0.00
IND307	On 12/02/2013	Spot Bond	100.00000	85.48009	100.00000	85.28037			0.00	0	0.00
IND308	On 19/02/2013	Spot Bond	100.00000	84.10138	100.00000	83.90805			0.00	0	0.00
IND309	On 26/02/2013	Spot Bond	100.00000	82.76644	100.00000	82.57919			0.00	0	0.00
IND310	On 05/03/2013	Spot Bond	100.00000	81.47321	100.00000	81.29176			0.00	0	0.00
IND311	On 12/03/2013	Spot Bond	100.00000	80.21978	100.00000	80.04386			0.00	0	0.00
IND312	On 19/03/2013	Spot Bond	100.00000	79.00433	100.00000	78.83369			0.00	0	0.00
IND313	On 26/03/2013	Spot Bond	100.00000	77.82516	100.00000	77.65957			0.00	0	0.00
IND314	On 02/04/2013	Spot Bond	100.00000	76.68067	100.00000	76.51992			0.00	0	0.00
IND315	On 09/04/2013	Spot Bond	100.00000	75.56936	100.00000	75.41322			0.00	0	0.00
IND316	On 16/04/2013	Spot Bond	100.00000	74.48980	100.00000	74.33809			0.00	0	0.00
IND317	On 23/04/2013	Spot Bond	100,000.00000	0.27575	100,000.00000	0.27368			0.00	0	0.00
IND318	On 24/04/2013	Spot Bond	100.00000	73.29317	100.00000	73.14629			0.00	0	0.00
IND319	On 25/04/2013	Spot Bond	100.00000	73.14629	100.00000	73.00000			0.00	0	0.00
IND320	On 26/04/2013	Spot Bond	100.00000	73.00000	100.00000	72.85429			0.00	0	0.00
IND321	On 27/04/2013	Spot Bond	100.00000	72.85429	100.00000	72.70916			0.00	0	0.00
IND322	On 28/04/2013	Spot Bond	100.00000	72.70916	100.00000	72.56461			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
IND323	On 29/04/2013	Spot Bond	100.00000	72.56461	100.00000	72.42063				0.00	0	0.00
IND324	On 30/04/2013	Spot Bond	100.00000	72.42063	100.00000	72.27723				0.00	0	0.00
IND325	On 01/05/2013	Spot Bond	100.00000	72.27723	100.00000	72.13439				0.00	0	0.00
IND326	On 02/05/2013	Spot Bond	100.00000	72.13439	100.00000	71.99211				0.00	0	0.00
IND327	On 03/05/2013	Spot Bond	100.00000	71.99211	100.00000	71.85039				0.00	0	0.00
IND328	On 04/05/2013	Spot Bond	100.00000	71.85039	100.00000	71.70923				0.00	0	0.00
IND329	On 05/05/2013	Spot Bond	100.00000	71.70923	100.00000	71.56863				0.00	0	0.00
IND330	On 06/05/2013	Spot Bond	100.00000	71.56863	100.00000	71.42857				0.00	0	0.00
IND331	On 07/05/2013	Spot Bond	100.00000	71.42857	100.00000	71.28906				0.00	0	0.00
IND332	On 08/05/2013	Spot Bond	100.00000	71.28906	100.00000	71.15010				0.00	0	0.00
IND333	On 09/05/2013	Spot Bond	100.00000	71.15010	100.00000	71.01167				0.00	0	0.00
IND334	On 20/08/2013	Spot Bond	100.00000	62.08552	100.00000	61.96773				0.00	0	0.00
IND335	On 27/08/2013	Spot Bond	100.00000	61.26567	100.00000	61.14943				0.00	0	0.00
IND336	On 03/09/2013	Spot Bond	100.00000	60.45664	100.00000	60.34194				0.00	0	0.00
IND337	On 10/09/2013	Spot Bond	100.00000	59.65829	100.00000	59.54510				0.00	0	0.00
IND338	On 17/09/2013	Spot Bond	100.00000	58.87049	100.00000	58.75879				0.00	0	0.00
IND339	On 25/09/2013	Spot Bond	100.00000	52.85407	100.00000	52.73677				0.00	0	0.00

Contract Details	Strike	Call / Put	MTM Yield	MarkPrice	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
IND340	On 01/10/2013	Spot Bond	100.00000	52.15418	100.00000	52.03843			0.00	0	0.00
IND341	On 08/10/2013	Spot Bond	100.00000	51.34935	100.00000	51.23539			0.00	0	0.00
IND342	On 15/10/2013	Spot Bond	100.00000	50.55693	100.00000	50.44474			0.00	0	0.00
IND343	On 22/10/2013	Spot Bond	100.00000	49.77675	100.00000	49.66628			0.00	0	0.00
IND344	On 29/10/2013	Spot Bond	100.00000	49.00861	100.00000	48.89984			0.00	0	0.00
IND345	On 05/11/2013	Spot Bond	100.00000	48.25232	100.00000	48.14523			0.00	0	0.00
IND346	On 12/11/2013	Spot Bond	100.00000	47.50770	100.00000	47.40227			0.00	0	0.00
IND347	On 19/11/2013	Spot Bond	100.00000	46.77457	100.00000	46.67077			0.00	0	0.00
IND348	On 26/11/2013	Spot Bond	100.00000	46.05276	100.00000	45.95055			0.00	0	0.00
IND349	On 03/12/2013	Spot Bond	100.00000	45.34208	100.00000	45.24145			0.00	0	0.00
IND350	On 10/12/2013	Spot Bond	100.00000	44.64237	100.00000	44.54330			0.00	0	0.00
IND351	On 17/12/2013	Spot Bond	100.00000	43.44349	100.00000	43.24602			0.00	0	0.00
INF001	On 30/07/2013	Spot Bond	101.10218	80.30791	101.10218	79.96470			0.00	0	0.00
INF002	On 05/02/2013	Spot Bond	100.97718	89.14798	100.97718	88.93444			0.00	0	0.00
ING100	On 19/05/2013	Spot Bond	101.06512	85.62968	101.06512	85.43242			0.00	0	0.00
ING114	On 31/12/2015	Spot Bond	100.29400	15.87425	100.29400	15.83569			0.00	0	0.00
ING115	On 31/03/2016	Spot Bond	103.81357	19.24840	103.81357	19.20018			0.00	0	0.00
ING116	On 31/03/2016	Spot Bond	101.94170	18.50966	101.94170	18.46405			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
ING127	On 07/12/2012	Spot Bond	100.51669	81.00731	100.51669	81.00731				0.00	0	0.00
ING130	On 16/02/2013	Spot Bond	100.00000	84.68677	100.00000	84.49074				0.00	0	0.00
ING131	On 24/02/2013	Spot Bond	100.00000	83.14351	100.00000	82.95455				0.00	0	0.00
ING132	On 22/12/2018	Spot Bond	100.34045	9.75388	100.34045	9.72991				0.00	0	0.00
ING133	On 28/02/2013	Spot Bond	100.00000	87.19215	100.00000	86.99578				0.00	0	0.00
ING135	On 10/12/2014	Spot Bond	100.81708	28.40299	100.81708	28.33214				0.00	0	0.00
ING138	On 22/03/2017	Spot Bond	100.33341	11.64298	100.33341	11.61438				0.00	0	0.00
ING147	On 16/12/2012	Spot Bond	100.35507	98.91218	100.35507	98.64391				0.00	0	0.00
ING148	On 18/03/2013	Spot Bond	100.00000	97.82608	100.00000	97.29730				0.00	0	0.00
ING153	On 03/04/2017	Spot Bond	6.50000	100.82785	6.50000	100.81597				0.00	0	0.00
ING154	On 03/04/2013	Spot Bond	100.13131	94.48380	100.13131	94.16741				0.00	0	0.00
ING157	On 12/04/2013	Spot Bond	99.98478	91.56838	99.98478	91.27112				0.00	0	0.00
ING158	On 07/12/2012	Spot Bond	100.00000	75.00003	100.00000	75.00003				0.00	0	0.00
ING160	On 10/12/2012	Spot Bond	100.41625	76.28937	100.41625	76.28937				0.00	0	0.00
ING161	On 20/03/2017	Spot Bond	100.44355	12.26487	100.44355	12.22601				0.00	0	0.00
ING166	On 02/01/2013	Spot Bond	100.14548	97.09319	100.14548	96.84196				0.00	0	0.00
ING167	On 30/09/2014	Spot Bond	100.16956	30.97233	100.16956	30.87550				0.00	0	0.00

Contract Details	Strike	Call / Put	MTM Yield	MarkPrice	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
ING168	On 07/03/2013	Spot Bond	100.49744	83.23709	100.49744	80.85457		42,370,725,678,400.00	421,610,000	285,305,000.00	
ING169	On 07/06/2013	Spot Bond	100.49744	69.65923	100.49744	67.56052		44,937,591,091,904.00	447,151,600	215,270,450.00	
ING170	On 18/03/2013	Spot Bond	100.32608	96.79844	100.32608	96.28467		0.00	0	0.00	
ING171	On 19/03/2013	Spot Bond	100.31481	96.28507	100.31481	95.77678		0.00	0	0.00	
ING173	On 28/02/2013	Spot Bond	100.14461	84.58143	100.14461	84.39070		0.00	0	0.00	
ING174	On 28/05/2013	Spot Bond	100.14677	72.10948	100.14677	71.83502		0.00	0	0.00	
ING175	On 28/08/2013	Spot Bond	100.14677	50.55224	100.14677	50.32967		0.00	0	0.00	
ING176	On 28/02/2013	Spot Bond	100.14488	84.58550	100.14488	84.39477		0.00	0	0.00	
ING177	On 28/02/2015	Spot Bond	100.00000	14.00684	100.00000	13.94525		0.00	0	0.00	
ING178	On 28/08/2015	Spot Bond	100.00000	9.33789	100.00000	9.29683		0.00	0	0.00	
ING182	On 23/01/2013	Spot Bond	100.00000	89.68059	100.00000	89.46078		0.00	0	0.00	
ING183	On 11/06/2013	Spot Bond	100.00000	52.59205	100.00000	52.21369		0.00	0	0.00	
ING32	On 30/04/2013	Spot Bond	101.21767	89.23438	101.21767	89.01914		0.00	0	0.00	
ING33	On 31/10/2013	Spot Bond	101.23672	59.57987	101.23672	59.43394		0.00	0	0.00	
ING34	On 31/10/2013	Spot Bond	101.23672	59.57987	101.23672	59.43394		0.00	0	0.00	
ING46	On 16/10/2013	Spot Bond	99.91080	62.64139	99.91080	62.48975		0.00	0	0.00	
ING60U	On 28/02/2014	Spot Bond	100.00000	42.08638	100.00000	41.98216		0.00	0	0.00	
ING89	On 31/12/2014	Spot Bond	100.24109	25.22132	100.24109	25.16009		0.00	0	0.00	

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
INJ02	On 30/04/2015	Spot Bond	102.25661	25.09900	102.25661	25.03697				0.00	0	0.00
IPB3	On 04/12/2013	Spot Bond	100.77468	55.77604	100.77468	55.63696				0.00	0	0.00
IPF01	On 13/04/2015	Spot Bond	99.93260	22.89155	99.93260	22.82012				0.00	0	0.00
IPF02	On 13/04/2016	Spot Bond	99.93094	14.35022	99.93094	14.30545				0.00	0	0.00
IPF03	On 13/04/2017	Spot Bond	99.92988	10.79656	99.92988	10.76287				0.00	0	0.00
IPF06	On 13/04/2017	Spot Bond	104.73009	12.03188	104.73009	12.00408				0.00	0	0.00
IPL4	On 29/03/2014	Spot Bond	104.25515	41.08843	104.25515	40.99329			17,514,865,200.00		168,000	118,000.00
IPL5	On 28/09/2015	Spot Bond	100.91681	17.82720	100.91681	17.78319			80,733,448,000.00		800,000	400,000.00
IPL6	On 28/09/2017	Spot Bond	108.21861	12.25116	108.21861	12.22191			468,370,144,080.00		4,328,000	15,569,000.00
IV012	On 26/11/2014	Spot Bond	101.03261	28.33507	101.03261	28.26580				0.00	0	0.00
IV013	On 22/06/2015	Spot Bond	100.34728	19.10991	100.34728	19.06296				0.00	0	0.00
IV014	On 22/06/2015	Spot Bond	109.98505	24.37758	109.98505	24.31928				0.00	0	0.00
IV015	On 20/09/2017	Spot Bond	100.44886	11.03842	100.44886	11.01128				0.00	0	0.00
IV016	On 06/12/2021	Spot Bond	100.75653	7.96981	100.75653	7.94995				0.00	0	200,000.00
IV017	On 31/01/2022	Spot Bond	110.94012	3.44904	110.94012	3.44077				0.00	0	1,291,000.00
IV019	On 31/03/2028	Spot Bond	124.10625	2.64156	124.10625	2.63382				0.00	0	0.00
IV01E	On 29/08/2013	Spot Bond	100.58379	50.24307	100.58379	50.01864				0.00	0	0.00

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
IV022	On 02/04/2022	Spot Bond	100.18782	9.47994	100.18782	9.45030				0.00	0	0.00
IV023	On 11/07/2022	Spot Bond	99.99997	9.99179	99.99997	9.94786				0.00	0	0.00
IV024	On 27/07/2022	Spot Bond	101.62507	9.42607	101.62507	9.38407				0.00	0	0.00
IV025	On 12/09/2019	Spot Bond	100.60774	0.33298	100.60774	0.49825				0.00	0	100,000.00
IV026	On 27/09/2024	Spot Bond	100.28878	0.00815	100.28878	0.00811				0.00	0	0.00
IV02E	On 17/10/2013	Spot Bond	100.00000	56.05119	100.00000	55.60638				0.00	0	0.00
IV030	On 31/01/2025	Spot Bond	100.00000	2.91305	100.00000	2.89307				0.00	0	0.00
IV030A	On 31/01/2025	Spot Bond	100.00000	2.83246	100.00000	2.81149				0.00	0	0.00
IV03E	On 18/11/2013	Spot Bond	100.00000	49.17036	100.00000	48.79726				0.00	0	0.00
IV04	On 31/03/2013	Spot Bond	102.06373	80.75993	102.06373	80.58723			204,127,460,000.00	2,000,000	1,000,000.00	
IV07	On 31/03/2013	Spot Bond	100.17994	96.62118	100.17994	96.37173				0.00	0	600,000.00
IV08	On 30/04/2018	Spot Bond	117.77551	13.58850	117.77551	13.55379				0.00	0	0.00
IV09	On 30/04/2018	Spot Bond	101.74618	10.48720	101.74618	10.46139				0.00	0	0.00
IV19A	On 31/03/2028	Spot Bond	124.10625	2.61353	124.10625	2.60587				0.00	0	257,000.00
IVA204	On 26/01/2013	Spot Bond	100.00000	89.02439	100.00000	88.80779				0.00	0	0.00
IVA206	On 09/02/2013	Spot Bond	100.00000	86.08491	100.00000	85.88235				0.00	0	0.00
IVA207	On 16/02/2013	Spot Bond	100.00000	84.68677	100.00000	84.49074				0.00	0	0.00
IVA208	On 23/02/2013	Spot Bond	100.00000	83.33333	100.00000	83.14351				0.00	0	0.00

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
IVA229	On 19/07/2013	Spot Bond	100.00000	61.47386	100.00000	61.33743				0.00	0	0.00
IVA234	On 23/08/2013	Spot Bond	100.00000	56.87476	100.00000	56.74854				0.00	0	0.00
IVA250	On 13/12/2012	Spot Bond	98.99876	99.72950	98.99876	99.46047				0.00	0	0.00
IVA301	On 03/01/2013	Spot Bond	100.00000	94.31525	100.00000	94.07216				0.00	0	0.00
IVA302	On 10/01/2013	Spot Bond	98.62399	92.73351	98.62399	92.50173				0.00	0	0.00
IVA303	On 17/01/2013	Spot Bond	98.49850	91.14531	98.49850	90.92167				0.00	0	0.00
IVA304	On 24/01/2013	Spot Bond	98.39906	89.61198	98.39906	89.39602				0.00	0	0.00
IVA305	On 31/01/2013	Spot Bond	100.00000	87.95181	100.00000	87.74038				0.00	0	0.00
IVA306	On 07/02/2013	Spot Bond	100.00000	86.49289	100.00000	86.28842				0.00	0	0.00
IVA307	On 14/02/2013	Spot Bond	100.00000	85.08159	100.00000	84.88372				0.00	0	0.00
IVA308	On 21/02/2013	Spot Bond	100.00000	83.71560	100.00000	83.52403				0.00	0	0.00
IVA309	On 28/02/2013	Spot Bond	100.00000	82.39278	100.00000	82.20721				0.00	0	0.00
IVA310	On 07/03/2013	Spot Bond	100.00000	81.11111	100.00000	80.93126				0.00	0	0.00
IVA311	On 14/03/2013	Spot Bond	100.00000	79.86871	100.00000	79.69432				0.00	0	0.00
IVA312	On 22/03/2013	Spot Bond	100.00000	78.49462	100.00000	78.32618				0.00	0	0.00
IVA313	On 28/03/2013	Spot Bond	100.00000	77.49469	100.00000	77.33051				0.00	0	0.00
IVA314	On 04/04/2013	Spot Bond	100.00000	76.35983	100.00000	76.20042				0.00	0	0.00

Contract Details	Strike	Call / Put	MTM Yield	MarkPrice	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
IVA315	On 11/04/2013	Spot Bond	100.00000	75.25773	100.00000	75.10288			0.00	0	0.00
IVA316	On 18/04/2013	Spot Bond	100.00000	74.18699	100.00000	74.03651			0.00	0	0.00
IVA317	On 10/05/2013	Spot Bond	100.00000	71.01167	100.00000	70.87379			0.00	0	0.00
IVA318	On 11/05/2013	Spot Bond	100.00000	70.87379	100.00000	70.73643			0.00	0	0.00
IVA319	On 12/05/2013	Spot Bond	100.00000	70.73643	100.00000	70.59961			0.00	0	0.00
IVA320	On 13/05/2013	Spot Bond	100.00000	70.59961	100.00000	70.46332			0.00	0	0.00
IVA321	On 14/05/2013	Spot Bond	100.00000	70.46332	100.00000	70.32755			0.00	0	0.00
IVA322	On 15/05/2013	Spot Bond	100.00000	70.32755	100.00000	70.19231			0.00	0	0.00
IVA323	On 16/05/2013	Spot Bond	100.00000	70.19231	100.00000	70.05758			0.00	0	0.00
IVA324	On 17/05/2013	Spot Bond	100.00000	70.05758	100.00000	69.92337			0.00	0	0.00
IVA325	On 18/05/2013	Spot Bond	100.00000	69.92337	100.00000	69.78967			0.00	0	0.00
IVA326	On 19/05/2013	Spot Bond	100.00000	69.78967	100.00000	69.65649			0.00	0	0.00
IVA327	On 20/05/2013	Spot Bond	100.00000	69.65649	100.00000	69.52381			0.00	0	0.00
IVA328	On 21/05/2013	Spot Bond	100.00000	69.52381	100.00000	69.39163			0.00	0	0.00
IVA329	On 22/05/2013	Spot Bond	100.00000	69.39163	100.00000	69.25996			0.00	0	0.00
IVA330	On 23/05/2013	Spot Bond	100.00000	69.25996	100.00000	69.12879			0.00	0	0.00
IVA331	On 24/05/2013	Spot Bond	100.00000	69.12879	100.00000	68.99811			0.00	0	0.00
IVA332	On 25/05/2013	Spot Bond	100.00000	68.99811	100.00000	68.86792			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM Yield	MarkPrice	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
IVA333	On 15/08/2013	Spot Bond	100.00000	62.67784	100.00000	62.55893			0.00	0	0.00
IVA334	On 22/08/2013	Spot Bond	100.00000	61.85016	100.00000	61.73282			0.00	0	0.00
IVA335	On 29/08/2013	Spot Bond	100.00000	61.03342	100.00000	60.91762			0.00	0	0.00
IVA336	On 05/09/2013	Spot Bond	100.00000	60.22745	100.00000	60.11319			0.00	0	0.00
IVA337	On 12/09/2013	Spot Bond	100.00000	59.43213	100.00000	59.31938			0.00	0	0.00
IVA338	On 19/09/2013	Spot Bond	100.00000	58.64732	100.00000	58.53605			0.00	0	0.00
IVA339	On 26/09/2013	Spot Bond	100.00000	52.73677	100.00000	52.61973			0.00	0	0.00
IVA340	On 03/10/2013	Spot Bond	100.00000	51.92295	100.00000	51.80772			0.00	0	0.00
IVA341	On 10/10/2013	Spot Bond	100.00000	51.12168	100.00000	51.00823			0.00	0	0.00
IVA342	On 17/10/2013	Spot Bond	100.00000	50.33279	100.00000	50.22108			0.00	0	0.00
IVA343	On 24/10/2013	Spot Bond	100.00000	49.55606	100.00000	49.44608			0.00	0	0.00
IVA344	On 31/10/2013	Spot Bond	100.00000	48.79132	100.00000	48.68304			0.00	0	0.00
IVA345	On 07/11/2013	Spot Bond	100.00000	48.03839	100.00000	47.93178			0.00	0	0.00
IVA346	On 14/11/2013	Spot Bond	100.00000	47.29707	100.00000	47.19210			0.00	0	0.00
IVA347	On 21/11/2013	Spot Bond	100.00000	46.56719	100.00000	46.46385			0.00	0	0.00
IVA348	On 28/11/2013	Spot Bond	100.00000	45.84858	100.00000	45.74683			0.00	0	0.00
IVA349	On 05/12/2013	Spot Bond	100.00000	45.14105	100.00000	45.04087			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM Yield	MarkPrice	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
IVA350	On 12/12/2013	Spot Bond	100.00000	44.44444	100.00000	44.23043			0.00	0	0.00
IVA351	On 19/12/2013	Spot Bond	100.00000	43.07963	100.00000	42.88811			0.00	0	0.00
IVC001	On 05/07/2013	Spot Bond	100.11329	64.33428	100.11329	64.17826			0.00	0	0.00
IVC002	On 12/02/2020	Spot Bond	101.15218	7.67288	101.15218	7.65409			0.00	0	0.00
IVC004	On 29/04/2014	Spot Bond	101.33204	40.95085	101.33204	40.85047		607,992,240,000.00	6,000,000	3,000,000.00	
IVC005	On 27/07/2015	Spot Bond	101.39683	17.87232	101.39683	17.79283			0.00	0	0.00
IVF001	On 10/01/2013	Spot Bond	100.01454	95.12827	100.01454	94.88740			0.00	0	0.00
IVF002	On 01/08/2013	Spot Bond	101.10215	56.67493	101.10215	56.42345			0.00	0	0.00
IVF003	On 07/02/2013	Spot Bond	100.97704	88.72193	100.97704	88.51041			0.00	0	0.00
IVF004	On 09/05/2013	Spot Bond	100.00000	67.85088	100.00000	67.34705			0.00	0	0.00
JDC01U	On 14/05/2013	Spot Bond	100.00000	74.44449	100.00000	74.30106			0.00	0	0.00
JDC02U	On 14/11/2013	Spot Bond	100.00000	43.65890	100.00000	43.33120			0.00	0	0.00
JDG01	On 30/10/2015	Spot Bond	100.00000	12.22064	100.00000	12.12891			0.00	0	0.00
KCF01U	On 30/04/2013	Spot Bond	100.00000	90.39330	100.00000	90.17757			0.00	0	0.00
KCF02U	On 30/04/2013	Spot Bond	100.00000	90.24364	100.00000	90.02825			0.00	0	0.00
KSB004	On 01/02/2013	Spot Bond	103.25721	92.63489	103.25721	92.40645			0.00	0	0.00
KSB005	On 28/02/2013	Spot Bond	102.85510	87.12699	102.85510	86.92618			0.00	0	0.00
KSB007	On 31/08/2017	Spot Bond	100.85336	3.21012	100.85336	3.19778			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
KSB008	On 01/11/2017	Spot Bond	100.00000	3.00947	100.00000	2.98688				0.00	0	0.00
KSP003	On 01/02/2013	Spot Bond	100.00000	90.95519	100.00000	90.73708				0.00	0	0.00
KSP004	On 01/04/2013	Spot Bond	100.00000	79.55463	100.00000	79.38750				0.00	0	0.00
KW01	On 31/10/2027	Spot Bond	146.46402	10.47069	146.46402	10.43896				0.00	0	0.00
LBK01	On 25/10/2013	Spot Bond	101.88203	60.62997	101.88203	60.48062			7,029,860,070,000.00	69,000,000	23,000,000.00	
LBK02	On 26/03/2015	Spot Bond	100.15505	22.88302	100.15505	22.82690			100,155,050,000.00	1,000,000	500,000.00	
LGL02	On 13/08/2017	Spot Bond	100.36228	11.71821	100.36228	11.67403			62,626,062,720.00	624,000	6,000,000.00	
LGL03	On 03/04/2018	Spot Bond	98.87452	2.10554	98.87452	2.09760			988,745,200,000.00	10,000,000	5,000,000.00	
LHL01	On 13/12/2015	Spot Bond	100.00000	12.49999	100.00000	12.49998			50,400,000,000,000.00	504,000,000	281,000,000.00	
LHL02	On 13/12/2015	Spot Bond	10.70000	73.71520	10.70000	73.71519			0.00	0	0.00	
LHL03	On 13/12/2016	Spot Bond	100.00000	6.24999	100.00000	6.24999			0.00	0	0.00	
MAQ007	On 27/01/2013	Spot Bond	100.00000	88.80779	100.00000	88.59223			0.00	0	0.00	
MAQ008	On 09/02/2013	Spot Bond	100.00000	86.08491	100.00000	85.88235			0.00	0	0.00	
MAQ015	On 23/08/2013	Spot Bond	100.00000	56.87476	100.00000	56.74854			0.00	0	0.00	
MAQ018	On 11/01/2013	Spot Bond	98.55765	92.50640	98.55765	92.27591			0.00	0	0.00	
MAQ020	On 02/08/2013	Spot Bond	101.08680	56.42784	101.08680	56.17749			0.00	0	0.00	
MAQ022	On 11/12/2012	Spot Bond	99.14082	66.85815	99.14082	66.85814			0.00	0	0.00	

Contract Details	Strike	Call / Put	MTM Yield	MarkPrice	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
MAQ023	On 11/01/2013	Spot Bond	98.70105	92.49632	98.70105	92.26554			0.00	0	0.00
MAQ024	On 11/03/2013	Spot Bond	97.83334	80.73941	97.83334	80.56506			0.00	0	0.00
MAQ025	On 11/10/2013	Spot Bond	100.00000	59.57853	100.00000	59.13134			0.00	0	0.00
MAQ026	On 11/02/2013	Spot Bond	100.00000	85.68075	100.00000	85.48009			0.00	0	0.00
MAQ027	On 07/03/2013	Spot Bond	100.00000	81.11111	100.00000	80.93126			0.00	0	0.00
MAQ028	On 12/04/2013	Spot Bond	100.00000	75.10288	100.00000	100.00000			0.00	0	0.00
MBC17	On 06/02/2013	Spot Bond	100.00000	86.69834	100.00000	86.49289			0.00	0	0.00
MBC18	On 21/02/2013	Spot Bond	100.00000	83.71560	100.00000	83.52403			0.00	0	0.00
MBF018	On 15/04/2013	Spot Bond	99.92980	93.08687	99.92980	92.85604		1,199,157,600,000.00	12,000,000	6,000,000.00	
MBF019	On 15/04/2014	Spot Bond	99.92873	43.02438	99.92873	42.92021			0.00	0	0.00
MBF024	On 26/05/2013	Spot Bond	100.85528	83.98763	100.85528	83.79756			0.00	0	0.00
MBF025	On 26/05/2014	Spot Bond	100.87824	38.02645	100.87824	37.93360		5,043,912,000,000.00	50,000,000	50,000,000.00	
MBF027	On 07/10/2014	Spot Bond	100.00907	30.33646	100.00907	30.26296		40,003,628,000.00	400,000	200,000.00	
MBF028	On 16/04/2015	Spot Bond	99.91959	22.37094	99.91959	22.30115		1,598,713,440,000.00	16,000,000	141,350,000.00	
MBF029	On 01/10/2015	Spot Bond	100.16737	15.08205	100.16737	14.96992		120,200,844,000.00	1,200,000	600,000.00	
MBF030	On 01/10/2017	Spot Bond	100.17350	2.36102	100.17350	2.35073			0.00	0	0.00
MBF031	On 06/12/2013	Spot Bond	100.00000	36.75926	100.00000	36.47409		56,600,000,000,000.00	566,000,000	750,000,000.00	
MBP011	On 30/01/2013	Spot Bond	100.00000	89.78978	100.00000	89.57342			0.00	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	89.77256	101.40172	89.55304				0.00	0	0.00
MBP013	On 29/01/2014	Spot Bond	101.42165	41.25456	101.42165	41.15334				0.00	0	0.00
MBP18U	On 28/01/2014	Spot Bond	100.00000	41.77723	100.00000	41.67602				0.00	0	0.00
MBP19U	On 18/02/2013	Spot Bond	100.00000	85.70229	100.00000	85.50482				0.00	0	0.00
MBP20U	On 17/02/2014	Spot Bond	100.00000	39.69186	100.00000	39.59570				0.00	0	0.00
MBP21U	On 11/04/2014	Spot Bond	100.00000	43.30142	100.00000	43.19652				0.00	0	0.00
MBP22U	On 09/09/2014	Spot Bond	100.00000	21.12809	100.00000	21.07577				0.00	0	0.00
MBP23U	On 13/02/2015	Spot Bond	100.00000	20.87966	100.00000	20.82908				0.00	0	0.00
MBP24U	On 22/03/2016	Spot Bond	100.00000	6.70549	100.00000	6.68907				0.00	0	0.00
MBP25U	On 22/03/2015	Spot Bond	100.00000	16.37082	100.00000	16.33073				0.00	0	0.00
MBSA01	On 16/04/2019	Spot Bond	106.46019	10.10781	106.46019	10.08413				319,380,570.00	3,000	68,000.00
MCB2M	On 13/12/2012	Spot Bond	100.46941	99.72549	100.46941	99.45250				0.00	0	0.00
MCB3M	On 13/12/2014	Spot Bond	100.55268	22.48162	100.55268	22.42628				0.00	0	0.00
MEFSA1	On 05/10/2014	Spot Bond	100.10089	28.85866	100.10089	28.79438				0.00	0	0.00
MEFSA2	On 05/10/2014	Spot Bond	100.10166	28.90508	100.10166	28.84070				40,040,664,000.00	400,000	200,000.00
MEFSA3	On 05/10/2016	Spot Bond	100.10553	11.92979	100.10553	11.90322				0.00	0	0.00
MEFSA4	On 05/01/2019	Spot Bond	102.05054	10.85564	102.05054	10.83134				0.00	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	10.71610	102.14122	10.69210			0.00	0	0.00
MEFSB3	On 05/10/2016	Spot Bond	100.13874	14.11895	100.13874	14.08748			0.00	0	0.00
MEFSB4	On 05/01/2019	Spot Bond	102.46074	13.66334	102.46074	13.63266			0.00	0	0.00
MEFSB5	On 05/01/2022	Spot Bond	102.63527	14.03123	102.63527	13.99968			0.00	0	0.00
MET01	On 15/12/2014	Spot Bond	109.14290	28.92614	109.14290	28.85739			0.00	0	85,600,000.00
MFS1A1	On 20/12/2015	Spot Bond	100.35527	13.70111	100.35527	13.66744			0.00	0	0.00
MFS1A2	On 20/12/2018	Spot Bond	100.36949	8.15556	100.36949	8.13552			0.00	0	0.00
MFS1B	On 20/09/2019	Spot Bond	108.22148	11.95846	108.22148	11.92704			0.00	0	0.00
MGL01	On 15/09/2015	Spot Bond	105.26282	18.84821	105.26282	18.80422		1,895,467,599,740.00		18,007,000	34,477,000.00
MIL01	On 31/05/2015	Spot Bond	100.76354	19.71301	100.76354	19.64968			0.00	0	0.00
MIL02	On 31/05/2017	Spot Bond	106.38091	10.52452	106.38091	10.49988			0.00	0	0.00
MQB01	On 31/05/2013	Spot Bond	100.73012	83.40354	100.73012	83.21242			0.00	0	0.00
MQB02	On 31/05/2017	Spot Bond	106.29569	10.25207	106.29569	10.22808		21,896,912,140.00		206,000	7,000,000.00
MTN02	On 13/07/2014	Spot Bond	109.35704	36.07382	109.35704	35.98841		67,363,936,640.00		616,000	2,100,000.00
MTN03	On 13/07/2015	Spot Bond	108.68196	22.00209	108.68196	21.95025		65,209,176,000.00		600,000	11,000,000.00
MTN04	On 13/07/2017	Spot Bond	112.43670	14.54344	112.43670	14.50823		23,499,270,300.00		209,000	3,300,000.00
MTN05	On 28/10/2013	Spot Bond	105.38322	52.31644	105.38322	52.19491			0.00	0	0.00
MTNC11	On 16/01/2013	Spot Bond	98.63643	91.35900	98.63643	91.13401			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
MTNC12	On 20/03/2013	Spot Bond		97.71856	79.21623	97.71856	79.04858			0.00	0	0.00
MTNC13	On 09/04/2013	Spot Bond		100.00000	75.56936	100.00000	75.41322			0.00	0	0.00
N4A111	On 14/08/2020	Spot Bond		100.00000	6.19516	100.00000	6.18015			0.00	0	0.00
N4A202	On 14/08/2020	Spot Bond		100.00000	0.10599	100.00000	0.10574			0.00	0	0.00
N4A205	On 14/08/2020	Spot Bond		100.00000	6.48919	100.00000	6.47348			0.00	0	0.00
N4A208	On 14/08/2020	Spot Bond		100.00000	6.56939	100.00000	6.55347			0.00	0	0.00
N4A211	On 14/08/2020	Spot Bond		100.89771	6.03290	100.89771	6.01816			0.00	0	0.00
N4A302	On 14/08/2020	Spot Bond		100.90718	6.09593	100.90718	6.08105			0.00	0	0.00
N4A305	On 14/08/2020	Spot Bond		100.92303	6.20096	100.92303	6.18581			0.00	0	0.00
N4A308	On 14/08/2020	Spot Bond		100.93092	6.25347	100.93092	6.23819			0.00	0	0.00
N4A311	On 14/08/2020	Spot Bond		100.94038	6.31647	100.94038	6.30104			0.00	0	0.00
N4A402	On 14/08/2020	Spot Bond		100.96406	6.47391	100.96406	6.45810			0.00	0	0.00
N4A405	On 14/08/2020	Spot Bond		100.97993	6.57884	100.97993	6.56276			0.00	0	0.00
N4A408	On 14/08/2020	Spot Bond		100.99728	6.69422	100.99728	6.67786			0.00	0	0.00
N4A411	On 14/08/2020	Spot Bond		101.01305	6.79909	101.01305	6.78247			60,607,830,000.00	600,000	300,000.00
N4A502	On 14/08/2020	Spot Bond		101.02081	6.85151	101.02081	6.83477			0.00	0	0.00
N4B508	On 14/08/2020	Spot Bond		101.11573	7.47995	101.11573	7.46165			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
N4C508	On 14/08/2020	Spot Bond	101.22620	8.21175	101.22620	8.19164				1,720,845,400,000.00	17,000,000	17,000,000.00
N4D68U	On 14/08/2020	Spot Bond	100.00000	0.10599	100.00000	0.10574				0.00	0	0.00
N4E68U	On 14/08/2020	Spot Bond	100.00000	0.10599	100.00000	0.10574				0.00	0	0.00
NAM01	On 19/11/2022	Spot Bond	8.00000	106.89226	8.00000	106.84682				0.00	0	0.00
NBK10B	On 21/04/2014	Spot Bond	101.70052	41.21937	101.70052	41.11800				350,866,794,000.00	3,450,000	1,150,000.00
NBK11B	On 27/10/2014	Spot Bond	101.25975	28.34597	101.25975	28.27654				0.00	0	0.00
NBK12B	On 20/02/2015	Spot Bond	100.87403	19.45787	100.87403	19.41037				0.00	0	0.00
NBK13B	On 21/02/2017	Spot Bond	101.31348	8.75602	101.31348	8.73455				0.00	0	1,000,000.00
NBK14B	On 27/08/2015	Spot Bond	100.75760	15.17732	100.75760	15.11016				0.00	0	0.00
NBK15B	On 27/08/2017	Spot Bond	100.79541	8.51328	100.79541	8.47559				40,318,164,000.00	400,000	125,200,000.00
NBK2A	On 15/09/2015	Spot Bond	110.77590	19.76307	110.77590	19.71501				13,382,725,703,100.00	120,809,000	71,229,000.00
NBK2B	On 15/09/2015	Spot Bond	101.00801	18.64761	101.00801	18.60153				101,008,010,000.00	1,000,000	500,000.00
NBK3A	On 09/09/2019	Spot Bond	118.84122	12.37904	118.84122	12.34718				96,023,705,760.00	808,000	5,872,000.00
NBK4	On 28/10/2024	Spot Bond	30.23292	4.34005	30.23292	4.33691				0.00	0	0.00
NBK5B	On 19/04/2013	Spot Bond	102.03598	91.95054	102.03598	91.72047				7,484,339,133,000.00	73,350,000	34,471,400.00
NBK6A	On 19/04/2015	Spot Bond	111.25692	21.32362	111.25692	21.27186				0.00	0	9,400,000.00
NBK6B	On 19/04/2015	Spot Bond	101.70058	21.53656	101.70058	21.48359				81,360,464,000.00	800,000	400,000.00
NBK7B	On 19/04/2020	Spot Bond	101.79234	8.25609	101.79234	8.23577				0.00	0	0.00

Contract Details	Strike	Call / Put	MTM Yield	MarkPrice	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
NBK8A	On 24/03/2014	Spot Bond	103.06649	41.41045	103.06649	41.31547			0.00	0	0.00
NBK8B	On 24/03/2014	Spot Bond	100.27352	44.67608	100.27352	44.56639			0.00	0	20,000,000.00
NBK9A	On 23/03/2016	Spot Bond	107.67718	15.93221	107.67718	15.89434		496,822,508,520.00	4,614,000	9,421,000.00	
NBK9B	On 23/03/2016	Spot Bond	100.28219	13.90245	100.28219	13.86831			0.00	0	0.00
NBK11	On 31/03/2013	Spot Bond	117.77042	88.06438	117.77042	87.82966		70,662,252,000.00	600,000	300,000.00	
NCLN17	On 24/01/2013	Spot Bond	101.18874	90.62765	101.18874	90.40372			0.00	0	0.00
NCLN19	On 07/03/2013	Spot Bond	100.66622	82.45214	100.66622	82.25823		1,207,994,640,000.00	12,000,000	6,000,000.00	
NCLN43	On 28/08/2014	Spot Bond	100.00000	30.57472	100.00000	30.51671			0.00	0	0.00
NCLN44	On 17/09/2014	Spot Bond	100.00000	38.61904	100.00000	38.54577			0.00	0	0.00
NCLN45	On 22/09/2014	Spot Bond	100.00000	29.15707	100.00000	29.10176			0.00	0	0.00
NCLN46	On 20/10/2014	Spot Bond	100.00000	27.64720	100.00000	27.59475			0.00	0	0.00
NCLN48	On 25/02/2015	Spot Bond	100.88001	20.16150	100.88001	20.11227			0.00	0	0.00
NCLN49	On 12/03/2013	Spot Bond	100.53804	81.47374	100.53804	101.39121			0.00	0	0.00
NCLN50	On 25/03/2013	Spot Bond	100.29682	98.15771	100.29682	97.89729			0.00	0	0.00
NCLN51	On 26/03/2013	Spot Bond	100.27583	97.88120	100.27583	97.62226			0.00	0	500,000.00
NCLN52	On 26/03/2013	Spot Bond	100.27583	97.88120	100.27583	97.62226			0.00	0	0.00
NCLN53	On 26/03/2013	Spot Bond	100.27583	97.88120	100.27583	97.62226			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM Yield	MarkPrice	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
NCLN54	On 31/03/2015	Spot Bond	100.26098	23.55155	100.26098	23.49436			0.00	0	0.00
NCLN55	On 07/04/2015	Spot Bond	100.01676	22.96611	100.01676	22.91046			0.00	0	0.00
NCLN56	On 15/04/2015	Spot Bond	99.92572	22.55210	99.92572	22.49750			0.00	0	0.00
NCLN58	On 01/06/2015	Spot Bond	100.72872	19.79012	100.72872	19.74079			0.00	0	0.00
NCLN61	On 30/11/2015	Spot Bond	78.84167	17.81945	78.84167	17.79109			0.00	0	0.00
NCLN62	On 02/12/2015	Spot Bond	100.68736	14.80342	100.68736	14.76654			0.00	0	0.00
NCLN63	On 08/12/2015	Spot Bond	100.00000	12.59531	100.00000	12.57142			0.00	0	0.00
NCLN64	On 25/01/2016	Spot Bond	101.44317	13.02224	101.44317	12.99029			0.00	0	0.00
NCLN65	On 25/01/2016	Spot Bond	101.58167	13.67662	101.58167	13.64302			0.00	0	0.00
NCLN66	On 29/01/2016	Spot Bond	101.36186	12.96317	101.36186	12.93138			0.00	0	0.00
NCLN67	On 13/07/2016	Spot Bond	99.92294	12.31360	99.92294	12.28379			0.00	0	0.00
NCLN68	On 30/01/2013	Spot Bond	100.00000	90.65489	100.00000	90.43645			0.00	0	0.00
NCLN69	On 27/05/2016	Spot Bond	74.70107	14.55186	74.70107	14.52964			0.00	0	0.00
NCLN70	On 30/08/2013	Spot Bond	100.71896	55.62614	100.71896	55.48751			0.00	0	0.00
NCLN71	On 17/03/2014	Spot Bond	100.42509	43.41282	100.42509	43.32559			0.00	0	0.00
NCLN72	On 17/03/2014	Spot Bond	100.41859	43.35599	100.41859	43.26888			0.00	0	0.00
NCLN73	On 03/07/2015	Spot Bond	100.13494	19.67341	100.13494	19.58680			0.00	0	0.00
NCLN74	On 15/08/2017	Spot Bond	101.09351	9.51320	101.09351	9.47098			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
NCLN75	On 20/09/2017	Spot Bond	100.28784	2.48320	100.28784	2.47149				0.00	0	0.00
NCLN76	On 20/09/2015	Spot Bond	100.21716	12.61739	100.21716	12.55579				0.00	0	0.00
NCLN77	On 09/10/2017	Spot Bond	100.00000	3.57888	100.00000	3.55202				0.00	0	0.00
NED11	On 17/09/2015	Spot Bond	108.64353	20.13820	108.64353	20.08998			71,704,729,800.00	660,000	339,000.00	
NED12A	On 14/12/2012	Spot Bond	100.43443	100.88853	100.43443	100.61320				0.00	0	0.00
NED12B	On 14/12/2012	Spot Bond	103.93706	104.59431	103.93706	104.29899				0.00	0	0.00
NED6	On 20/09/2013	Spot Bond	103.85854	58.98722	103.85854	58.85107				0.00	0	60,000.00
NED8	On 08/02/2014	Spot Bond	105.20960	45.70337	105.20960	45.59850			42,083,840,000.00	400,000	4,249,000.00	
NED9	On 06/07/2017	Spot Bond	100.00389	8.12445	100.00389	8.10477				0.00	0	0.00
NEDH1A	On 20/11/2018	Spot Bond	122.15519	13.35990	122.15519	13.32476				0.00	0	447,000.00
NEDH1B	On 20/11/2018	Spot Bond	109.62449	9.86412	109.62449	9.83818				0.00	0	0.00
NET41	On 16/02/2013	Spot Bond	100.00000	84.68677	100.00000	84.49074				0.00	0	0.00
NET45	On 13/03/2013	Spot Bond	100.00000	80.04386	100.00000	79.86871				0.00	0	0.00
NHM001	On 04/09/2015	Spot Bond	100.87482	17.04739	100.87482	16.97022				0.00	0	200,000.00
NILB10	On 08/12/2016	Spot Bond	154.74879	4.45593	154.74879	4.44066				0.00	0	0.00
NMP20N	On 24/07/2020	Spot Bond	110.78287	11.94231	110.78287	11.91373				0.00	0	0.00
NPL01	On 14/03/2013	Spot Bond	100.00000	79.86871	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
NPL02	On 13/06/2013	Spot Bond	100.00000	70.64357	100.00000	100.00000			0.00	0	0.00
NPL03	On 12/12/2013	Spot Bond	100.00000	35.35534	100.00000	100.00000			0.00	0	0.00
NQ1A10	On 22/05/2020	Spot Bond	112.47442	9.86363	112.47442	9.83710			0.00	0	0.00
NQ1A11	On 22/05/2016	Spot Bond	100.87478	11.89249	100.87478	11.86345			0.00	0	0.00
NQ1A12	On 22/05/2014	Spot Bond	100.84223	38.41185	100.84223	38.31809			0.00	0	0.00
NQ1A14	On 22/05/2013	Spot Bond	100.77827	84.70650	100.77827	84.51318		604,669,620,000.00	6,000,000	3,000,000.00	
NQ1A15	On 22/05/2015	Spot Bond	100.82862	19.51925	100.82862	19.45787			0.00	0	0.00
NQ1B10	On 22/05/2020	Spot Bond	114.30671	9.89186	114.30671	9.86486			0.00	0	0.00
NQ1B11	On 22/05/2014	Spot Bond	100.88848	38.63481	100.88848	38.54047			0.00	0	0.00
NQ1B13	On 22/05/2013	Spot Bond	100.82727	84.77490	100.82727	84.58134			0.00	0	0.00
NQ1B14	On 22/05/2015	Spot Bond	100.85447	19.68642	100.85447	19.62450			0.00	0	0.00
NQ1C10	On 22/05/2020	Spot Bond	112.37668	10.24748	112.37668	10.21993			0.00	0	0.00
NQ1C11	On 22/05/2014	Spot Bond	100.94287	38.89700	100.94287	38.80197			0.00	0	0.00
NQ1C13	On 22/05/2013	Spot Bond	100.89257	84.86607	100.89257	84.67219			0.00	0	0.00
NQ1C14	On 22/05/2015	Spot Bond	100.90208	19.99422	100.90208	19.93130			0.00	0	0.00
NQF1A9	On 22/05/2013	Spot Bond	100.90209	84.87936	100.90209	84.68545			0.00	0	0.00
NQF1B9	On 22/05/2013	Spot Bond	100.92679	84.95944	100.92679	84.76531			0.00	0	0.00
NQF1C9	On 22/05/2013	Spot Bond	101.02443	85.05026	101.02443	84.85576			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM Yield	MarkPrice	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
NQF1D4	On 22/05/2013	Spot Bond	101.11272	85.17366	101.11272	84.97873			0.00	0	0.00
NQF1D5	On 22/05/2020	Spot Bond	101.14634	8.80332	101.14634	8.78177			0.00	0	0.00
NQF1D6	On 22/05/2016	Spot Bond	101.06357	13.22309	101.06357	13.19075			0.00	0	0.00
NRA013	On 31/10/2013	Spot Bond	133.37761	55.02467	133.37761	54.85394			0.00	0	30,000,000.00
NRA014	On 30/04/2014	Spot Bond	112.65666	37.21193	112.65666	37.12019			0.00	0	24,200,000.00
NRA018	On 30/11/2018	Spot Bond	127.61916	10.16653	127.61916	10.13900			0.00	0	7,500,000.00
NRA01U	On 31/03/2013	Spot Bond	100.00000	79.41060	100.00000	79.24342			0.00	0	0.00
NRA022	On 31/10/2022	Spot Bond	133.90446	10.30729	133.90446	10.27815			0.00	0	5,547,000.00
NRA023	On 31/05/2023	Spot Bond	166.40319	3.90134	166.40319	3.88727			0.00	0	82,000,000.00
NRA028	On 30/11/2028	Spot Bond	132.37089	9.56949	132.37089	9.54282			0.00	0	6,100,000.00
NTC09	On 18/04/2013	Spot Bond	99.96864	92.32407	99.96864	92.09674			0.00	0	0.00
NTC10	On 18/04/2014	Spot Bond	99.87889	42.56102	99.87889	42.45803			0.00	0	0.00
NTC11	On 18/04/2014	Spot Bond	99.88231	42.42148	99.88231	42.31882			0.00	0	0.00
NTC12	On 25/08/2016	Spot Bond	101.83987	10.36678	101.83987	10.34126			0.00	0	0.00
NTC13	On 31/01/2015	Spot Bond	101.27473	20.65145	101.27473	20.60084			0.00	0	0.00
NTC14	On 26/07/2013	Spot Bond	101.19990	58.20056	101.19990	57.94210			0.00	0	0.00
NTC15	On 26/07/2015	Spot Bond	101.37662	17.75676	101.37662	17.67779			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM Yield	MarkPrice	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
OCT1A1	On 18/10/2015	Spot Bond	100.00000	16.06220	100.00000	16.02329			0.00	0	0.00
OCT1A4	On 18/10/2015	Spot Bond	100.00000	16.11443	100.00000	16.07539			0.00	0	0.00
OCT1B1	On 18/10/2015	Spot Bond	100.00000	16.14576	100.00000	16.10665			0.00	0	0.00
OCT1C1	On 18/10/2015	Spot Bond	100.00000	16.89784	100.00000	16.85691			0.00	0	0.00
OCT1D1	On 18/10/2015	Spot Bond	100.00000	17.73348	100.00000	17.69052			0.00	0	0.00
OCT1E1	On 18/10/2015	Spot Bond	100.00000	22.95623	100.00000	22.90062			0.00	0	0.00
OML01	On 27/10/2015	Spot Bond	110.62267	16.33395	110.62267	16.29449		365,276,056,340.00	3,302,000	98,145,000.00	
OTCA2U	On 31/07/2016	Spot Bond	100.00000	4.69526	100.00000	4.67461			0.00	0	0.00
PBET01	On 13/09/2015	Spot Bond	109.71000	13.01505	109.71000	12.98867			0.00	0	0.00
PCF03	On 06/04/2015	Spot Bond	100.00000	24.52933	100.00000	24.46990			0.00	0	0.00
PCF03U	On 02/03/2016	Spot Bond	100.00000	5.63557	100.00000	5.62161			0.00	0	0.00
PMM02	On 13/06/2013	Spot Bond	100.48296	66.00016	100.48296	65.79097			0.00	0	0.00
PMM04	On 25/01/2013	Spot Bond	98.38076	89.39778	98.38076	89.18289			0.00	0	0.00
PMM05	On 27/02/2013	Spot Bond	100.00000	87.24904	100.00000	87.05209			0.00	0	0.00
PNP03	On 21/02/2013	Spot Bond	100.00000	83.71560	100.00000	83.52403			0.00	0	0.00
PNP05	On 21/08/2013	Spot Bond	100.00000	61.27696	100.00000	61.14097			0.00	0	0.00
PNP07	On 21/02/2013	Spot Bond	100.00000	83.71560	100.00000	83.52403			0.00	0	0.00
PR2A1F	On 15/06/2014	Spot Bond	100.42050	30.49747	100.42050	30.42249			0.00	0	500,000.00

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
PR2A2B	On 15/12/2012	Spot Bond	103.78737	104.12179	103.78737	103.82905				0.00	0	0.00
PR2A3B	On 15/12/2012	Spot Bond	100.37625	100.57648	100.37625	100.30290				0.00	0	0.00
PR2A4D	On 15/06/2013	Spot Bond	100.37300	66.80827	100.37300	66.64411				0.00	0	0.00
PR2A9D	On 15/06/2013	Spot Bond	100.39251	66.98466	100.39251	66.82003				0.00	0	0.00
PR2A9E	On 15/09/2013	Spot Bond	100.41791	67.21394	100.41791	67.04871			1,807,522,380,000.00	18,000,000	9,000,000.00	
PR2B1B	On 15/12/2012	Spot Bond	100.38925	100.62596	100.38925	100.35221				0.00	0	0.00
PR2B1F	On 15/06/2014	Spot Bond	100.43155	30.61792	100.43155	30.54265				0.00	0	0.00
PR2B2B	On 15/12/2012	Spot Bond	103.92808	104.34617	103.92808	104.05240				0.00	0	0.00
PR2B4D	On 15/06/2013	Spot Bond	100.42500	67.27863	100.42500	67.11322				0.00	0	0.00
PR2B5E	On 15/09/2013	Spot Bond	100.42441	67.58737	100.42441	67.42121				0.00	0	0.00
PR2C1B	On 15/12/2012	Spot Bond	100.41200	100.71257	100.41200	100.43852				0.00	0	0.00
PR2C1F	On 15/06/2014	Spot Bond	100.45623	30.88714	100.45623	30.81119				0.00	0	0.00
PR2C4D	On 15/06/2013	Spot Bond	100.48342	67.80768	100.48342	67.64090				0.00	0	0.00
PR2D1B	On 15/12/2012	Spot Bond	100.47042	100.93524	100.47042	100.66043				0.00	0	0.00
PR2D1F	On 15/06/2014	Spot Bond	100.48350	31.18462	100.48350	31.10790				0.00	0	0.00
PR2D4D	On 15/06/2013	Spot Bond	100.53526	68.27790	100.53526	68.10988				0.00	0	0.00
PRM1A4	On 15/02/2014	Spot Bond	101.01119	39.24556	101.01119	39.14963				0.00	0	700,000.00

Contract Details	Strike	Call / Put	MTM Yield	MarkPrice	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
R009	On 15/09/2014	Spot Bond	115.36704	43.57991	115.36704	43.39353			0.00	0	0.00
R009P	On 15/09/2014	Spot Bond	90.32933	26.99300	90.32933	26.93748			0.00	0	0.00
R010P	On 21/12/2025	Spot Bond	36.97373	1.20490	36.97373	1.20378			0.00	0	0.00
R155	On 31/08/2013	Spot Bond	0.00000	100.00000	0.00000	100.00000			0.00	0	0.00
R157	On 15/09/2015	Spot Bond	5.46000	123.58108	5.47000	123.53420		76,278,713,216,160.00	970,460,296	5,498,241,974.00	
R158	On 15/09/2015	Spot Bond	122.26482	32.13745	122.26482	31.99438			0.00	0	0.00
R158P	On 15/09/2015	Spot Bond	85.50505	14.04928	85.50505	14.02168			0.00	0	0.00
R159	On 15/09/2016	Spot Bond	128.79704	26.81089	128.79704	26.68722			0.00	0	0.00
R159P	On 15/09/2016	Spot Bond	81.26980	7.71358	81.26980	7.69907			0.00	0	0.00
R179	On 01/08/2013	Spot Bond	106.08559	65.41860	106.08559	65.26748			0.00	0	0.00
R186	On 21/12/2026	Spot Bond	7.35000	127.03056	7.42000	126.28961		79,283,041,129,950.00	786,808,317	2,266,593,297.00	
R187P	On 21/12/2026	Spot Bond	34.66514	1.12945	34.66514	1.12846			0.00	0	0.00
R188P	On 21/12/2027	Spot Bond	32.55096	1.07680	32.55096	1.07591			0.00	0	0.00
R189	On 31/03/2013	Spot Bond	215.49063	130.72375	215.43518	130.23196			0.00	0	67,000,000.00
R197	On 07/12/2023	Spot Bond	0.87000	284.39406	0.97000	281.79476		25,954,697,820.00	29,832,986	92,260,544.00	
R201	On 21/12/2014	Spot Bond	5.09000	106.74494	5.10000	106.71041		1,346,089,698,090.00	264,457,701	875,654,625.00	
R202	On 07/12/2033	Spot Bond	1.65000	213.85989	1.75000	210.43618		216,114,315,450.00	130,978,373	1,159,658,000.00	
R203	On 28/02/2023	Spot Bond	6.89000	108.42273	6.94000	108.02630		10,012,646,024,030.00	453,214,227	2,395,356,343.00	

Contract Details	Strike	Call / Put	MTM Yield	MarkPrice	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
R203	On 15/09/2017	Spot Bond	5.90000	111.61520	5.93000	111.46729		19,135,156,279,300.00	243,246,827	5,752,954,771.00	
R204	On 21/12/2018	Spot Bond	6.13000	109.10887	6.15000	108.98584		15,611,302,790,180.00	546,705,186	5,399,156,954.00	
R2048	On 28/02/2048	Spot Bond	99.20808	11.09212	99.20808	11.06746		193,516,471,344,960.00	950,612,000	3,936,000,000.00	
R205	On 31/03/2014	Spot Bond	100.00000	43.56938	100.00000	43.46383		0.00	0	0.00	
R206	On 15/01/2014	Spot Bond	5.09000	105.57958	5.10000	105.55443		3,858,942,780,000.00	758,142,000	1,062,229,634.00	
R207	On 15/01/2020	Spot Bond	6.41000	107.67422	6.45000	107.42435		36,803,840,108,020.00	741,628,722	7,097,402,303.00	
R208	On 31/03/2021	Spot Bond	6.51000	102.86106	6.55000	102.58745		21,757,583,623,440.00	342,178,744	9,678,482,388.00	
R209	On 31/03/2036	Spot Bond	8.16500	81.41905	8.23000	80.83630		33,812,999,539,940.00	141,212,436	1,516,825,866.00	
R210	On 31/03/2028	Spot Bond	1.40500	163.17129	1.45500	162.07816		109,530,825,615.00	77,957,883	368,013,000.00	
R211	On 31/01/2017	Spot Bond	0.10000	112.81268	-0.10000	112.78055		(41,283,016,600.00)	412,830,166	1,110,203,146.00	
R212	On 31/01/2022	Spot Bond	0.80000	132.99609	0.90000	131.87884		1,924,009,225,600.00	405,011,532	1,551,974,641.00	
R213	On 28/02/2031	Spot Bond	7.87000	93.63004	7.95000	92.89342		22,026,438,784,220.00	798,785,106	6,234,949,106.00	
R214	On 28/02/2041	Spot Bond	77.73332	10.07983	77.73332	10.06156		273,417,772,794,908.00	517,381,900	8,006,678,000.00	
R223C	On 15/03/2013	Spot Bond	98.10852	80.00159	98.10852	79.82993		0.00	0	0.00	
R224C	On 15/09/2013	Spot Bond	95.74929	55.31117	95.74929	55.19175		0.00	0	0.00	
R225C	On 15/03/2014	Spot Bond	93.40448	38.16008	93.40448	38.07937		0.00	0	0.00	
R226C	On 15/09/2014	Spot Bond	91.01110	26.77145	91.01110	26.71603		0.00	0	0.00	

Contract Details	Strike	Call / Put	MTM Yield	MarkPrice	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
R227C	On 15/03/2015	Spot Bond	87.49080	19.43795	87.49080	19.39902			0.00	0	0.00
R228C	On 15/09/2015	Spot Bond	85.50505	14.04928	85.50505	14.02168			0.00	0	0.00
R229C	On 15/03/2016	Spot Bond	83.47163	10.31075	83.47163	10.29090			0.00	0	0.00
R230C	On 15/09/2016	Spot Bond	81.26980	7.71358	81.26980	7.69907			0.00	0	0.00
R322C	On 21/12/2012	Spot Bond	99.35642	97.60870	99.35642	97.35004			0.00	0	0.00
R323C	On 21/06/2013	Spot Bond	96.68315	66.11718	96.68315	65.97486			0.00	0	0.00
R324C	On 21/12/2013	Spot Bond	94.26296	45.32533	94.26296	45.22979			0.00	0	0.00
R325C	On 21/06/2014	Spot Bond	91.92899	31.56317	91.92899	31.49801			0.00	0	0.00
R326C	On 21/12/2014	Spot Bond	89.76971	22.28378	89.76971	22.23868			0.00	0	0.00
R327C	On 21/06/2015	Spot Bond	86.42385	16.30921	86.42385	16.27724			0.00	0	0.00
R328C	On 21/12/2015	Spot Bond	84.45562	11.87323	84.45562	11.85040			0.00	0	0.00
R329C	On 21/06/2016	Spot Bond	82.31050	8.80559	82.31050	8.78902			0.00	0	0.00
R330C	On 21/12/2016	Spot Bond	79.97373	6.66987	79.97373	6.65762			0.00	0	0.00
R331C	On 21/06/2017	Spot Bond	75.56089	5.50131	75.56089	5.49169			0.00	0	0.00
R332C	On 21/12/2017	Spot Bond	73.15412	4.36078	73.15412	4.35336			0.00	0	0.00
R333C	On 21/06/2018	Spot Bond	69.91580	3.64263	69.91580	3.63667			0.00	0	0.00
R334C	On 21/12/2018	Spot Bond	67.83418	2.96299	67.83418	2.95826			0.00	0	0.00
R335C	On 21/06/2019	Spot Bond	65.82731	2.44072	65.82731	2.43693			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
R336C	On 21/12/2019	Spot Bond	63.84766	2.03966	63.84766	2.03657				0.00	0	0.00
R337C	On 21/06/2020	Spot Bond	60.09257	1.91831	60.09257	1.91556				0.00	0	0.00
R338C	On 21/12/2020	Spot Bond	58.22853	1.65560	58.22853	1.65329				0.00	0	0.00
R339C	On 21/06/2021	Spot Bond	55.42223	1.54486	55.42223	1.54279				0.00	0	0.00
R340C	On 21/12/2021	Spot Bond	53.71567	1.36524	53.71567	1.36346				0.00	0	0.00
R341C	On 21/06/2022	Spot Bond	52.07678	1.21760	52.07678	1.21606				0.00	0	0.00
R342C	On 21/12/2022	Spot Bond	50.50256	1.09534	50.50256	1.09399				0.00	0	0.00
R343C	On 21/06/2023	Spot Bond	49.04085	0.98915	49.04085	0.98797				0.00	0	0.00
R344C	On 21/12/2023	Spot Bond	47.63992	0.89958	47.63992	0.89853				0.00	0	0.00
R345C	On 21/06/2024	Spot Bond	40.84619	1.37945	40.84619	1.37805				0.00	0	0.00
R346C	On 21/12/2024	Spot Bond	39.49703	1.31120	39.49703	1.30990				0.00	0	0.00
R347C	On 21/06/2025	Spot Bond	38.20719	1.25356	38.20719	1.25236				0.00	0	0.00
R348C	On 21/12/2025	Spot Bond	36.97373	1.20490	36.97373	1.20378				0.00	0	0.00
R349C	On 21/06/2026	Spot Bond	35.79392	1.16389	35.79392	1.16285				0.00	0	0.00
R350C	On 21/12/2026	Spot Bond	34.66514	1.12945	34.66514	1.12846				0.00	0	0.00
R351C	On 21/06/2027	Spot Bond	33.58493	1.10066	33.58493	1.09973				0.00	0	0.00
R352C	On 21/12/2027	Spot Bond	32.55096	1.07680	32.55096	1.07591				0.00	0	0.00

Contract Details	Strike	Call / Put	MTM Yield	MarkPrice	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
RCSB01	On 16/03/2014	Spot Bond	100.64880	48.50740	100.64880	48.38790			0.00	0	0.00
RCSB02	On 15/07/2013	Spot Bond	99.92574	62.94637	99.92574	62.79399			0.00	0	0.00
RCSB03	On 15/07/2016	Spot Bond	99.90770	13.81266	99.90770	13.77923			0.00	0	0.00
RCSB04	On 25/05/2015	Spot Bond	100.96576	20.95141	100.96576	20.88545			0.00	0	0.00
RCSB2U	On 24/07/2017	Spot Bond	100.00000	2.15216	100.00000	2.14270			0.00	0	0.00
RCSC08	On 08/03/2013	Spot Bond	100.56581	82.17291	100.56581	81.99029			0.00	0	0.00
RCSC09	On 06/06/2013	Spot Bond	100.63344	77.82582	100.63344	77.60554			0.00	0	0.00
RCSC10	On 06/06/2013	Spot Bond	100.61948	77.82839	100.61948	77.60813			0.00	0	0.00
RCSC11	On 06/09/2013	Spot Bond	100.62865	49.19173	100.62865	48.96947			0.00	0	0.00
RDFB01	On 30/03/2015	Spot Bond	100.22952	22.67635	100.22952	22.62070		601,377,120,000.00	6,000,000	3,000,000.00	
RDFC04	On 06/09/2013	Spot Bond	100.00000	77.83525	100.00000	77.72759			0.00	0	0.00
RDFC06	On 07/03/2013	Spot Bond	100.00000	81.11111	100.00000	80.93126			0.00	0	0.00
RES06	On 18/10/2014	Spot Bond	101.67229	29.38979	101.67229	29.31753			0.00	0	0.00
RES07	On 14/02/2013	Spot Bond	5.87500	104.79546	5.87500	104.77877			0.00	0	0.00
RES12	On 20/08/2015	Spot Bond	100.93776	16.01435	100.93776	15.94339			0.00	0	0.00
RES13	On 09/01/2013	Spot Bond	100.29264	92.85596	100.29264	92.61964			0.00	0	0.00
RES14	On 04/10/2013	Spot Bond	100.11180	59.43544	100.11180	58.98896			0.00	0	0.00
RES15	On 12/11/2017	Spot Bond	100.00000	14.59363	100.00000	14.48409			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM Yield	MarkPrice	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
RES16	On 14/02/2013	Spot Bond	100.00000	85.08159	100.00000	84.88372			0.00	0	0.00
RESB01	On 03/06/2014	Spot Bond	100.68733	37.78762	100.68733	37.69347			0.00	0	0.00
RMBI06	On 24/07/2038	Spot Bond	100.00000	0.00000	100.00000	0.00000			0.00	0	0.00
RP001	On 28/02/2013	Spot Bond	101.03586	84.12922	101.03586	83.93813			0.00	0	0.00
RP002	On 28/02/2013	Spot Bond	101.10798	84.25218	101.10798	84.06071			0.00	0	0.00
RP004	On 25/11/2014	Spot Bond	102.70350	29.47533	102.70350	29.40219			0.00	0	0.00
RP005	On 31/03/2017	Spot Bond	100.28309	14.40339	100.28309	14.37480			0.00	0	0.00
RP006	On 30/04/2019	Spot Bond	102.22019	12.62560	102.22019	12.59441			0.00	0	0.00
RP007	On 30/04/2016	Spot Bond	101.97649	16.17981	101.97649	16.13992			0.00	0	0.00
RP008	On 30/04/2016	Spot Bond	101.97649	16.17981	101.97649	16.13992			0.00	0	0.00
RP009	On 16/07/2013	Spot Bond	99.90414	62.39513	99.90414	62.12097			0.00	0	0.00
RP010	On 23/08/2013	Spot Bond	100.99069	52.46763	100.99069	52.23503			0.00	0	0.00
RP011	On 12/09/2013	Spot Bond	100.58819	48.32898	100.58819	68.66499			0.00	0	0.00
RP012	On 10/10/2013	Spot Bond	100.00000	56.83228	100.00000	56.40571			0.00	0	0.00
RP013	On 27/09/2016	Spot Bond	100.38461	5.42436	100.38461	5.40017			0.00	0	0.00
RP014	On 27/09/2019	Spot Bond	100.43152	0.47160	100.43152	0.46949			0.00	0	0.00
RP015	On 10/06/2013	Spot Bond	100.00000	50.76753	100.00000	50.38230		5,000,000,000,000.00	50,000,000	0.00	

Contract Details	Strike	Call / Put	MTM Yield	MarkPrice	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
RP016	On 10/12/2015	Spot Bond	100.00000	8.97604	100.00000	8.90717		5,000,000,000,000.00	50,000,000	0.00	
RPG01	On 28/02/2014	Spot Bond	100.88031	38.83202	100.88031	38.73510		0.00	0	0.00	
RPG01U	On 25/02/2014	Spot Bond	100.00000	34.63728	100.00000	34.56871		0.00	0	0.00	
RPG02	On 25/11/2014	Spot Bond	101.00223	28.16905	101.00223	28.10019		0.00	0	0.00	
RPI01	On 22/07/2016	Spot Bond	5.25000	102.03418	5.25000	102.01981		0.00	0	0.00	
RPP01U	On 31/08/2018	Spot Bond	100.00000	0.60812	100.00000	0.60662		0.00	0	0.00	
RPP04U	On 07/10/2016	Spot Bond	100.00000	4.12926	100.00000	4.11926		0.00	0	0.00	
RPP05U	On 21/01/2013	Spot Bond	100.00000	90.12346	100.00000	89.90148		0.00	0	0.00	
RPS001	On 16/11/2022	Spot Bond	100.00000	23.96738	100.00000	23.87578		0.00	0	0.00	
RW21	On 21/04/2021	Spot Bond	109.50878	10.37555	109.50878	10.35069		22,339,791,120.00	204,000	5,618,000.00	
SA061U	On 14/12/2012	Spot Bond	100.00000	99.45504	100.00000	99.18478		0.00	0	0.00	
SA062U	On 18/01/2013	Spot Bond	100.00000	90.79602	100.00000	90.57072		0.00	0	0.00	
SBC2	On 28/04/2016	Spot Bond	105.69036	8.76588	105.69036	8.74858		0.00	0	0.00	
SBK12	On 24/11/2016	Spot Bond	117.11129	12.05121	117.11129	12.02057		406,610,398,880.00	3,472,000	32,090,000.00	
SBK13	On 24/11/2016	Spot Bond	100.96377	10.89468	100.96377	10.86806		0.00	0	100,000.00	
SBK14	On 01/12/2017	Spot Bond	109.76738	10.21498	109.76738	10.19046		1,134,775,174,440.00	10,338,000	20,986,000.00	
SBK15	On 23/01/2022	Spot Bond	101.55586	7.90248	101.55586	7.88306		0.00	0	0.00	
SBK16	On 15/03/2023	Spot Bond	100.47716	7.10016	100.47716	7.08270		0.00	0	0.00	

Contract Details	Strike	Call / Put	MTM Yield	MarkPrice	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
SBK17	On 31/07/2024	Spot Bond	101.44951	9.49485	101.44951	9.46516			202,899,020,000.00	2,000,000	2,100,000.00
SBK18	On 24/10/2020	Spot Bond	100.00000	7.96462	100.00000	7.90484			0.00	0	200,000.00
SBK19	On 24/10/2019	Spot Bond	100.00000	8.18228	100.00000	8.12086			0.00	0	0.00
SBK7	On 24/05/2015	Spot Bond	110.28697	19.72924	110.28697	19.68143			22,057,394,000.00	200,000	16,118,000.00
SBK8	On 10/04/2013	Spot Bond	101.21158	78.27200	101.21158	78.10915			759,086,850,000.00	7,500,000	6,459,000.00
SBK9	On 10/04/2018	Spot Bond	101.86258	10.65203	101.86258	10.62797			383,003,300,800.00	3,760,000	9,261,000.00
SBK111	On 09/04/2014	Spot Bond	127.67688	37.93541	127.67688	37.82186			0.00	0	300,000.00
SBN18	On 14/09/2013	Spot Bond	159.66556	43.04932	159.66556	42.90998			0.00	0	0.00
SBN20	On 31/03/2013	Spot Bond	152.98792	69.67343	152.98792	69.47355			0.00	0	0.00
SBN27	On 15/09/2015	Spot Bond	117.95662	21.21022	117.95662	21.15597			0.00	0	0.00
SBN29	On 15/09/2015	Spot Bond	118.36117	21.12505	118.36117	21.07087			0.00	0	0.00
SBN31	On 15/09/2015	Spot Bond	118.56412	21.08255	118.56412	21.02841			0.00	0	0.00
SBN32	On 19/03/2013	Spot Bond	143.82678	73.80494	143.82678	73.59513			0.00	0	0.00
SBN33	On 15/09/2017	Spot Bond	103.68838	11.47867	103.68838	11.45222			0.00	0	0.00
SBN34	On 15/09/2015	Spot Bond	118.14423	21.17065	118.14423	21.11643			0.00	0	0.00
SBN35	On 15/09/2015	Spot Bond	118.24540	21.14936	118.24540	21.09516			0.00	0	0.00
SBN36	On 31/03/2013	Spot Bond	211.65251	63.18709	211.65251	62.96338			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM Yield	MarkPrice	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
SBN42	On 31/03/2013	Spot Bond	100.00000	79.41060	100.00000	79.24342			0.00	0	0.00
SBN45	On 15/09/2017	Spot Bond	100.42831	9.59315	100.42831	9.56956			0.00	0	0.00
SBN49	On 02/06/2014	Spot Bond	99.21990	38.77738	99.21990	38.68202			0.00	0	0.00
SBN50	On 23/09/2014	Spot Bond	100.36654	33.34635	100.36654	33.26441			0.00	0	0.00
SBN51	On 03/10/2016	Spot Bond	100.15186	12.00327	100.15186	11.97416			0.00	0	0.00
SBN52	On 03/07/2013	Spot Bond	100.16711	65.00812	100.16711	64.85040			0.00	0	0.00
SBR003	On 05/11/2013	Spot Bond	100.00000	59.14349	100.00000	59.00021			0.00	0	0.00
SBS13	On 22/09/2017	Spot Bond	107.02647	11.60205	107.02647	11.57460			0.00	0	0.00
SBS14	On 07/02/2014	Spot Bond	101.09831	39.77288	101.09831	39.67558			0.00	0	0.00
SBS15	On 26/04/2016	Spot Bond	101.18390	12.62238	101.18390	12.59148			0.00	0	400,000.00
SBS16	On 22/09/2018	Spot Bond	100.29283	7.06073	100.29283	8.64329			0.00	0	0.00
SBS17	On 23/06/2018	Spot Bond	100.00000	1.12827	100.00000	1.12577			0.00	0	0.00
SBS18	On 23/06/2018	Spot Bond	100.30374	8.94391	100.30374	8.92195			0.00	0	0.00
SBS19	On 23/06/2021	Spot Bond	112.35030	13.82203	112.35030	13.78840			0.00	0	0.00
SBS20	On 15/05/2026	Spot Bond	107.31305	9.98573	107.31305	9.96207			0.00	0	2,000,000.00
SBS21	On 15/05/2026	Spot Bond	101.14300	7.83390	101.14300	7.80920			0.00	0	0.00
SBS22	On 23/05/2015	Spot Bond	100.81390	19.37532	100.81390	19.32804		12,322,684,624,800.00	122,232,000	63,000,000.00	
SBS23	On 23/05/2017	Spot Bond	100.85958	9.11120	100.85958	9.08255			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
SBS24	On 23/05/2019	Spot Bond	100.88565	7.31836	100.88565	7.30050				0.00	0	0.00
SBS25	On 24/05/2019	Spot Bond	107.86744	8.75445	107.86744	8.73961				88,667,035,680.00	822,000	2,700,000.00
SBS3	On 25/05/2026	Spot Bond	100.17939	8.50518	100.17939	8.48611				0.00	0	0.00
SBS4	On 16/11/2021	Spot Bond	102.91713	8.92500	102.91713	8.90456				0.00	0	310,000.00
SBS7	On 26/03/2013	Spot Bond	102.48454	81.65760	102.48454	81.48053				0.00	0	0.00
SBS9	On 07/07/2016	Spot Bond	118.34171	17.65218	118.34171	17.60764				47,928,392,550.00	405,000	4,300,000.00
SBSI10	On 03/07/2013	Spot Bond	120.99445	72.99603	120.99445	72.78785				241,988,900,000.00	2,000,000	800,000.00
SBSI11	On 07/12/2023	Spot Bond	265.12288	2.12317	265.12288	2.11335				1,590,737,280,000.00	6,000,000	1,300,000.00
SBSI12	On 31/01/2017	Spot Bond	119.59470	4.96835	119.59470	4.95571				0.00	0	0.00
SCM107	On 15/09/2017	Spot Bond	112.58000	11.49505	112.58000	11.46376				0.00	0	0.00
SCM220	On 20/01/2013	Spot Bond	100.00000	100.09945	100.00000	99.85228				0.00	0	0.00
SCM221	On 17/02/2013	Spot Bond	100.00000	84.49074	100.00000	84.29561				0.00	0	0.00
SHF01	On 15/12/2016	Spot Bond	100.00000	2.79412	100.00000	2.78728				0.00	0	0.00
SHI02	On 01/10/2021	Spot Bond	82.63494	0.23677	82.63494	0.23622				0.00	0	0.00
SHI05	On 31/01/2017	Spot Bond	100.00000	7.65479	100.00000	7.59517				0.00	0	0.00
SHPCBU	On 03/04/2017	Spot Bond	6.50000	100.82785	6.50000	100.81597				0.00	0	0.00
SHS01	On 15/12/2016	Spot Bond	100.49004	9.83372	100.49004	9.80953				0.00	0	0.00

Contract Details	Strike	Call / Put	MTM Yield	MarkPrice	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
SHS02	On 29/06/2013	Spot Bond	100.22255	65.30694	100.22255	65.14668			0.00	0	0.00
SHS03	On 29/06/2015	Spot Bond	100.24006	18.24276	100.24006	18.19799			0.00	0	0.00
SHS04	On 29/06/2017	Spot Bond	100.37865	11.01792	100.37865	10.99084			0.00	0	0.00
SHS05	On 29/06/2017	Spot Bond	104.63904	11.01467	104.63904	10.99668		523,195,200.00	5,000	108,000.00	
SHS06	On 12/12/2017	Spot Bond	100.00000	2.20971	100.00000	3.12500			0.00	0	0.00
SLI1	On 15/08/2013	Spot Bond	104.53403	63.42101	104.53403	63.27625			0.00	0	0.00
SLI2	On 15/08/2016	Spot Bond	110.17225	15.24293	110.17225	15.20662		881,378,000,000.00	8,000,000	12,380,000.00	
SMF1	On 27/06/2013	Spot Bond	104.99511	70.81494	104.99511	70.65184		629,970,660.00	6,000	6,000.00	
SNT01	On 15/09/2017	Spot Bond	102.86503	11.58779	102.86503	11.56126			0.00	0	18,700,000.00
SPDA1	On 21/08/2014	Spot Bond	101.14731	26.91595	101.14731	26.85007			0.00	0	0.00
SPDA2	On 21/08/2016	Spot Bond	100.91285	10.13320	100.91285	10.10845			0.00	0	0.00
SPDA3	On 21/08/2015	Spot Bond	101.15213	14.85499	101.15213	14.81863		1,820,738,340,000.00	18,000,000	9,000,000.00	
SPDA4	On 21/08/2017	Spot Bond	100.91985	8.18272	100.91985	8.16272			0.00	0	0.00
SSA01	On 28/06/2016	Spot Bond	110.58806	17.04554	110.58806	17.00460		1,183,734,594,240.00	10,704,000	2,555,000.00	
SSA02	On 20/04/2015	Spot Bond	99.95086	22.43180	99.95086	22.36179		2,998,525,800,000.00	30,000,000	15,000,000.00	
SSN001	On 01/03/2017	Spot Bond	100.74418	9.36633	100.74418	9.34298			0.00	0	0.00
SSN002	On 26/03/2017	Spot Bond	100.29998	11.20430	100.29998	11.17678			0.00	0	0.00
SSN003	On 25/04/2017	Spot Bond	101.49647	10.45436	101.49647	10.42130			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM Yield	MarkPrice	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
SSN004	On 31/03/2021	Spot Bond	89.26946	8.96978	89.26946	8.95161			0.00	0	0.00
SSN005	On 31/03/2021	Spot Bond	88.92846	9.00317	88.92846	8.98499			0.00	0	0.00
SSN006	On 21/12/2014	Spot Bond	107.77651	22.34748	107.77651	22.31003			0.00	0	0.00
SSN007	On 15/01/2020	Spot Bond	97.48656	10.61086	97.48656	10.58799			0.00	0	0.00
SSN008	On 18/06/2017	Spot Bond	100.44496	7.74753	100.44496	7.72299			0.00	0	0.00
SSN009	On 15/09/2017	Spot Bond	104.60347	11.35998	104.60347	11.33361			0.00	0	0.00
SSN010	On 15/09/2015	Spot Bond	119.58561	20.87092	119.58561	20.81695			0.00	0	0.00
SSN011	On 31/01/2025	Spot Bond	101.19280	3.32510	101.19280	3.31113			0.00	0	0.00
SYN867	On 19/01/2013	Spot Bond	100.00000	90.57072	100.00000	90.34653			0.00	0	0.00
SYN869	On 19/01/2013	Spot Bond	100.00000	90.57072	100.00000	90.34653			0.00	0	0.00
SYN870	On 20/01/2013	Spot Bond	100.00000	90.34653	100.00000	90.12346			0.00	0	0.00
SYN872	On 13/02/2013	Spot Bond	100.00000	85.28037	100.00000	85.08159			0.00	0	0.00
SYN873	On 14/02/2013	Spot Bond	100.00000	85.08159	100.00000	84.88372			0.00	0	0.00
SYN874	On 16/02/2013	Spot Bond	100.00000	84.68677	100.00000	84.49074			0.00	0	0.00
SYN875	On 16/02/2013	Spot Bond	100.00000	84.68677	100.00000	84.49074			0.00	0	0.00
SYN876	On 20/02/2013	Spot Bond	100.00000	83.90805	100.00000	83.71560			0.00	0	0.00
SYN878	On 21/02/2013	Spot Bond	100.00000	83.71560	100.00000	83.52403			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM Yield	MarkPrice	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
SYN880	On 23/02/2013	Spot Bond	100.00000	83.33333	100.00000	83.14351			0.00	0	0.00
SYN881	On 23/02/2013	Spot Bond	100.00000	83.33333	100.00000	83.14351			0.00	0	0.00
SYN882	On 27/02/2013	Spot Bond	100.00000	82.57919	100.00000	82.39278			0.00	0	0.00
SYN887	On 17/02/2013	Spot Bond	100.00000	84.49074	100.00000	84.29561			0.00	0	0.00
SYN911	On 19/07/2013	Spot Bond	100.00000	61.47386	100.00000	61.33743			0.00	0	0.00
SYN913	On 19/07/2013	Spot Bond	100.00000	61.47386	100.00000	61.33743			0.00	0	0.00
SYN923	On 21/08/2013	Spot Bond	100.00000	57.12804	100.00000	57.00126			0.00	0	0.00
SYN924	On 22/08/2013	Spot Bond	100.00000	57.00126	100.00000	56.87476			0.00	0	0.00
SYN925	On 23/08/2013	Spot Bond	100.00000	56.87476	100.00000	56.74854			0.00	0	0.00
SYN928	On 19/07/2013	Spot Bond	100.00000	61.47386	100.00000	61.33743			0.00	0	0.00
SYN929	On 19/07/2013	Spot Bond	100.00000	61.47386	100.00000	61.33743			0.00	0	0.00
SYN947	On 18/12/2012	Spot Bond	99.03221	98.39815	99.03221	98.13615			0.00	0	0.00
SYN950	On 15/01/2013	Spot Bond	100.00000	91.47870	100.00000	91.25000			0.00	0	0.00
SYN951	On 21/01/2013	Spot Bond	100.00000	90.12346	100.00000	89.90148			0.00	0	0.00
SYN953	On 05/02/2013	Spot Bond	100.00000	86.90476	100.00000	86.69834			0.00	0	0.00
SYN954	On 21/01/2013	Spot Bond	100.00000	90.12346	100.00000	89.90148			0.00	0	0.00
SYN955	On 12/02/2013	Spot Bond	100.00000	85.48009	100.00000	85.28037			0.00	0	0.00
SYN956	On 14/02/2013	Spot Bond	100.00000	85.08159	100.00000	84.88372			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
SYN957	On 18/02/2013	Spot Bond	100.00000	84.29561	100.00000	84.10138	0.00	0	0.00			
SYN958	On 18/02/2013	Spot Bond	100.00000	84.29561	100.00000	84.10138	0.00	0	0.00			
SYN959	On 19/02/2013	Spot Bond	100.00000	84.10138	100.00000	83.90805	0.00	0	0.00			
SYN960	On 28/01/2013	Spot Bond	100.00000	88.59223	100.00000	88.37772	0.00	0	0.00			
SYN961	On 22/02/2013	Spot Bond	100.00000	83.52403	100.00000	83.33333	0.00	0	0.00			
SYN962	On 19/12/2012	Spot Bond	100.00000	98.11828	100.00000	97.85523	0.00	0	0.00			
SYN963	On 25/02/2013	Spot Bond	100.00000	82.95455	100.00000	82.76644	0.00	0	0.00			
SYN964	On 26/02/2013	Spot Bond	100.00000	82.76644	100.00000	82.57919	0.00	0	0.00			
SYN965	On 01/03/2013	Spot Bond	100.00000	82.20721	100.00000	82.02247	0.00	0	0.00			
SZ18	On 30/09/2015	Spot Bond	117.60842	19.50290	117.60842	19.45340	0.00	0	0.00			
SZ25	On 30/09/2025	Spot Bond	104.75139	10.17492	104.75139	10.15140	0.00	0	0.00			
T018	On 15/07/2014	Spot Bond	100.00000	39.49657	100.00000	39.40963	0.00	0	0.00			
TF105U	On 25/10/2014	Spot Bond	100.00000	29.77657	100.00000	29.55307	0.00	0	0.00			
TFS06	On 20/03/2014	Spot Bond	102.75446	41.60812	102.75446	41.51292	0.00	0	0.00			
TFS100	On 22/01/2013	Spot Bond	98.53867	90.03434	98.53867	89.81603	0.00	0	0.00			
TFS101	On 06/02/2013	Spot Bond	98.31078	86.89358	98.31078	86.69069	0.00	0	0.00			
TFS102	On 14/12/2012	Spot Bond	99.10758	99.45988	99.10758	99.19200	0.00	0	0.00			

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
TFS103	On 14/03/2013	Spot Bond		97.81910	80.22091	97.81910	80.04882			0.00	0	0.00
TFS104	On 29/01/2013	Spot Bond		100.00000	66.66700	100.00000	66.66699			0.00	0	0.00
TFS73	On 11/02/2013	Spot Bond		100.94335	86.80052	100.94335	86.59560			0.00	0	0.00
TFS77	On 12/04/2013	Spot Bond		99.98492	93.57478	99.98492	93.34087			0.00	0	0.00
TFS78	On 18/04/2013	Spot Bond		99.89383	92.19635	99.89383	91.96948			0.00	0	0.00
TFS83	On 28/07/2015	Spot Bond		101.19250	15.33462	101.19250	15.29708			0.00	0	0.00
TFS84	On 28/07/2016	Spot Bond		107.95127	15.12672	107.95127	15.09127			0.00	0	0.00
TFS88	On 08/02/2013	Spot Bond		100.00000	86.28842	100.00000	86.08491			0.00	0	0.00
TFS90	On 05/03/2013	Spot Bond		100.57712	82.56935	100.57712	82.38459			0.00	0	0.00
TFS93	On 17/02/2014	Spot Bond		100.87887	38.91708	100.87887	38.83942		8,490,772,730,160.00		84,168,000	42,000,000.00
TFS97	On 14/11/2013	Spot Bond		100.92142	57.07983	100.92142	56.90020		6,067,395,770,400.00		60,120,000	30,000,000.00
TH10A1	On 18/10/2038	Spot Bond		101.62026	6.50559	101.62026	6.48500			0.00	0	0.00
TH10A2	On 18/10/2038	Spot Bond		101.66672	6.70511	101.66672	6.68388			0.00	0	200,000.00
TH10A3	On 18/10/2038	Spot Bond		102.00557	10.66918	102.00557	10.64532			0.00	0	0.00
TH10A4	On 18/07/2017	Spot Bond		100.00000	3.09506	100.00000	3.06541			0.00	0	0.00
TH10A5	On 18/07/2017	Spot Bond		100.00000	3.09506	100.00000	3.06541			0.00	0	800,000.00
TH10A6	On 18/07/2017	Spot Bond		100.00000	3.09506	100.00000	3.06541			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

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
TH10A8	On 18/10/2038	Spot Bond	100.00000	0.00000	100.00000	100.00000	0.00000			0.00	0	0.00
TH10A9	On 18/07/2017	Spot Bond	100.00000	4.41941	100.00000	100.00000	4.41940			0.00	0	0.00
TH10B1	On 18/10/2038	Spot Bond	101.76658	7.13348	101.76658	101.76658	7.11086			0.00	0	0.00
TH10B2	On 18/07/2017	Spot Bond	100.00000	3.09506	100.00000	100.00000	3.06541			0.00	0	0.00
TH10C1	On 18/10/2038	Spot Bond	101.98019	8.04724	101.98019	101.98019	8.02168			0.00	0	0.00
TH10C2	On 18/07/2017	Spot Bond	100.00000	3.09506	100.00000	100.00000	3.06541			0.00	0	47,000,000.00
TH10D1	On 18/10/2038	Spot Bond	102.86169	11.78237	102.86169	102.86169	11.74466			0.00	0	0.00
TH10D2	On 18/07/2017	Spot Bond	100.00000	3.09506	100.00000	100.00000	3.06541			0.00	0	36,000,000.00
TH9A10	On 18/07/2016	Spot Bond	101.66078	10.99037	101.66078	101.66078	10.96335			0.00	0	0.00
THE8A1	On 18/04/2036	Spot Bond	101.48088	6.57075	101.48088	101.48088	6.55462			0.00	0	0.00
THE8A2	On 18/04/2036	Spot Bond	101.58542	7.07196	101.58542	101.58542	7.05459			0.00	0	0.00
THE8A3	On 18/04/2036	Spot Bond	105.94334	7.14209	105.94334	105.94334	7.12387			0.00	0	0.00
THE8B1	On 18/04/2036	Spot Bond	101.79445	8.07166	101.79445	101.79445	8.05180			0.00	0	0.00
THE8C1	On 18/04/2036	Spot Bond	101.88733	8.51483	101.88733	101.88733	8.49385			0.00	0	0.00
THE8D1	On 18/04/2036	Spot Bond	102.87096	13.16930	102.87096	102.87096	13.13658			0.00	0	0.00
THE9A1	On 18/07/2016	Spot Bond	101.59334	10.68562	101.59334	101.59334	10.65938			0.00	0	0.00
THE9A2	On 18/01/2016	Spot Bond	101.62589	12.89117	101.62589	101.62589	12.85949			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM Yield	MarkPrice	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
THE9A3	On 18/07/2016	Spot Bond	101.64915	10.93785	101.64915	10.91096			0.00	0	600,000.00
THE9A5	On 18/07/2039	Spot Bond	101.62589	7.23847	101.62589	7.22069			0.00	0	0.00
THE9A6	On 18/07/2039	Spot Bond	101.64915	7.34966	101.64915	7.33159			0.00	0	0.00
THE9A7	On 18/07/2039	Spot Bond	101.66078	7.40523	101.66078	7.38703		60,996,468,000.00		600,000	300,000.00
THE9A8	On 18/07/2016	Spot Bond	101.61194	10.76973	101.61194	10.74326			0.00	0	0.00
THE9A9	On 18/07/2016	Spot Bond	101.64915	10.93785	101.64915	10.91096			0.00	0	0.00
THE9B1	On 18/07/2016	Spot Bond	101.77704	11.51508	101.77704	11.48673			0.00	0	0.00
THE9B2	On 18/07/2039	Spot Bond	101.77704	7.96037	101.77704	7.94077			0.00	0	0.00
THE9B3	On 18/07/2016	Spot Bond	101.77704	11.51508	101.77704	11.48673			0.00	0	0.00
THE9C1	On 18/07/2016	Spot Bond	101.96303	12.35273	101.96303	12.32228			0.00	0	0.00
THE9C2	On 18/07/2039	Spot Bond	102.00952	9.06731	102.00952	9.04495			0.00	0	0.00
THE9C3	On 18/07/2016	Spot Bond	101.95141	12.30044	101.95141	12.27013			0.00	0	0.00
THE9D1	On 18/07/2016	Spot Bond	102.88090	16.45518	102.88090	16.41428			0.00	0	0.00
THE9D2	On 18/07/2039	Spot Bond	102.93896	13.45130	102.93896	13.41786			0.00	0	0.00
THE9D3	On 18/07/2016	Spot Bond	102.91574	16.60987	102.91574	16.56859			0.00	0	0.00
TL13	On 31/12/2013	Spot Bond	100.16956	44.09246	100.16956	43.98549			0.00	0	0.00
TL15	On 29/04/2015	Spot Bond	115.34604	21.79124	115.34604	21.73679		23,876,630,280.00		207,000	2,700,000.00
TL20	On 22/02/2020	Spot Bond	98.42479	11.24819	98.42479	11.22715			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM Yield	MarkPrice	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
TN17	On 14/11/2017	Spot Bond	113.10271	9.87858	113.10271	9.85415			91,613,195,100.00	810,000	998,038,000.00
TN20	On 17/09/2020	Spot Bond	114.87864	11.41892	114.87864	11.39033			2,125,785,694,195.44	18,504,621	287,935,621.00
TN23	On 06/11/2023	Spot Bond	120.75839	9.82755	120.75839	9.80193			12,215,918,732.40	101,160	87,940,000.00
TN25	On 19/08/2025	Spot Bond	105.49834	11.73646	105.49834	11.70946			0.00	0	153,178,237.00
TN27	On 14/11/2027	Spot Bond	103.04013	9.21127	103.04013	9.19015			85,111,147,380.00	826,000	9,985,000.00
TORQ1	On 15/04/2022	Spot Bond	100.87844	7.11337	100.87844	7.08187			0.00	0	0.00
TORQ2	On 15/04/2022	Spot Bond	100.89915	7.27953	100.89915	7.24728			0.00	0	0.00
TORQ3	On 15/04/2022	Spot Bond	100.92536	7.48991	100.92536	7.45673			0.00	0	0.00
TORQ4	On 15/04/2022	Spot Bond	100.92812	7.51205	100.92812	7.47876			0.00	0	0.00
TORQ5	On 15/04/2022	Spot Bond	101.05768	8.55141	101.05768	8.51347			0.00	0	0.00
TORQ6	On 15/04/2022	Spot Bond	101.32571	14.51065	101.32571	14.44615			0.00	0	0.00
TPDA01	On 05/04/2015	Spot Bond	100.00000	29.29239	100.00000	29.05725			0.00	0	0.00
TPDA02	On 05/04/2017	Spot Bond	100.00000	15.17029	100.00000	15.04851			240,000,000,000.00	2,400,000	1,200,000.00
TPDA03	On 05/04/2018	Spot Bond	100.00000	12.99988	100.00000	12.89553			0.00	0	0.00
TR30	On 31/12/2099	Spot Bond	10.00000	100.32176	10.00000	100.29491			0.00	0	0.00
TR31	On 31/12/2099	Spot Bond	9.75000	100.31374	9.75000	100.28756			0.00	0	0.00
TR32	On 31/12/2099	Spot Bond	100.00000	10.31470	100.00000	10.28809			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM Yield	MarkPrice	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
TSP116	On 09/02/2013	Spot Bond	100.00000	86.08491	100.00000	85.88235			0.00	0	0.00
TSP117	On 23/02/2013	Spot Bond	100.00000	83.33333	100.00000	83.14351			0.00	0	0.00
TSP125	On 23/08/2013	Spot Bond	100.00000	61.73282	100.00000	61.61570			0.00	0	0.00
TSP128	On 07/02/2013	Spot Bond	100.00000	86.49289	100.00000	86.28842			0.00	0	0.00
TSP129	On 07/03/2013	Spot Bond	97.58601	81.48265	97.58601	81.30553			0.00	0	0.00
TSP131	On 03/05/2013	Spot Bond	96.66726	72.67044	96.66726	72.53084			0.00	0	0.00
TSP133	On 03/01/2013	Spot Bond	98.71758	94.38405	98.71758	94.14373			0.00	0	0.00
TSP134	On 27/06/2013	Spot Bond	99.76004	68.83474	99.76004	68.70437			0.00	0	0.00
TSP135	On 07/02/2013	Spot Bond	98.31631	86.69004	98.31631	86.48808			0.00	0	0.00
TSP136	On 30/05/2013	Spot Bond	100.00000	68.35206	100.00000	68.22430			0.00	0	100,000,000.00
UG21	On 02/03/2021	Spot Bond	114.88602	12.05018	114.88602	12.02001			0.00	0	59,000.00
UTR041	On 19/04/2014	Spot Bond	99.85679	42.63448	99.85679	42.53133			0.00	0	0.00
UTR042	On 19/04/2016	Spot Bond	99.84614	14.19077	99.84614	14.15644			0.00	0	0.00
UTR043	On 06/04/2015	Spot Bond	100.02475	24.00732	100.02475	23.94916			0.00	0	0.00
UTR40	On 10/09/2017	Spot Bond	107.51485	13.31698	107.51485	13.28537			0.00	0	0.00
VIP1A5	On 07/11/2013	Spot Bond	100.00000	59.46820	100.00000	59.32414			0.00	0	0.00
VIP1B3	On 07/11/2013	Spot Bond	100.00000	59.70726	100.00000	59.56262			0.00	0	0.00
VIP1C3	On 07/11/2013	Spot Bond	100.00000	59.78694	100.00000	59.64211			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
VKE01	On 08/05/2015	Spot Bond	101.12514	20.67171	101.12514	20.60653				0.00	0	0.00
VKE02	On 08/05/2016	Spot Bond	101.16690	12.97160	101.16690	12.93070				0.00	0	0.00
VKE03	On 08/05/2017	Spot Bond	101.16870	9.67076	101.16870	9.64026				0.00	0	30,000,000.00
VOD002	On 28/02/2013	Spot Bond	100.00000	87.06857	100.00000	86.87247				0.00	0	0.00
VOD006	On 28/02/2013	Spot Bond	100.00000	86.66154	100.00000	86.46636				0.00	0	0.00
VOYT01	On 09/09/2015	Spot Bond	142.66000	8.79338	142.66000	8.77204				0.00	0	0.00
WS04	On 30/05/2016	Spot Bond	125.92352	13.30161	125.92352	13.26576				0.00	0	93,226,000.00
WS05	On 01/08/2018	Spot Bond	235.74310	7.03312	235.74310	7.00140				0.00	0	30,700,000.00
WSP1	On 28/05/2015	Spot Bond	110.71509	18.91382	110.71509	18.86784				0.00	0	14,200,000.00
WSP2	On 28/05/2017	Spot Bond	112.63018	9.98102	112.63018	9.95641				0.00	0	81,000,000.00
WSP3	On 28/05/2019	Spot Bond	114.13989	8.43464	114.13989	8.41363				0.00	0	0.00
WSP4	On 28/05/2020	Spot Bond	112.54320	8.39554	112.54320	8.37486				0.00	0	0.00
WSP5	On 28/05/2021	Spot Bond	112.28516	8.34523	112.28516	8.32471				0.00	0	4,030,000.00
Z006	On 31/08/2013	Spot Bond	95.75673	57.13165	95.75673	57.00830				0.00	0	0.00
Z009	On 30/11/2013	Spot Bond	94.53097	47.30223	94.53097	47.20174				0.00	0	0.00
Z014	On 30/06/2015	Spot Bond	86.34739	16.01730	86.34739	15.98609				0.00	0	0.00
Z018	On 31/03/2014	Spot Bond	92.99863	37.06890	92.99863	36.99121				0.00	0	0.00

Contract Details	Strike	Call / Put	MTM Yield	MarkPrice	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
Z019	On 30/06/2014	Spot Bond	91.84060	30.95324	91.84060	30.88974			0.00	0	0.00
Z020	On 19/10/2015	Spot Bond	85.12782	13.23237	85.12782	13.20661			0.00	0	0.00
Z025	On 30/11/2014	Spot Bond	90.00797	23.18353	90.00797	23.13598			0.00	0	0.00
Z071	On 01/07/2015	Spot Bond	86.33473	15.98970	86.33473	15.95855			0.00	0	75,000,000.00
Z083	On 30/09/2019	Spot Bond	64.79116	2.20254	64.79116	2.19913			0.00	0	0.00
ZA001	On 01/09/2016	Spot Bond	100.00000	7.58584	100.00000	7.57144			0.00	0	0.00
ZA002	On 16/08/2024	Spot Bond	100.00000	0.03055	100.00000	0.03049			0.00	0	0.00
ZA003	On 01/09/2016	Spot Bond	100.00000	7.58584	100.00000	7.57144			0.00	0	0.00
ZA007	On 31/03/2015	Spot Bond	100.00000	20.32560	100.00000	20.28704			0.00	0	0.00
ZA008	On 19/03/2015	Spot Bond	100.00000	20.79411	100.00000	20.75465			0.00	0	0.00
ZA009	On 22/04/2015	Spot Bond	100.00000	19.49392	100.00000	19.45693			0.00	0	0.00
ZA010	On 22/04/2015	Spot Bond	100.00000	19.49392	100.00000	19.45693			0.00	0	0.00
ZA011	On 20/05/2015	Spot Bond	100.00000	18.48444	100.00000	18.44937			0.00	0	0.00
ZA012	On 20/05/2015	Spot Bond	100.00000	18.48444	100.00000	18.44937			0.00	0	0.00
ZA013	On 18/06/2015	Spot Bond	100.00000	17.49399	100.00000	17.46080			0.00	0	0.00
ZA014	On 18/06/2015	Spot Bond	100.00000	17.49399	100.00000	17.46080			0.00	0	0.00
ZA015	On 20/07/2015	Spot Bond	100.00000	16.46256	100.00000	16.43132			0.00	0	0.00
ZA016	On 20/07/2015	Spot Bond	100.00000	16.46256	100.00000	16.43132			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM Yield	MarkPrice	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
ZA017	On 20/08/2015	Spot Bond	100.00000	15.52138	100.00000	15.49193			0.00	0	0.00
ZA018	On 20/08/2015	Spot Bond	100.00000	15.52138	100.00000	15.49193			0.00	0	0.00
ZA019	On 21/09/2015	Spot Bond	100.00000	14.60625	100.00000	14.57854			0.00	0	0.00
ZA020	On 21/09/2015	Spot Bond	100.00000	14.60625	100.00000	14.57854			0.00	0	0.00
ZA021	On 20/10/2015	Spot Bond	100.00000	13.82360	100.00000	13.79738			0.00	0	0.00
ZA022	On 18/11/2015	Spot Bond	100.00000	13.08289	100.00000	13.05807			0.00	0	0.00
ZA023	On 20/04/2016	Spot Bond	100.00000	9.78405	100.00000	9.76549			0.00	0	0.00
ZA024	On 20/05/2016	Spot Bond	100.00000	9.24222	100.00000	9.22469			0.00	0	0.00
ZA025	On 21/06/2016	Spot Bond	100.00000	8.69731	100.00000	8.68080			0.00	0	0.00
ZA026	On 21/06/2016	Spot Bond	100.00000	8.69731	100.00000	8.68080			0.00	0	0.00
ZA027	On 20/07/2016	Spot Bond	100.00000	8.23128	100.00000	8.21566			0.00	0	0.00
ZA028	On 19/08/2016	Spot Bond	100.00000	7.77544	100.00000	7.76069			0.00	0	0.00
ZA029	On 20/09/2016	Spot Bond	100.00000	7.31701	100.00000	7.30312			0.00	0	0.00
Total for j-Bonds :									,181,310,290,160,310.00	,667,289,178	114 257 997 946.00
Grand Total:									31,311,366,962,850.00	167,429,589	14 259 810 527.00