



JOHANNESBURG STOCK EXCHANGE

Interest Rates & Currency Derivatives

Daily MTM Report

Daily summary for: 10/12/2012

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	8.69370	8.69370	8.69100	8.69100		12.93	339,480,291.30	39,049	315,489.00		
\$ / R	On 14/12/2012	Foreign Exchange Future	7.95	Call	743.71410	0.74371	741.01130	0.74101	743.714	24.62	0.00	0	0.00
\$ / R	On 14/12/2012	Foreign Exchange Future	7.95	Put	0.01410	0.00001	0.01130	0.00001	0.014	24.62	0.00	0	15,000.00
\$ / R	On 14/12/2012	Foreign Exchange Future	8.00	Call	693.72300	0.69372	691.02060	0.69102	693.723	23.81	0.00	0	300.00
\$ / R	On 14/12/2012	Foreign Exchange Future	8.00	Put	0.02300	0.00002	0.02060	0.00002	0.023	23.81	0.00	0	12,540.00
\$ / R	On 14/12/2012	Foreign Exchange Future	8.10	Call	593.76270	0.59376	591.06920	0.59107	593.763	22.17	0.00	0	0.00
\$ / R	On 14/12/2012	Foreign Exchange Future	8.10	Put	0.06270	0.00006	0.06920	0.00007	0.063	22.17	0.00	0	3,000.00
\$ / R	On 14/12/2012	Foreign Exchange Future	8.25	Call	444.01030	0.44401	441.42870	0.44143	444.010	19.71	0.00	0	0.00
\$ / R	On 14/12/2012	Foreign Exchange Future	8.25	Put	0.31030	0.00031	0.42870	0.00043	0.310	19.71	0.00	0	2,500.00
\$ / R	On 14/12/2012	Foreign Exchange Future	7.80	Call	893.70150	0.89370	891.00350	0.89100	893.701	25.87	0.00	0	0.00
\$ / R	On 14/12/2012	Foreign Exchange Future	7.80	Put	0.00150	0.00000	0.00350	0.00000	0.002	25.87	0.00	0	43,500.00
\$ / R	On 14/12/2012	Foreign Exchange Future	8.32	Call	374.40390	0.37440	372.06950	0.37207	374.404	18.66	0.00	0	0.00
\$ / R	On 14/12/2012	Foreign Exchange Future	8.32	Put	0.70390	0.00070	1.06950	0.00107	0.704	18.66	0.00	0	0.00
\$ / R	On 14/12/2012	Foreign Exchange Future	8.35	Call	344.70260	0.34470	342.56510	0.34257	344.703	18.20	0.00	0	0.00
\$ / R	On 14/12/2012	Foreign Exchange Future	8.35	Put	1.00260	0.00100	1.56510	0.00157	1.003	18.20	0.00	0	400.00
\$ / R	On 14/12/2012	Foreign Exchange Future	8.05	Call	643.73770	0.64374	641.03770	0.64104	643.738	22.99	0.00	0	0.00
\$ / R	On 14/12/2012	Foreign Exchange Future	8.05	Put	0.03770	0.00004	0.03770	0.00004	0.038	22.99	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	199.56640		0.19957	200.24090	0.20024	199.566	15.94	0.00	0	50.00
\$ / R	On 14/12/2012	Foreign Exchange Future	8.50	Put	5.86640		0.00587	9.24090	0.00924	5.866	15.94	0.00	0	3,500.00
\$ / R	On 14/12/2012	Foreign Exchange Future	8.60	Call	111.83540		0.11184	116.93170	0.11693	111.835	14.44	0.00	0	6,000.00
\$ / R	On 14/12/2012	Foreign Exchange Future	8.60	Put	18.13540		0.01814	25.93170	0.02593	18.135	14.44	0.00	0	500.00
\$ / R	On 14/12/2012	Foreign Exchange Future	8.30	Call	394.25640		0.39426	391.82640	0.39183	394.256	18.96	0.00	0	3,000.00
\$ / R	On 14/12/2012	Foreign Exchange Future	8.30	Put	0.55640		0.00056	0.82640	0.00083	0.556	18.96	0.00	0	6,000.00
\$ / R	On 14/12/2012	Foreign Exchange Future	8.75	Call	26.42500		0.02643	35.02570	0.03503	26.425	13.61	0.00	0	0.00
\$ / R	On 14/12/2012	Foreign Exchange Future	8.75	Put	82.72500		0.08273	94.02570	0.09403	82.725	13.61	41,362.50	500	2,700.00
\$ / R	On 14/12/2012	Foreign Exchange Future	8.80	Call	15.38800		0.01539	22.36460	0.02236	15.388	14.29	0.00	0	1,000.00
\$ / R	On 14/12/2012	Foreign Exchange Future	8.80	Put	121.68800		0.12169	131.36460	0.13136	121.688	14.29	0.00	0	300.00
\$ / R	On 14/12/2012	Foreign Exchange Future	8.40	Call	295.51110		0.29551	293.90200	0.29390	295.511	17.45	0.00	0	0.00
\$ / R	On 14/12/2012	Foreign Exchange Future	8.40	Put	1.81110		0.00181	2.90200	0.00290	1.811	17.45	0.00	0	1,000.00
\$ / R	On 14/12/2012	Foreign Exchange Future	8.90	Call	4.93070		0.00493	8.55490	0.00855	4.931	15.65	0.00	0	2,000.00
\$ / R	On 14/12/2012	Foreign Exchange Future	8.90	Put	211.23070		0.21123	217.55490	0.21755	211.231	15.65	0.00	0	0.00
\$ / R	On 14/12/2012	Foreign Exchange Future	9.00	Call	1.55180		0.00155	3.11390	0.00311	1.552	17.01	0.00	0	9,900.00
\$ / R	On 14/12/2012	Foreign Exchange Future	9.00	Put	307.85180		0.30785	312.11390	0.31211	307.852	17.01	0.00	0	700.00
\$ / R	On 14/12/2012	Foreign Exchange Future	8.70	Call	43.87430		0.04387	53.28360	0.05328	43.874	12.93	0.00	0	44,500.00
\$ / R	On 14/12/2012	Foreign Exchange Future	8.70	Put	50.17430		0.05017	62.28360	0.06228	50.174	12.93	0.00	0	0.00
\$ / R	On 14/12/2012	Foreign Exchange Future	9.10	Call	0.50250		0.00050	1.11610	0.00112	0.503	18.38	0.00	0	1,540.00
\$ / R	On 14/12/2012	Foreign Exchange Future	9.10	Put	406.80250		0.40680	410.11610	0.41012	406.803	18.38	0.00	0	0.00
\$ / R	On 14/12/2012	Foreign Exchange Future	9.20	Call	0.16260		0.00016	0.45250	0.00045	0.163	19.63	0.00	0	1,000.00
\$ / R	On 14/12/2012	Foreign Exchange Future	9.20	Put	506.46260		0.50646	509.45250	0.50945	506.463	19.63	0.00	0	0.00
\$ / R	On 14/12/2012	Foreign Exchange Future	8.82	Call	12.31090		0.01231	18.56400	0.01856	12.311	14.56	0.00	0	0.00
\$ / R	On 14/12/2012	Foreign Exchange Future	8.82	Put	138.61090		0.13861	147.56400	0.14756	138.611	14.56	0.00	0	0.00
\$ / R	On 14/12/2012	Foreign Exchange Future	9.25	Call	0.09160		0.00009	0.31170	0.00031	0.092	20.20	0.00	0	9,250.00
\$ / R	On 14/12/2012	Foreign Exchange Future	9.25	Put	556.39160		0.55639	559.31170	0.55931	556.392	20.20	0.00	0	0.00
\$ / R	On 14/12/2012	Foreign Exchange Future	9.50	Call	0.00630		0.00001	0.06370	0.00006	0.006	23.06	0.00	0	1,300.00
\$ / R	On 14/12/2012	Foreign Exchange Future	9.50	Put	806.30630		0.80631	809.06370	0.80906	806.306	23.06	0.00	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	1.38380		0.00138	2.81080	0.00281	1.384	17.15		0.00	0	0.00
\$ / R	On 14/12/2012	Foreign Exchange Future	9.01	Put	317.68380		0.31768	321.81080	0.32181	317.684	17.15		0.00	0	0.00
\$ / R	On 14/12/2012	Foreign Exchange Future	10.40	Call	0.00300		0.00000	0.00260	0.00000	0.003	42.79		0.00	0	0.00
\$ / R	On 14/12/2012	Foreign Exchange Future	10.40	Put	1,706.30300		1.70630	1,709.00260	1.70900	1,706.303	42.79		0.00	0	0.00
\$ / R	On 14/12/2012	Foreign Exchange Future	11.10	Call	0.00200		0.00000	0.00210	0.00000	0.002	56.05		0.00	0	0.00
\$ / R	On 14/12/2012	Foreign Exchange Future	11.10	Put	2,406.30200		2.40630	2,409.00210	2.40900	2,406.302	56.05		0.00	0	0.00
\$ / R	On 14/12/2012	Foreign Exchange Future	9.23	Call	0.11510		0.00012	0.36090	0.00036	0.115	19.97		0.00	0	0.00
\$ / R	On 14/12/2012	Foreign Exchange Future	9.23	Put	536.41510		0.53642	539.36090	0.53936	536.415	19.97		0.00	0	0.00
\$ / R	On 14/12/2012	Foreign Exchange Future	7.65	Call	1,043.70000		1.04370	1,041.00340	1.04100	1,043.700	24.68		0.00	0	0.00
\$ / R	On 14/12/2012	Foreign Exchange Future	7.65	Put	0.00000		0.00000	0.00340	0.00000	0.000	24.68		0.00	0	0.00
\$ / R	On 14/12/2012	Foreign Exchange Future	7.70	Call	993.70010		0.99370	991.00340	0.99100	993.700	25.08		0.00	0	0.00
\$ / R	On 14/12/2012	Foreign Exchange Future	7.70	Put	0.00010		0.00000	0.00340	0.00000	0.000	25.08		0.00	0	0.00
\$ / R	On 14/12/2012	Foreign Exchange Future	7.75	Call	943.70040		0.94370	941.00350	0.94100	943.700	25.47		0.00	0	0.00
\$ / R	On 14/12/2012	Foreign Exchange Future	7.75	Put	0.00040		0.00000	0.00350	0.00000	0.000	25.47		0.00	0	0.00
\$ / R	On 18/03/2013	Foreign Exchange Future			8.80860		8.80860	8.80650	8.80650		13.52		356,246,209.80	40,443	128,720.00
\$ / R	On 18/03/2013	Foreign Exchange Future	8.40	Call	484.47810		0.48448	487.05040	0.48705	484.478	12.55		0.00	0	0.00
\$ / R	On 18/03/2013	Foreign Exchange Future	8.40	Put	75.87810		0.07588	80.55040	0.08055	75.878	12.55		0.00	0	3,000.00
\$ / R	On 18/03/2013	Foreign Exchange Future	8.70	Call	298.35950		0.29836	302.54030	0.30254	298.360	13.27		0.00	0	0.00
\$ / R	On 18/03/2013	Foreign Exchange Future	8.70	Put	189.75950		0.18976	196.04030	0.19604	189.760	13.27		0.00	0	0.00
\$ / R	On 18/03/2013	Foreign Exchange Future	8.10	Call	735.94770		0.73595	736.90010	0.73690	735.948	12.78		0.00	0	0.00
\$ / R	On 18/03/2013	Foreign Exchange Future	8.10	Put	27.34770		0.02735	30.40010	0.03040	27.348	12.78		0.00	0	180.00
\$ / R	On 18/03/2013	Foreign Exchange Future	8.30	Call	562.38960		0.56239	564.36570	0.56437	562.390	12.50		0.00	0	0.00
\$ / R	On 18/03/2013	Foreign Exchange Future	8.30	Put	53.78960		0.05379	57.86570	0.05787	53.790	12.50		0.00	0	7,000.00
\$ / R	On 18/03/2013	Foreign Exchange Future	9.00	Call	180.53750		0.18054	185.36480	0.18536	180.538	14.42		0.00	0	21,000.00
\$ / R	On 18/03/2013	Foreign Exchange Future	9.00	Put	371.93750		0.37194	378.86480	0.37886	371.938	14.42		0.00	0	300.00
\$ / R	On 18/03/2013	Foreign Exchange Future	8.50	Call	415.42760		0.41543	418.67310	0.41867	415.428	12.79		0.00	0	0.00
\$ / R	On 18/03/2013	Foreign Exchange Future	8.50	Put	106.82760		0.10683	112.17310	0.11217	106.828	12.79		0.00	0	3,376.00
\$ / R	On 18/03/2013	Foreign Exchange Future	8.60	Call	353.36560		0.35337	357.15310	0.35715	353.366	13.03		0.00	0	0.00

Contract Details			Strike	Call / Put	MTM	Yield	MarkPrice	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
\$ / R	On 18/03/2013	Foreign Exchange Future	8.60	Put	144.76560		0.14477	150.65310	0.15065	144.766	13.03	0.00	0	6,500.00
\$ / R	On 18/03/2013	Foreign Exchange Future	9.30	Call	112.45230		0.11245	117.13810	0.11714	112.452	15.79	0.00	0	10,000.00
\$ / R	On 18/03/2013	Foreign Exchange Future	9.30	Put	603.85230		0.60385	610.63810	0.61064	603.852	15.79	0.00	0	0.00
\$ / R	On 18/03/2013	Foreign Exchange Future	8.75	Call	273.46130		0.27346	277.77820	0.27778	273.461	13.39	0.00	0	0.00
\$ / R	On 18/03/2013	Foreign Exchange Future	8.75	Put	214.86130		0.21486	221.27820	0.22128	214.861	13.39	0.00	0	2,900.00
\$ / R	On 18/03/2013	Foreign Exchange Future	8.85	Call	230.58490		0.23058	235.15500	0.23515	230.585	13.74	0.00	0	200.00
\$ / R	On 18/03/2013	Foreign Exchange Future	8.85	Put	271.98490		0.27198	278.65500	0.27866	271.985	13.74	0.00	0	0.00
\$ / R	On 18/03/2013	Foreign Exchange Future	9.41	Call	95.67360		0.09567	100.18080	0.10018	95.674	16.32	0.00	0	2,000.00
\$ / R	On 18/03/2013	Foreign Exchange Future	9.41	Put	697.07360		0.69707	703.68080	0.70368	697.074	16.32	0.00	0	0.00
\$ / R	On 18/03/2013	Foreign Exchange Future	9.10	Call	153.65720		0.15366	158.51500	0.15851	153.657	14.87	0.00	0	10,000.00
\$ / R	On 18/03/2013	Foreign Exchange Future	9.10	Put	445.05720		0.44506	452.01500	0.45202	445.057	14.87	0.00	0	0.00
\$ / R	On 18/03/2013	Foreign Exchange Future	9.25	Call	121.23700		0.12124	125.99090	0.12599	121.237	15.55	303,092.50	2,500	5,000.00
\$ / R	On 18/03/2013	Foreign Exchange Future	9.25	Put	562.63700		0.56264	569.49090	0.56949	562.637	15.55	0.00	0	0.00
\$ / R	On 18/03/2013	Foreign Exchange Future	9.55	Call	78.53930		0.07854	82.77950	0.08278	78.539	17.00	0.00	0	0.00
\$ / R	On 18/03/2013	Foreign Exchange Future	9.55	Put	819.93930		0.81994	826.27950	0.82628	819.939	17.00	0.00	0	0.00
\$ / R	On 18/03/2013	Foreign Exchange Future	9.32	Call	109.15180		0.10915	113.80830	0.11381	109.152	15.89	0.00	0	2,000.00
\$ / R	On 18/03/2013	Foreign Exchange Future	9.32	Put	620.55180		0.62055	627.30830	0.62731	620.552	15.89	0.00	0	0.00
\$ / R	On 18/03/2013	Foreign Exchange Future	9.35	Call	104.41670		0.10442	109.02710	0.10903	104.417	16.03	0.00	0	200.00
\$ / R	On 18/03/2013	Foreign Exchange Future	9.35	Put	645.81670		0.64582	652.52710	0.65253	645.817	16.03	0.00	0	0.00
\$ / R	On 18/03/2013	Foreign Exchange Future	10.20	Call	34.98750		0.03499	38.06320	0.03806	34.988	20.03	0.00	0	250.00
\$ / R	On 18/03/2013	Foreign Exchange Future	10.20	Put	1,426.38750		1.42639	1,431.56320	1.43156	1,426.388	20.03	0.00	0	0.00
\$ / R	On 18/03/2013	Foreign Exchange Future	9.45	Call	90.33990		0.09034	94.77420	0.09477	90.340	16.52	0.00	0	1,000.00
\$ / R	On 18/03/2013	Foreign Exchange Future	9.45	Put	731.73990		0.73174	738.27420	0.73827	731.740	16.52	0.00	0	0.00
\$ / R	On 18/03/2013	Foreign Exchange Future	9.50	Call	84.18100		0.08418	88.51930	0.08852	84.181	16.76	0.00	0	3,500.00
\$ / R	On 18/03/2013	Foreign Exchange Future	9.50	Put	775.58100		0.77558	782.01930	0.78202	775.581	16.76	0.00	0	0.00
\$ / R	On 18/03/2013	Foreign Exchange Future	11.00	Call	15.34170		0.01534	17.42080	0.01742	15.342	23.31	0.00	0	0.00
\$ / R	On 18/03/2013	Foreign Exchange Future	11.00	Put	2,206.74170		2.20674	2,210.92080	2.21092	2,206.742	23.31	0.00	0	0.00
\$ / R	On 18/03/2013	Foreign Exchange Future	9.60	Call	73.36950		0.07337	77.50700	0.07751	73.369	17.24	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	864.76950		0.86477	871.00700	0.87101	864.769	17.24		0.00	0	0.00
\$ / R	On 18/03/2013	Foreign Exchange Future	10.00	Call	43.97100		0.04397	47.37420	0.04737	43.971	19.11		0.00	0	21,000.00
\$ / R	On 18/03/2013	Foreign Exchange Future	10.00	Put	1,235.37100		1.23537	1,240.87420	1.24087	1,235.371	19.11		0.00	0	0.00
\$ / R	On 18/03/2013	Foreign Exchange Future	8.00	Call	827.54080		0.82754	827.97400	0.82797	827.541	12.92		0.00	0	0.00
\$ / R	On 18/03/2013	Foreign Exchange Future	8.00	Put	18.94080		0.01894	21.47400	0.02147	18.941	12.92		0.00	0	10,000.00
\$ / R	On 18/03/2013	Foreign Exchange Future	10.55	Call	24.55570		0.02456	27.14350	0.02714	24.556	21.64		0.00	0	250.00
\$ / R	On 18/03/2013	Foreign Exchange Future	10.55	Put	1,765.95570		1.76596	1,770.64350	1.77064	1,765.956	21.64		0.00	0	0.00
\$ / R	On 18/03/2013	Foreign Exchange Future	10.85	Call	17.80290		0.01780	20.03700	0.02004	17.803	22.75		0.00	0	250.00
\$ / R	On 18/03/2013	Foreign Exchange Future	10.85	Put	2,059.20290		2.05920	2,063.53700	2.06354	2,059.203	22.75		0.00	0	0.00
\$ / R	On 18/03/2013	Foreign Exchange Future	7.90	Call	921.46280		0.92146	921.40800	0.92141	921.463	13.06		0.00	0	0.00
\$ / R	On 18/03/2013	Foreign Exchange Future	7.90	Put	12.86280		0.01286	14.90800	0.01491	12.863	13.06		0.00	0	0.00
\$ / R	On 18/03/2013	Foreign Exchange Future	7.95	Call	874.24730		0.87425	874.43150	0.87443	874.247	12.99		0.00	0	0.00
\$ / R	On 18/03/2013	Foreign Exchange Future	7.95	Put	15.64730		0.01565	17.93150	0.01793	15.647	12.99		0.00	0	0.00
\$ / R	On 14/06/2013	Foreign Exchange Future			8.91290		8.91290	8.91090	8.91090		14.60		31,970,572.30	3,587	14,419.00
\$ / R	On 14/06/2013	Foreign Exchange Future	9.40	Call	228.41430		0.22841	232.49040	0.23249	228.414	16.45		0.00	0	300.00
\$ / R	On 14/06/2013	Foreign Exchange Future	9.40	Put	715.51430		0.71551	721.59040	0.72159	715.514	16.45		0.00	0	0.00
\$ / R	On 14/06/2013	Foreign Exchange Future	9.70	Call	173.77600		0.17378	177.74790	0.17775	173.776	17.57		0.00	0	300.00
\$ / R	On 14/06/2013	Foreign Exchange Future	9.70	Put	960.87600		0.96088	966.84790	0.96685	960.876	17.57		0.00	0	0.00
\$ / R	On 14/06/2013	Foreign Exchange Future	8.76	Call	437.81420		0.43781	441.46310	0.44146	437.814	14.16		0.00	0	0.00
\$ / R	On 14/06/2013	Foreign Exchange Future	8.76	Put	284.91420		0.28491	290.56310	0.29056	284.914	14.16		0.00	0	0.00
\$ / R	On 14/06/2013	Foreign Exchange Future	9.85	Call	152.65660		0.15266	156.53680	0.15654	152.657	18.12		0.00	0	500.00
\$ / R	On 14/06/2013	Foreign Exchange Future	9.85	Put	1,089.75660		1.08976	1,095.63680	1.09564	1,089.757	18.12		0.00	0	0.00
\$ / R	On 14/06/2013	Foreign Exchange Future	9.30	Call	251.47090		0.25147	255.54700	0.25555	251.471	16.08		0.00	0	0.00
\$ / R	On 14/06/2013	Foreign Exchange Future	9.30	Put	638.57090		0.63857	644.64700	0.64465	638.571	16.08		0.00	0	300.00
\$ / R	On 14/06/2013	Foreign Exchange Future	8.74	Call	447.29980		0.44730	450.92730	0.45093	447.300	14.10		0.00	0	0.00
\$ / R	On 14/06/2013	Foreign Exchange Future	8.74	Put	274.39980		0.27440	280.02730	0.28003	274.400	14.10		0.00	0	0.00
\$ / R	On 14/06/2013	Foreign Exchange Future	8.75	Call	442.53370		0.44253	446.17230	0.44617	442.534	14.13		0.00	0	0.00
\$ / R	On 14/06/2013	Foreign Exchange Future	8.75	Put	279.63370		0.27963	285.27230	0.28527	279.634	14.13		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			9.02350		9.02350	9.02130	9.02130		15.17		0.00	0	0.00
\$ / R	On 16/09/2013	Foreign Exchange Future	10.20	Call	211.72390		0.21172	213.12920	0.21313	211.724	18.91		0.00	0	500.00
\$ / R	On 16/09/2013	Foreign Exchange Future	10.20	Put	1,388.22390		1.38822	1,391.82920	1.39183	1,388.224	18.91		0.00	0	0.00
\$ / R	On 16/09/2013	Foreign Exchange Future	9.64	Call	304.81320		0.30481	305.65930	0.30566	304.813	17.19		0.00	0	0.00
\$ / R	On 16/09/2013	Foreign Exchange Future	9.64	Put	921.31320		0.92131	924.35930	0.92436	921.313	17.19		0.00	0	0.00
\$ / R	On 16/09/2013	Foreign Exchange Future	9.65	Call	302.72580		0.30273	303.58420	0.30358	302.726	17.23		0.00	0	0.00
\$ / R	On 16/09/2013	Foreign Exchange Future	9.65	Put	929.22580		0.92923	932.28420	0.93228	929.226	17.23		0.00	0	0.00
\$ / R	On 16/09/2013	Foreign Exchange Future	9.66	Call	300.65800		0.30066	301.53140	0.30153	300.658	17.26		0.00	0	0.00
\$ / R	On 16/09/2013	Foreign Exchange Future	9.66	Put	937.15800		0.93716	940.23140	0.94023	937.158	17.26		0.00	0	0.00
\$ / R	On 16/09/2013	Foreign Exchange Future	8.75	Call	595.67030		0.59567	595.59160	0.59559	595.670	14.36		0.00	0	0.00
\$ / R	On 16/09/2013	Foreign Exchange Future	8.75	Put	322.17030		0.32217	324.29160	0.32429	322.170	14.36		0.00	0	500.00
\$ / R	On 13/12/2013	Foreign Exchange Future			9.12760		9.12760	9.12380	9.12380		15.66		0.00	0	5,542.00
\$ / R	On 13/12/2013	Foreign Exchange Future	9.00	Call	622.86900		0.62287	622.85570	0.62286	622.869	15.35		0.00	0	0.00
\$ / R	On 13/12/2013	Foreign Exchange Future	9.00	Put	495.26900		0.49527	499.05570	0.49906	495.269	15.35		0.00	0	750.00
\$ / R	On 13/12/2013	Foreign Exchange Future	10.27	Call	297.34840		0.29735	297.06030	0.29706	297.348	18.86		0.00	0	750.00
\$ / R	On 13/12/2013	Foreign Exchange Future	10.27	Put	1,439.74840		1.43975	1,443.26030	1.44326	1,439.748	18.86		0.00	0	0.00
\$ / R	On 13/12/2013	Foreign Exchange Future	8.93	Call	652.11780		0.65212	652.12180	0.65212	652.118	15.13		0.00	0	0.00
\$ / R	On 13/12/2013	Foreign Exchange Future	8.93	Put	452.41780		0.45242	456.22180	0.45622	452.418	15.13		0.00	0	0.00
\$ / R	On 13/12/2013	Foreign Exchange Future	8.98	Call	631.65610		0.63166	631.64970	0.63165	631.656	15.28		0.00	0	0.00
\$ / R	On 13/12/2013	Foreign Exchange Future	8.98	Put	481.95610		0.48196	485.74970	0.48575	481.956	15.28		0.00	0	0.00
\$ / R	On 13/12/2013	Foreign Exchange Future	8.90	Call	663.89330		0.66389	663.89990	0.66390	663.893	15.04		0.00	0	0.00
\$ / R	On 13/12/2013	Foreign Exchange Future	8.90	Put	436.29330		0.43629	440.09990	0.44010	436.293	15.04		0.00	0	0.00
\$ / R	On 13/12/2013	Foreign Exchange Future	9.03	Call	611.99690		0.61200	611.97130	0.61197	611.997	15.44		0.00	0	0.00
\$ / R	On 13/12/2013	Foreign Exchange Future	9.03	Put	512.29690		0.51230	516.07130	0.51607	512.297	15.44		0.00	0	0.00
\$ / R	On 13/12/2013	Foreign Exchange Future	9.69	Call	407.64220		0.40764	407.52600	0.40753	407.642	17.29		0.00	0	750.00
\$ / R	On 13/12/2013	Foreign Exchange Future	9.69	Put	970.04220		0.97004	973.72600	0.97373	970.042	17.29		0.00	0	0.00
\$ / R	On 13/12/2013	Foreign Exchange Future	8.00	Call	1,237.75770		1.23776	1,236.08200	1.23608	1,237.758	13.90		0.00	0	0.00
\$ / R	On 13/12/2013	Foreign Exchange Future	8.00	Put	110.15770		0.11016	112.28200	0.11228	110.158	13.90		0.00	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	731.78670		0.73179	731.78320	0.73178	731.787	14.58	0.00	0	0.00
\$ / R	On 13/12/2013	Foreign Exchange Future	8.75	Put	354.18670		0.35419	357.98320	0.35798	354.187	14.58	0.00	0	750.00
\$ / R	On 12/12/2014	Foreign Exchange Future			9.28170		9.28170	9.27810	9.27810		15.92	0.00	0	0.00
\$ / R	On 12/12/2014	Foreign Exchange Future	9.60	Call	734.17890		0.73418	741.98630	0.74199	734.179	16.62	0.00	0	0.00
\$ / R	On 12/12/2014	Foreign Exchange Future	9.60	Put	1,052.47890		1.05248	1,063.88630	1.06389	1,052.479	16.62	0.00	0	0.00
\$ / R	On 12/12/2014	Foreign Exchange Future	8.45	Call	1,205.52830		1.20553	1,214.22400	1.21422	1,205.528	14.29	0.00	0	0.00
\$ / R	On 12/12/2014	Foreign Exchange Future	8.45	Put	373.82830		0.37383	386.12400	0.38612	373.828	14.29	0.00	0	0.00
\$ / R	On 12/12/2014	Foreign Exchange Future	8.50	Call	1,176.86990		1.17687	1,185.73010	1.18573	1,176.870	14.36	0.00	0	0.00
\$ / R	On 12/12/2014	Foreign Exchange Future	8.50	Put	395.16990		0.39517	407.63010	0.40763	395.170	14.36	0.00	0	0.00
\$ / R	On 12/12/2014	Foreign Exchange Future	8.55	Call	1,148.85790		1.14886	1,157.86560	1.15787	1,148.858	14.43	0.00	0	0.00
\$ / R	On 12/12/2014	Foreign Exchange Future	8.55	Put	417.15790		0.41716	429.76560	0.42977	417.158	14.43	0.00	0	0.00
\$ / R	On 12/12/2014	Foreign Exchange Future	8.00	Call	1,513.92180		1.51392	1,520.18170	1.52018	1,513.922	14.23	0.00	0	200.00
\$ / R	On 12/12/2014	Foreign Exchange Future	8.00	Put	232.22180		0.23222	242.08170	0.24208	232.222	14.23	0.00	0	0.00
\$ / R	On 14/12/2015	Foreign Exchange Future			9.95140		9.95140	9.94810	9.94810		17.91	0.00	0	0.00
\$ / R	On 14/12/2015	Foreign Exchange Future	9.15	Call	1,524.67300		1.52467	1,505.15850	1.50516	1,524.673	16.35	0.00	0	0.00
\$ / R	On 14/12/2015	Foreign Exchange Future	9.15	Put	723.27300		0.72327	707.05850	0.70706	723.273	16.35	0.00	0	0.00
\$ / R	On 14/12/2015	Foreign Exchange Future	9.20	Call	1,504.18740		1.50419	1,483.96850	1.48397	1,504.187	16.47	0.00	0	0.00
\$ / R	On 14/12/2015	Foreign Exchange Future	9.20	Put	752.78740		0.75279	735.86850	0.73587	752.787	16.47	0.00	0	0.00
\$ / R	On 14/12/2015	Foreign Exchange Future	9.25	Call	1,484.20460		1.48420	1,463.28010	1.46328	1,484.205	16.59	0.00	0	0.00
\$ / R	On 14/12/2015	Foreign Exchange Future	9.25	Put	782.80460		0.78280	765.18010	0.76518	782.805	16.59	0.00	0	0.00
\$ / R MAXI	On 14/12/2012	Foreign Exchange Future			8.69370		8.69370	8.69100	8.69100		12.93	3,520,948.50	405	210.00
\$ / R MAXI	On 14/12/2012	Foreign Exchange Future	7.82	Call	87,050.28450		0.87050	86,780.34570	0.86780	87,050.284	26.05	0.00	0	0.00
\$ / R MAXI	On 14/12/2012	Foreign Exchange Future	7.82	Put	0.28450		0.00000	0.34570	0.00000	0.284	26.05	0.00	0	0.00
\$ / R MAXI	On 14/12/2012	Foreign Exchange Future	7.87	Call	82,050.68810		0.82051	81,780.45370	0.81780	82,050.688	25.88	0.00	0	0.00
\$ / R MAXI	On 14/12/2012	Foreign Exchange Future	7.87	Put	0.68810		0.00001	0.45370	0.00000	0.688	25.88	0.00	0	0.00
\$ / R MAXI	On 14/12/2012	Foreign Exchange Future	7.92	Call	77,051.09680		0.77051	76,780.82190	0.76781	77,051.097	25.06	0.00	0	0.00
\$ / R MAXI	On 14/12/2012	Foreign Exchange Future	7.92	Put	1.09680		0.00001	0.82190	0.00001	1.097	25.06	0.00	0	0.00
\$ / R MAXI	On 14/12/2012	Foreign Exchange Future	8.60	Call	11,183.54200		0.11184	11,693.17180	0.11693	11,183.542	14.44	0.00	0	0.00

Contract Details			Strike	Call / Put	MTM	Yield	MarkPrice	Previous MTM	Previous Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
\$ / R MAXI	On 14/12/2012	Foreign Exchange Future	8.60	Put	1,813.54200		0.01814	2,593.17180	0.02593	1,813.542	14.44		0.00	0	0.00
\$ / R MAXI	On 14/12/2012	Foreign Exchange Future	8.80	Call	1,538.79530		0.01539	2,236.46030	0.02236	1,538.795	14.29		0.00	0	158.00
\$ / R MAXI	On 14/12/2012	Foreign Exchange Future	8.80	Put	12,168.79530		0.12169	13,136.46030	0.13136	12,168.795	14.29		0.00	0	0.00
\$ / R MAXI	On 14/12/2012	Foreign Exchange Future	8.30	Call	39,425.64000		0.39426	39,182.64310	0.39183	39,425.640	18.96		0.00	0	158.00
\$ / R MAXI	On 14/12/2012	Foreign Exchange Future	8.30	Put	55.64000		0.00056	82.64310	0.00083	55.640	18.96		0.00	0	0.00
\$ / R MAXI	On 14/12/2012	Foreign Exchange Future	8.59	Call	11,996.09330		0.11996	12,454.29080	0.12454	11,996.093	14.59		0.00	0	0.00
\$ / R MAXI	On 14/12/2012	Foreign Exchange Future	8.59	Put	1,626.09330		0.01626	2,354.29080	0.02354	1,626.093	14.59		0.00	0	0.00
\$ / R MAXI	On 18/03/2013	Foreign Exchange Future			8.80860		8.80860	8.80650	8.80650		13.52		7,090,923.00	805	1,295.00
\$ / R MAXI	On 18/03/2013	Foreign Exchange Future	8.75	Call	27,346.12700		0.27346	27,777.81870	0.27778	27,346.127	13.39		0.00	0	0.00
\$ / R MAXI	On 18/03/2013	Foreign Exchange Future	8.75	Put	21,486.12700		0.21486	22,127.81870	0.22128	21,486.127	13.39		0.00	0	0.00
\$ / R MAXI	On 18/03/2013	Foreign Exchange Future	8.76	Call	26,868.51130		0.26869	27,302.57020	0.27303	26,868.511	13.42		0.00	0	0.00
\$ / R MAXI	On 18/03/2013	Foreign Exchange Future	8.76	Put	22,008.51130		0.22009	22,652.57020	0.22653	22,008.511	13.42		0.00	0	0.00
\$ / R MAXI	On 18/03/2013	Foreign Exchange Future	9.02	Call	17,478.17190		0.17478	17,962.20050	0.17962	17,478.172	14.51		0.00	0	97.00
\$ / R MAXI	On 18/03/2013	Foreign Exchange Future	9.02	Put	38,618.17190		0.38618	39,312.20050	0.39312	38,618.172	14.51		0.00	0	0.00
\$ / R MAXI	On 18/03/2013	Foreign Exchange Future	8.69	Call	30,354.55850		0.30355	30,769.33520	0.30769	30,354.559	13.25		0.00	0	0.00
\$ / R MAXI	On 18/03/2013	Foreign Exchange Future	8.69	Put	18,494.55850		0.18495	19,119.33520	0.19119	18,494.559	13.25		0.00	0	0.00
\$ / R MAXI	On 18/03/2013	Foreign Exchange Future	8.74	Call	27,830.49260		0.27830	28,259.66340	0.28260	27,830.493	13.37		0.00	0	0.00
\$ / R MAXI	On 18/03/2013	Foreign Exchange Future	8.74	Put	20,970.49260		0.20970	21,609.66340	0.21610	20,970.493	13.37		0.00	0	0.00
\$ / R MAXI	On 14/06/2013	Foreign Exchange Future			8.91290		8.91290	8.91090	8.91090		14.60		44,564.50	5	10.00
\$ / R MAXI	On 14/06/2013	Foreign Exchange Future	8.74	Call	44,729.98010		0.44730	45,092.72620	0.45093	44,729.980	14.10		0.00	0	0.00
\$ / R MAXI	On 14/06/2013	Foreign Exchange Future	8.74	Put	27,439.98010		0.27440	28,002.72620	0.28003	27,439.980	14.10		0.00	0	0.00
\$ / R MAXI	On 14/06/2013	Foreign Exchange Future	8.75	Call	44,253.37150		0.44253	44,617.22820	0.44617	44,253.372	14.13		0.00	0	0.00
\$ / R MAXI	On 14/06/2013	Foreign Exchange Future	8.75	Put	27,963.37150		0.27963	28,527.22820	0.28527	27,963.371	14.13		0.00	0	0.00
\$ / R MAXI	On 14/06/2013	Foreign Exchange Future	8.76	Call	43,781.41870		0.43781	44,146.30750	0.44146	43,781.419	14.16		0.00	0	0.00
\$ / R MAXI	On 14/06/2013	Foreign Exchange Future	8.76	Put	28,491.41870		0.28491	29,056.30750	0.29056	28,491.419	14.16		0.00	0	0.00
\$ / R MAXI	On 16/09/2013	Foreign Exchange Future			9.02350		9.02350	8.91000	8.91000				0.00	0	0.00
\$ / R MAXI	On 16/09/2013	Foreign Exchange Future	8.89	Call	13,350.00000		0.13350	0.00000	0.00000	13,350.000			0.00	0	0.00
\$ / R MAXI	On 16/09/2013	Foreign Exchange Future	8.89	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
\$ / R MAXI	On 16/09/2013	Foreign Exchange Future	8.90	Call	12,350.00000		0.12350	0.00000	0.00000	12,350.000			0.00	0	0.00
\$ / R MAXI	On 16/09/2013	Foreign Exchange Future	8.90	Put	0.00000		0.00000	0.00000	0.00000	0.000			0.00	0	0.00
\$ / R MAXI	On 16/09/2013	Foreign Exchange Future	8.91	Call	11,350.00000		0.11350	0.00000	0.00000	11,350.000			0.00	0	0.00
\$ / R MAXI	On 16/09/2013	Foreign Exchange Future	8.91	Put	0.00000		0.00000	0.00000	0.00000	0.000			0.00	0	0.00
£ / R	On 14/12/2012	Foreign Exchange Future			13.98020		13.98020	13.91660	13.91660		9.73		51,768,680.60	3,703	12,242.00
£ / R	On 14/12/2012	Foreign Exchange Future	12.25	Call	1,730.20000		1.73020	1,666.60570	1.66661	1,730.200	23.87		0.00	0	0.00
£ / R	On 14/12/2012	Foreign Exchange Future	12.25	Put	0.00000		0.00000	0.00570	0.00001	0.000	23.87		0.00	0	11,100.00
£ / R	On 14/12/2012	Foreign Exchange Future	12.40	Call	1,579.90020		1.57990	1,516.30620	1.51631	1,579.900	25.16		0.00	0	0.00
£ / R	On 14/12/2012	Foreign Exchange Future	12.40	Put	0.00020		0.00000	0.00620	0.00001	0.000	25.16		0.00	0	0.00
£ / R	On 14/12/2012	Foreign Exchange Future	12.45	Call	1,529.90060		1.52990	1,466.30640	1.46631	1,529.901	25.58		0.00	0	0.00
£ / R	On 14/12/2012	Foreign Exchange Future	12.45	Put	0.00060		0.00000	0.00640	0.00001	0.001	25.58		0.00	0	0.00
£ / R	On 14/12/2012	Foreign Exchange Future	13.45	Call	530.44840		0.53045	468.84390	0.46884	530.448	13.93		0.00	0	0.00
£ / R	On 14/12/2012	Foreign Exchange Future	13.45	Put	0.24840		0.00025	2.24390	0.00224	0.248	13.93		0.00	0	0.00
£ / R	On 14/12/2012	Foreign Exchange Future	13.95	Call	73.14120		0.07314	59.89780	0.05990	73.141	9.73		0.00	0	11,100.00
£ / R	On 14/12/2012	Foreign Exchange Future	13.95	Put	42.94120		0.04294	93.29780	0.09330	42.941	9.73		0.00	0	0.00
£ / R	On 14/12/2012	Foreign Exchange Future	12.50	Call	1,479.90160		1.47990	1,416.30670	1.41631	1,479.902	26.01		0.00	0	0.00
£ / R	On 14/12/2012	Foreign Exchange Future	12.50	Put	0.00160		0.00000	0.00670	0.00001	0.002	26.01		0.00	0	0.00
£ / R	On 14/12/2012	Foreign Exchange Future	13.37	Call	610.30580		0.61031	547.78540	0.54779	610.306	14.60		0.00	0	0.00
£ / R	On 14/12/2012	Foreign Exchange Future	13.37	Put	0.10580		0.00011	1.18540	0.00119	0.106	14.60		0.00	0	0.00
£ / R	On 14/12/2012	Foreign Exchange Future	14.20	Call	10.01550		0.01002	10.64010	0.01064	10.015	12.33		0.00	0	100.00
£ / R	On 14/12/2012	Foreign Exchange Future	14.20	Put	229.81550		0.22982	294.04010	0.29404	229.815	12.33		0.00	0	0.00
£ / R	On 14/12/2012	Foreign Exchange Future	13.55	Call	430.93070		0.43093	371.56640	0.37157	430.931	13.09		0.00	0	0.00
£ / R	On 14/12/2012	Foreign Exchange Future	13.55	Put	0.73070		0.00073	4.96640	0.00497	0.731	13.09		0.00	0	100.00
£ / R	On 14/12/2012	Foreign Exchange Future	13.70	Call	283.87060		0.28387	232.47110	0.23247	283.871	11.83		0.00	0	100.00
£ / R	On 14/12/2012	Foreign Exchange Future	13.70	Put	3.67060		0.00367	15.87110	0.01587	3.671	11.83		0.00	0	0.00
£ / R	On 18/03/2013	Foreign Exchange Future			14.16090		14.16090	14.09760	14.09760		11.16		40,287,760.50	2,845	8,365.00
£ / R	On 18/03/2013	Foreign Exchange Future	13.35	Call	865.52670		0.86553	814.73770	0.81474	865.527	10.60		0.00	0	0.00
£ / R	On 18/03/2013	Foreign Exchange Future	13.35	Put	54.62670		0.05463	67.13770	0.06714	54.627	10.60		0.00	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	13.36	Call	856.68880		0.85669	806.16700	0.80617	856.689	10.58	0.00	0	0.00
£ / R	On 18/03/2013	Foreign Exchange Future	13.36	Put	55.78880		0.05579	68.56700	0.06857	55.789	10.58	0.00	0	0.00
£ / R	On 18/03/2013	Foreign Exchange Future	13.70	Call	591.12260		0.59112	555.41020	0.55541	591.123	10.67	0.00	0	0.00
£ / R	On 18/03/2013	Foreign Exchange Future	13.70	Put	130.22260		0.13022	157.81020	0.15781	130.223	10.67	0.00	0	200.00
£ / R	On 18/03/2013	Foreign Exchange Future	13.90	Call	463.21180		0.46321	435.27480	0.43527	463.212	10.89	0.00	0	200.00
£ / R	On 18/03/2013	Foreign Exchange Future	13.90	Put	202.31180		0.20231	237.67480	0.23767	202.312	10.89	0.00	0	0.00
£ / R	On 18/03/2013	Foreign Exchange Future	13.34	Call	874.38690		0.87439	823.33480	0.82333	874.387	10.62	0.00	0	0.00
£ / R	On 18/03/2013	Foreign Exchange Future	13.34	Put	53.48690		0.05349	65.73480	0.06573	53.487	10.62	0.00	0	0.00
£ / R	On 18/03/2013	Foreign Exchange Future	14.40	Call	242.32900		0.24233	231.98380	0.23198	242.329	11.82	0.00	0	0.00
£ / R	On 18/03/2013	Foreign Exchange Future	14.40	Put	481.42900		0.48143	534.38380	0.53438	481.429	11.82	0.00	0	0.00
£ / R	On 18/03/2013	Foreign Exchange Future	13.53	Call	715.28600		0.71529	673.07760	0.67308	715.286	10.49	0.00	0	0.00
£ / R	On 18/03/2013	Foreign Exchange Future	13.53	Put	84.38600		0.08439	105.47760	0.10548	84.386	10.49	0.00	0	0.00
£ / R	On 14/06/2013	Foreign Exchange Future			14.32470		14.32470	14.26110	14.26110		12.19	7,162,350.00	500	480.00
£ / R	On 14/06/2013	Foreign Exchange Future	13.80	Call	765.57040		0.76557	735.61740	0.73562	765.570	11.39	0.00	0	0.00
£ / R	On 14/06/2013	Foreign Exchange Future	13.80	Put	240.87040		0.24087	274.51740	0.27452	240.870	11.39	0.00	0	0.00
£ / R	On 14/06/2013	Foreign Exchange Future	13.81	Call	759.54780		0.75955	729.89090	0.72989	759.548	11.41	0.00	0	0.00
£ / R	On 14/06/2013	Foreign Exchange Future	13.81	Put	244.84780		0.24485	278.79090	0.27879	244.848	11.41	0.00	0	0.00
£ / R	On 14/06/2013	Foreign Exchange Future	14.34	Call	493.59580		0.49360	479.16920	0.47917	493.596	12.28	0.00	0	0.00
£ / R	On 14/06/2013	Foreign Exchange Future	14.34	Put	508.89580		0.50890	558.06920	0.55807	508.896	12.28	0.00	0	0.00
£ / R	On 14/06/2013	Foreign Exchange Future	14.40	Call	471.03030		0.47103	457.75200	0.45775	471.030	12.42	0.00	0	0.00
£ / R	On 14/06/2013	Foreign Exchange Future	14.40	Put	546.33030		0.54633	596.65200	0.59665	546.330	12.42	0.00	0	0.00
£ / R	On 14/06/2013	Foreign Exchange Future	14.65	Call	388.46750		0.38847	379.27570	0.37928	388.468	12.98	0.00	0	0.00
£ / R	On 14/06/2013	Foreign Exchange Future	14.65	Put	713.76750		0.71377	768.17570	0.76818	713.768	12.98	0.00	0	200.00
£ / R	On 14/06/2013	Foreign Exchange Future	14.80	Call	346.84020		0.34684	339.61550	0.33962	346.840	13.32	0.00	0	200.00
£ / R	On 14/06/2013	Foreign Exchange Future	14.80	Put	822.14020		0.82214	878.51550	0.87852	822.140	13.32	0.00	0	0.00
£ / R	On 14/06/2013	Foreign Exchange Future	13.00	Call	1,374.82450		1.37482	1,324.62370	1.32462	1,374.825	10.68	0.00	0	0.00
£ / R	On 14/06/2013	Foreign Exchange Future	13.00	Put	50.12450		0.05012	63.52370	0.06352	50.124	10.68	0.00	0	699.00
£ / R	On 14/06/2013	Foreign Exchange Future	13.79	Call	771.63440		0.77163	741.38110	0.74138	771.634	11.37	0.00	0	0.00

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest	
£ / R	On 14/06/2013	Foreign Exchange Future	13.79	Put	236.93440	0.23693	270.28110	0.27028	236.934	11.37	0.00	0	0.00
£ / R	On 14/06/2013	Foreign Exchange Future	15.30	Call	240.49140	0.24049	237.31350	0.23731	240.491	14.42	0.00	0	200.00
£ / R	On 14/06/2013	Foreign Exchange Future	15.30	Put	1,215.79140	1.21579	1,276.21350	1.27621	1,215.791	14.42	0.00	0	0.00
£ / R	On 14/06/2013	Foreign Exchange Future	12.00	Call	2,340.18290	2.34018	2,279.26080	2.27926	2,340.183	13.37	0.00	0	0.00
£ / R	On 14/06/2013	Foreign Exchange Future	12.00	Put	15.48290	0.01548	18.16080	0.01816	15.483	13.37	0.00	0	699.00
£ / R	On 16/09/2013	Foreign Exchange Future			14.49910	14.49910	14.43470	14.43470		12.79	0.00	0	0.00
£ / R	On 16/09/2013	Foreign Exchange Future	14.74	Call	562.61750	0.56262	555.38470	0.55538	562.618	13.25	0.00	0	0.00
£ / R	On 16/09/2013	Foreign Exchange Future	14.74	Put	803.51750	0.80352	860.68470	0.86068	803.518	13.25	0.00	0	0.00
£ / R	On 16/09/2013	Foreign Exchange Future	14.75	Call	559.39040	0.55939	552.27410	0.55227	559.390	13.27	0.00	0	0.00
£ / R	On 16/09/2013	Foreign Exchange Future	14.75	Put	810.29040	0.81029	867.57410	0.86757	810.290	13.27	0.00	0	0.00
£ / R	On 16/09/2013	Foreign Exchange Future	14.76	Call	556.18520	0.55619	549.18420	0.54918	556.185	13.28	0.00	0	0.00
£ / R	On 16/09/2013	Foreign Exchange Future	14.76	Put	817.08520	0.81709	874.48420	0.87448	817.085	13.28	0.00	0	0.00
£ / R	On 13/12/2013	Foreign Exchange Future			14.66380	14.66380	14.59610	14.59610		13.60	0.00	0	0.00
£ / R	On 13/12/2013	Foreign Exchange Future	14.89	Call	719.67580	0.71968	694.22880	0.69423	719.676	14.00	0.00	0	0.00
£ / R	On 13/12/2013	Foreign Exchange Future	14.89	Put	945.87580	0.94588	988.12880	0.98813	945.876	14.00	0.00	0	0.00
£ / R	On 13/12/2013	Foreign Exchange Future	14.90	Call	716.37610	0.71638	691.05910	0.69106	716.376	14.01	0.00	0	0.00
£ / R	On 13/12/2013	Foreign Exchange Future	14.90	Put	952.57610	0.95258	994.95910	0.99496	952.576	14.01	0.00	0	0.00
£ / R	On 13/12/2013	Foreign Exchange Future	14.91	Call	713.08900	0.71309	687.90720	0.68791	713.089	14.03	0.00	0	0.00
£ / R	On 13/12/2013	Foreign Exchange Future	14.91	Put	959.28900	0.95929	1,001.80720	1.00181	959.289	14.03	0.00	0	0.00
¥ / R	On 14/12/2012	Foreign Exchange Future			0.10570	0.10570	0.10520	0.10520		17.02	0.00	0	22,073.00
¥ / R	On 14/12/2012	Foreign Exchange Future	0.08	Call	2,230.00000	0.02230	2,180.00000	0.02180	2,230.000	25.70	0.00	0	0.00
¥ / R	On 14/12/2012	Foreign Exchange Future	0.08	Put	0.00000	0.00000	0.00000	0.00000	0.000	25.70	0.00	0	0.00
¥ / R	On 14/12/2012	Foreign Exchange Future	0.09	Call	1,230.01560	0.01230	1,180.01730	0.01180	1,230.016	33.16	0.00	0	0.00
¥ / R	On 14/12/2012	Foreign Exchange Future	0.09	Put	0.01560	0.00000	0.01730	0.00000	0.016	33.16	0.00	0	0.00
¥ / R	On 14/12/2012	Foreign Exchange Future	0.10	Call	243.11220	0.00243	206.24680	0.00206	243.112	18.58	0.00	0	0.00
¥ / R	On 14/12/2012	Foreign Exchange Future	0.10	Put	13.11220	0.00013	26.24680	0.00026	13.112	18.58	0.00	0	0.00
¥ / R	On 14/12/2012	Foreign Exchange Future	0.11	Call	0.84280	0.00001	1.21870	0.00001	0.843	17.02	0.00	0	0.00
¥ / R	On 14/12/2012	Foreign Exchange Future	0.11	Put	430.84280	0.00431	481.21870	0.00481	430.843	17.02	0.00	0	0.00

Contract Details			Strike	Call / Put	MTM	Yield	MarkPrice	Previous MTM	Previous Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
¥ / R	On 18/03/2013	Foreign Exchange Future			0.10720		0.10720	0.10670	0.10670		15.47		0.00	0	1,868.00
¥ / R	On 18/03/2013	Foreign Exchange Future	0.11	Call	224.89160		0.00225	211.49250	0.00211	224.892	15.47		0.00	0	0.00
¥ / R	On 18/03/2013	Foreign Exchange Future	0.11	Put	504.89160		0.00505	541.49250	0.00541	504.892	15.47		0.00	0	0.00
¥ / R	On 18/03/2013	Foreign Exchange Future	0.09	Call	1,724.75310		0.01725	1,675.66050	0.01676	1,724.753	15.82		0.00	0	0.00
¥ / R	On 18/03/2013	Foreign Exchange Future	0.09	Put	4.75310		0.00005	5.66050	0.00006	4.753	15.82		0.00	0	0.00
¥ / R	On 18/03/2013	Foreign Exchange Future	0.10	Call	798.54220		0.00799	758.77730	0.00759	798.542	14.79		0.00	0	0.00
¥ / R	On 18/03/2013	Foreign Exchange Future	0.10	Put	78.54220		0.00079	88.77730	0.00089	78.542	14.79		0.00	0	0.00
¥ / R	On 14/06/2013	Foreign Exchange Future			0.10860		0.10860	0.10000	0.10000				0.00	0	0.00
¥ / R	On 14/06/2013	Foreign Exchange Future	0.11	Call	0.00000		0.00000	0.00000	0.00000	0.000			0.00	0	0.00
¥ / R	On 14/06/2013	Foreign Exchange Future	0.11	Put	140.00000		0.00140	0.00000	0.00000	140.000			0.00	0	0.00
¥ / R	On 14/06/2013	Foreign Exchange Future	0.09	Call	1,860.00000		0.01860	0.00000	0.00000	1,860.000			0.00	0	0.00
¥ / R	On 14/06/2013	Foreign Exchange Future	0.09	Put	0.00000		0.00000	0.00000	0.00000	0.000			0.00	0	0.00
¥ / R	On 14/06/2013	Foreign Exchange Future	0.10	Call	860.00000		0.00860	0.00000	0.00000	860.000			0.00	0	0.00
¥ / R	On 14/06/2013	Foreign Exchange Future	0.10	Put	0.00000		0.00000	0.00000	0.00000	0.000			0.00	0	0.00
€ / R	On 14/12/2012	Foreign Exchange Future			11.23680		11.23680	11.21190	11.21190		11.57		57,363,864.00	5,105	73,751.00
€ / R	On 14/12/2012	Foreign Exchange Future	10.39	Call	846.85410		0.84685	822.00510	0.82201	846.854	23.57		0.00	0	0.00
€ / R	On 14/12/2012	Foreign Exchange Future	10.39	Put	0.05410		0.00005	0.10510	0.00011	0.054	23.57		0.00	0	0.00
€ / R	On 14/12/2012	Foreign Exchange Future	10.40	Call	836.85730		0.83686	812.01390	0.81201	836.857	23.41		0.00	0	0.00
€ / R	On 14/12/2012	Foreign Exchange Future	10.40	Put	0.05730		0.00006	0.11390	0.00011	0.057	23.41		0.00	0	750.00
€ / R	On 14/12/2012	Foreign Exchange Future	10.80	Call	437.79780		0.43780	414.68390	0.41468	437.798	17.28		0.00	0	0.00
€ / R	On 14/12/2012	Foreign Exchange Future	10.80	Put	0.99780		0.00100	2.78390	0.00278	0.998	17.28		0.00	0	0.00
€ / R	On 14/12/2012	Foreign Exchange Future	10.82	Call	418.00150		0.41800	395.15930	0.39516	418.002	17.03		0.00	0	0.00
€ / R	On 14/12/2012	Foreign Exchange Future	10.82	Put	1.20150		0.00120	3.25930	0.00326	1.202	17.03		0.00	0	0.00
€ / R	On 14/12/2012	Foreign Exchange Future	10.34	Call	896.84090		0.89684	871.97070	0.87197	896.841	24.38		0.00	0	0.00
€ / R	On 14/12/2012	Foreign Exchange Future	10.34	Put	0.04090		0.00004	0.07070	0.00007	0.041	24.38		0.00	0	0.00
€ / R	On 14/12/2012	Foreign Exchange Future	11.00	Call	243.37080		0.24337	225.41660	0.22542	243.371	14.74		0.00	0	13,900.00
€ / R	On 14/12/2012	Foreign Exchange Future	11.00	Put	6.57080		0.00657	13.51660	0.01352	6.571	14.74		0.00	0	0.00
€ / R	On 14/12/2012	Foreign Exchange Future	11.10	Call	153.54870		0.15355	141.06480	0.14106	153.549	13.47		0.00	0	425.00

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	11.10	Put	16.74870		0.01675	29.16480	0.02916	16.749	13.47	0.00	0	0.00
€ / R	On 14/12/2012	Foreign Exchange Future	10.44	Call	796.87240		0.79687	772.05680	0.77206	796.872	22.76	0.00	0	0.00
€ / R	On 14/12/2012	Foreign Exchange Future	10.44	Put	0.07240		0.00007	0.15680	0.00016	0.072	22.76	0.00	0	0.00
€ / R	On 14/12/2012	Foreign Exchange Future	10.30	Call	936.83290		0.93683	911.95170	0.91195	936.833	25.03	0.00	0	0.00
€ / R	On 14/12/2012	Foreign Exchange Future	10.30	Put	0.03290		0.00003	0.05170	0.00005	0.033	25.03	0.00	0	375.00
€ / R	On 14/12/2012	Foreign Exchange Future	11.50	Call	5.84630		0.00585	7.75380	0.00775	5.846	15.19	0.00	0	100.00
€ / R	On 14/12/2012	Foreign Exchange Future	11.50	Put	269.04630		0.26905	295.85380	0.29585	269.046	15.19	0.00	0	0.00
€ / R	On 14/12/2012	Foreign Exchange Future	10.95	Call	290.88980		0.29089	271.02040	0.27102	290.890	15.38	0.00	0	0.00
€ / R	On 14/12/2012	Foreign Exchange Future	10.95	Put	4.08980		0.00409	9.12040	0.00912	4.090	15.38	0.00	0	100.00
€ / R	On 14/12/2012	Foreign Exchange Future	9.50	Call	1,736.80000		1.73680	1,711.90000	1.71190	1,736.800	21.60	0.00	0	0.00
€ / R	On 14/12/2012	Foreign Exchange Future	9.50	Put	0.00000		0.00000	0.00000	0.00000	0.000	21.60	0.00	0	5,690.00
€ / R	On 14/12/2012	Foreign Exchange Future	9.85	Call	1,386.80000		1.38680	1,361.90000	1.36190	1,386.800	24.76	0.00	0	0.00
€ / R	On 14/12/2012	Foreign Exchange Future	9.85	Put	0.00000		0.00000	0.00000	0.00000	0.000	24.76	0.00	0	13,800.00
€ / R	On 18/03/2013	Foreign Exchange Future			11.39660		11.39660	11.37240	11.37240		11.17	56,983,000.00	5,000	15,545.00
€ / R	On 18/03/2013	Foreign Exchange Future	12.64	Call	39.88710		0.03989	42.03540	0.04204	39.887	15.03	0.00	0	27,600.00
€ / R	On 18/03/2013	Foreign Exchange Future	12.64	Put	1,283.28710		1.28329	1,309.63540	1.30964	1,283.287	15.03	0.00	0	0.00
€ / R	On 18/03/2013	Foreign Exchange Future	10.99	Call	503.87930		0.50388	494.62680	0.49463	503.879	10.79	0.00	0	0.00
€ / R	On 18/03/2013	Foreign Exchange Future	10.99	Put	97.27930		0.09728	112.22680	0.11223	97.279	10.79	0.00	0	0.00
€ / R	On 18/03/2013	Foreign Exchange Future	11.00	Call	496.75300		0.49675	487.72390	0.48772	496.753	10.80	0.00	0	0.00
€ / R	On 18/03/2013	Foreign Exchange Future	11.00	Put	100.15300		0.10015	115.32390	0.11532	100.153	10.80	0.00	0	1,250.00
€ / R	On 18/03/2013	Foreign Exchange Future	11.01	Call	489.68260		0.48968	480.87820	0.48088	489.683	10.81	0.00	0	0.00
€ / R	On 18/03/2013	Foreign Exchange Future	11.01	Put	103.08260		0.10308	118.47820	0.11848	103.083	10.81	0.00	0	0.00
€ / R	On 18/03/2013	Foreign Exchange Future	10.97	Call	518.30540		0.51831	508.60290	0.50860	518.305	10.77	0.00	0	0.00
€ / R	On 18/03/2013	Foreign Exchange Future	10.97	Put	91.70540		0.09171	106.20290	0.10620	91.705	10.77	0.00	0	0.00
€ / R	On 14/06/2013	Foreign Exchange Future			11.54330		11.54330	11.51920	11.51920		12.21	5,817,823.20	504	3,650.00
€ / R	On 14/06/2013	Foreign Exchange Future	11.26	Call	538.35710		0.53836	535.30680	0.53531	538.357	11.71	0.00	0	0.00
€ / R	On 14/06/2013	Foreign Exchange Future	11.26	Put	255.05710		0.25506	276.10680	0.27611	255.057	11.71	0.00	0	0.00
€ / R	On 14/06/2013	Foreign Exchange Future	11.24	Call	549.38100		0.54938	546.00970	0.54601	549.381	11.67	0.00	0	0.00

Contract Details			Strike	Call / Put	MTM	Yield	MarkPrice	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
€ / R	On 14/06/2013	Foreign Exchange Future	11.24	Put	246.08100		0.24608	266.80970	0.26681	246.081	11.67	0.00	0	0.00
€ / R	On 14/06/2013	Foreign Exchange Future	11.25	Call	543.84810		0.54385	540.63640	0.54064	543.848	11.69	0.00	0	0.00
€ / R	On 14/06/2013	Foreign Exchange Future	11.25	Put	250.54810		0.25055	271.43640	0.27144	250.548	11.69	0.00	0	0.00
€ / R	On 16/09/2013	Foreign Exchange Future			11.70090		11.70090	11.67670	11.67670		12.97	0.00	0	0.00
€ / R	On 16/09/2013	Foreign Exchange Future	12.00	Call	425.99080		0.42599	428.51720	0.42852	425.991	13.60	0.00	0	0.00
€ / R	On 16/09/2013	Foreign Exchange Future	12.00	Put	725.09080		0.72509	751.81720	0.75182	725.091	13.60	0.00	0	0.00
€ / R	On 16/09/2013	Foreign Exchange Future	12.01	Call	422.92980		0.42293	425.48860	0.42549	422.930	13.63	0.00	0	0.00
€ / R	On 16/09/2013	Foreign Exchange Future	12.01	Put	732.02980		0.73203	758.78860	0.75879	732.030	13.63	0.00	0	0.00
€ / R	On 16/09/2013	Foreign Exchange Future	11.99	Call	429.07700		0.42908	431.56620	0.43157	429.077	13.58	0.00	0	0.00
€ / R	On 16/09/2013	Foreign Exchange Future	11.99	Put	718.17700		0.71818	744.86620	0.74487	718.177	13.58	0.00	0	0.00
€ / R	On 13/12/2013	Foreign Exchange Future			11.85020		11.85020	11.82420	11.82420		13.60	0.00	0	435.00
€ / R	On 13/12/2013	Foreign Exchange Future	11.20	Call	957.09540		0.95710	941.63540	0.94164	957.095	12.45	0.00	0	0.00
€ / R	On 13/12/2013	Foreign Exchange Future	11.20	Put	306.89540		0.30690	317.43540	0.31744	306.895	12.45	0.00	0	0.00
€ / R	On 13/12/2013	Foreign Exchange Future	11.44	Call	824.00110		0.82400	813.37380	0.81337	824.001	12.84	0.00	0	0.00
€ / R	On 13/12/2013	Foreign Exchange Future	11.44	Put	416.80110		0.41680	432.17380	0.43217	416.801	12.84	0.00	0	0.00
€ / R	On 13/12/2013	Foreign Exchange Future	11.49	Call	799.45060		0.79945	789.23270	0.78923	799.451	12.93	0.00	0	0.00
€ / R	On 13/12/2013	Foreign Exchange Future	11.49	Put	442.25060		0.44225	458.03270	0.45803	442.251	12.93	0.00	0	0.00
€ / R	On 13/12/2013	Foreign Exchange Future	11.54	Call	775.64970		0.77565	765.82190	0.76582	775.650	13.02	0.00	0	0.00
€ / R	On 13/12/2013	Foreign Exchange Future	11.54	Put	468.44970		0.46845	484.62190	0.48462	468.450	13.02	0.00	0	0.00
2025	On 07/02/2013	Bond Future			113.33919		113.33919	112.95097	112.95097			0.00	0	0.00
2025	On 07/02/2013	Bond Future	110.99	Call	2,349.19000		2.34919	1,960.97000	1.96097	2,349.190		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	2,339.19000		2.33919	1,950.97000	1.95097	2,339.190		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	2,329.19000		2.32919	1,940.97000	1.94097	2,329.190		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			113.72999		113.72999	112.60247	112.60247			0.00	0	0.00

Contract Details			Strike	Call / Put	MTM Yield	MarkPrice	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
2038	On 07/02/2013	Bond Future	105.99	Call	7,739.99000	7.73999	6,612.47000	6.61247	7,739.990		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	7,729.99000	7.72999	6,602.47000	6.60247	7,729.990		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	7,719.99000	7.71999	6,592.47000	6.59247	7,719.990		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			118.46490	118.46490	118.44235	118.44235			0.00	0	0.00
2050	On 07/02/2013	Bond Future	112.99	Call	5,474.90000	5.47490	5,452.35000	5.45235	5,474.900		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	5,464.90000	5.46490	5,442.35000	5.44235	5,464.900		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	5,454.90000	5.45490	5,432.35000	5.43235	5,454.900		0.00	0	0.00
2050	On 07/02/2013	Bond Future	113.01	Put	0.00000	0.00000	0.00000	0.00000	0.000		0.00	0	0.00
AIR03/R157	On 09/03/2016	Price Contribution			100.00000	100.00000	100.00000	100.00000			0.00	0	0.00
AL7T	On 07/02/2013	Index Future			485.89900	485.89900	485.28000	485.28000			0.00	0	12.00
AL7T	On 02/05/2013	Index Future			492.47800	492.47800	491.85700	491.85700			0.00	0	0.00
ALBI	On 07/02/2013	Index Future			433.55400	433.55400	433.06600	433.06600			0.00	0	1,077.00
ALBI	On 02/05/2013	Index Future			439.42500	439.42500	438.93600	438.93600			0.00	0	0.00
AU\$ / R	On 14/12/2012	Foreign Exchange Future			9.12260	9.12260	9.10580	9.10580		8.92	912,260.00	100	11,726.00
AU\$ / R	On 14/12/2012	Foreign Exchange Future	8.30	Call	822.62230	0.82262	805.82430	0.80582	822.622	26.67	0.00	0	0.00
AU\$ / R	On 14/12/2012	Foreign Exchange Future	8.30	Put	0.02230	0.00002	0.02430	0.00002	0.022	26.67	0.00	0	0.00
AU\$ / R	On 14/12/2012	Foreign Exchange Future	8.46	Call	662.62700	0.66263	645.88280	0.64588	662.627	21.92	0.00	0	0.00
AU\$ / R	On 14/12/2012	Foreign Exchange Future	8.46	Put	0.02700	0.00003	0.08280	0.00008	0.027	21.92	0.00	0	0.00
AU\$ / R	On 14/12/2012	Foreign Exchange Future	8.04	Call	1,083.40020	1.08340	1,066.61050	1.06661	1,083.400	27.09	0.00	0	0.00
AU\$ / R	On 14/12/2012	Foreign Exchange Future	8.04	Put	0.00020	0.00000	0.01050	0.00001	0.000	27.09	0.00	0	0.00

Contract Details			Strike	Call / Put	MTM	Yield	MarkPrice	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
AU\$ / R	On 14/12/2012	Foreign Exchange Future	8.09	Call	1,033.40100		1.03340	1,016.61090	1.01661	1,033.401	27.88	0.00	0	0.00
AU\$ / R	On 14/12/2012	Foreign Exchange Future	8.09	Put	0.00100		0.00000	0.01090	0.00001	0.001	27.88	0.00	0	0.00
AU\$ / R	On 14/12/2012	Foreign Exchange Future	8.14	Call	983.40440		0.98340	966.61140	0.96661	983.404	28.68	0.00	0	0.00
AU\$ / R	On 14/12/2012	Foreign Exchange Future	8.14	Put	0.00440		0.00000	0.01140	0.00001	0.004	28.68	0.00	0	0.00
AU\$ / R	On 18/03/2013	Foreign Exchange Future			9.17680		9.17680	9.16010	9.16010		9.54	4,588,400.00	500	4,619.00
AU\$ / R	On 18/03/2013	Foreign Exchange Future	8.37	Call	819.37670		0.81938	803.99570	0.80400	819.377	11.01	0.00	0	0.00
AU\$ / R	On 18/03/2013	Foreign Exchange Future	8.37	Put	11.17670		0.01118	12.49570	0.01250	11.177	11.01	0.00	0	0.00
AU\$ / R	On 18/03/2013	Foreign Exchange Future	8.42	Call	771.16270		0.77116	756.12170	0.75612	771.163	10.77	0.00	0	0.00
AU\$ / R	On 18/03/2013	Foreign Exchange Future	8.42	Put	12.96270		0.01296	14.62170	0.01462	12.963	10.77	0.00	0	0.00
AU\$ / R	On 18/03/2013	Foreign Exchange Future	8.51	Call	683.85310		0.68385	669.60590	0.66961	683.853	10.34	0.00	0	0.00
AU\$ / R	On 18/03/2013	Foreign Exchange Future	8.51	Put	17.05310		0.01705	19.50590	0.01951	17.053	10.34	0.00	0	0.00
AU\$ / R	On 18/03/2013	Foreign Exchange Future	8.32	Call	867.84970		0.86785	852.18360	0.85218	867.850	11.24	0.00	0	0.00
AU\$ / R	On 18/03/2013	Foreign Exchange Future	8.32	Put	9.64970		0.00965	10.68360	0.01068	9.650	11.24	0.00	0	0.00
AU\$ / R	On 14/06/2013	Foreign Exchange Future			9.22640		9.22640	9.20960	9.20960			0.00	0	227.00
AU\$ / R	On 14/06/2013	Foreign Exchange Future	8.76	Call	466.40000		0.46640	449.60000	0.44960	466.400		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	486.40000		0.48640	469.60000	0.46960	486.400		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	476.40000		0.47640	459.60000	0.45960	476.400		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			9.27920		9.27920	9.26210	9.26210		11.35	0.00	0	2,750.00
AU\$ / R	On 16/09/2013	Foreign Exchange Future	8.89	Call	574.26860		0.57427	571.89610	0.57190	574.269	10.89	0.00	0	0.00
AU\$ / R	On 16/09/2013	Foreign Exchange Future	8.89	Put	185.06860		0.18507	199.79610	0.19980	185.069	10.89	0.00	0	0.00
AU\$ / R	On 16/09/2013	Foreign Exchange Future	8.90	Call	568.10140		0.56810	565.85520	0.56586	568.101	10.90	0.00	0	0.00
AU\$ / R	On 16/09/2013	Foreign Exchange Future	8.90	Put	188.90140		0.18890	203.75520	0.20376	188.901	10.90	0.00	0	0.00
AU\$ / R	On 16/09/2013	Foreign Exchange Future	8.91	Call	561.97920		0.56198	559.85800	0.55986	561.979	10.91	0.00	0	0.00
AU\$ / R	On 16/09/2013	Foreign Exchange Future	8.91	Put	192.77920		0.19278	207.75800	0.20776	192.779	10.91	0.00	0	0.00
AU\$ / R	On 13/12/2013	Foreign Exchange Future			9.32870		9.32870	9.31040	9.31040		11.84	0.00	0	0.00

Contract Details			Strike	Call / Put	MTM	Yield	MarkPrice	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
AU\$ / R	On 13/12/2013	Foreign Exchange Future	9.46	Call	394.82060		0.39482	396.35870	0.39636	394.821	12.16	0.00	0	0.00
AU\$ / R	On 13/12/2013	Foreign Exchange Future	9.46	Put	526.12060		0.52612	545.95870	0.54596	526.121	12.16	0.00	0	0.00
AU\$ / R	On 13/12/2013	Foreign Exchange Future	9.47	Call	391.30240		0.39130	392.91700	0.39292	391.302	12.19	0.00	0	0.00
AU\$ / R	On 13/12/2013	Foreign Exchange Future	9.47	Put	532.60240		0.53260	552.51700	0.55252	532.602	12.19	0.00	0	0.00
AU\$ / R	On 13/12/2013	Foreign Exchange Future	9.48	Call	387.81350		0.38781	389.50730	0.38951	387.813	12.21	0.00	0	0.00
AU\$ / R	On 13/12/2013	Foreign Exchange Future	9.48	Put	539.11350		0.53911	559.10730	0.55911	539.113	12.21	0.00	0	0.00
AU\$ / R	On 14/12/2015	Foreign Exchange Future			9.59510		9.59510	9.57850	9.57850		14.03	0.00	0	0.00
AU\$ / R	On 14/12/2015	Foreign Exchange Future	7.25	Call	2,463.54890		2.46355	2,460.18720	2.46019	2,463.549	13.80	0.00	0	0.00
AU\$ / R	On 14/12/2015	Foreign Exchange Future	7.25	Put	118.44890		0.11845	131.68720	0.13169	118.449	13.80	0.00	0	0.00
AU\$ / R	On 14/12/2015	Foreign Exchange Future	7.30	Call	2,420.03010		2.42003	2,417.06420	2.41706	2,420.030	13.77	0.00	0	0.00
AU\$ / R	On 14/12/2015	Foreign Exchange Future	7.30	Put	124.93010		0.12493	138.56420	0.13856	124.930	13.77	0.00	0	0.00
AU\$ / R	On 14/12/2015	Foreign Exchange Future	7.35	Call	2,376.77900		2.37678	2,374.20740	2.37421	2,376.779	13.73	0.00	0	0.00
AU\$ / R	On 14/12/2015	Foreign Exchange Future	7.35	Put	131.67900		0.13168	145.70740	0.14571	131.679	13.73	0.00	0	0.00
CAD/ R	On 14/12/2012	Foreign Exchange Future			8.79700		8.79700	8.78800	8.78800		10.87	0.00	0	84.00
CAD/ R	On 14/12/2012	Foreign Exchange Future	7.75	Call	1,043.40010		1.04340	1,034.40540	1.03441	1,043.400	26.65	0.00	0	0.00
CAD/ R	On 14/12/2012	Foreign Exchange Future	7.75	Put	0.00010		0.00000	0.00540	0.00001	0.000	26.65	0.00	0	0.00
CAD/ R	On 14/12/2012	Foreign Exchange Future	7.80	Call	993.40070		0.99340	984.40560	0.98441	993.401	27.32	0.00	0	0.00
CAD/ R	On 14/12/2012	Foreign Exchange Future	7.80	Put	0.00070		0.00000	0.00560	0.00001	0.001	27.32	0.00	0	0.00
CAD/ R	On 14/12/2012	Foreign Exchange Future	7.85	Call	943.40310		0.94340	934.40580	0.93441	943.403	28.00	0.00	0	0.00
CAD/ R	On 14/12/2012	Foreign Exchange Future	7.85	Put	0.00310		0.00000	0.00580	0.00001	0.003	28.00	0.00	0	0.00
CAD/ R	On 14/12/2012	Foreign Exchange Future	8.35	Call	447.14380		0.44714	438.30390	0.43830	447.144	18.09	0.00	0	0.00
CAD/ R	On 14/12/2012	Foreign Exchange Future	8.35	Put	0.14380		0.00014	0.30390	0.00030	0.144	18.09	0.00	0	0.00
CAD/ R	On 18/03/2013	Foreign Exchange Future			8.89510		8.89510	8.88630	8.88630		13.51	0.00	0	25.00
CAD/ R	On 18/03/2013	Foreign Exchange Future	8.65	Call	382.72540		0.38273	375.52310	0.37552	382.725	13.27	0.00	0	0.00
CAD/ R	On 18/03/2013	Foreign Exchange Future	8.65	Put	137.62540		0.13763	139.22310	0.13922	137.625	13.27	0.00	0	0.00
CAD/ R	On 18/03/2013	Foreign Exchange Future	8.66	Call	376.46420		0.37646	369.30780	0.36931	376.464	13.28	0.00	0	0.00
CAD/ R	On 18/03/2013	Foreign Exchange Future	8.66	Put	141.36420		0.14136	143.00780	0.14301	141.364	13.28	0.00	0	0.00
CAD/ R	On 18/03/2013	Foreign Exchange Future	8.64	Call	389.05160		0.38905	381.80230	0.38180	389.052	13.26	0.00	0	0.00

Contract Details			Strike	Call / Put	MTM	Yield	MarkPrice	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
CAD/ R	On 18/03/2013	Foreign Exchange Future	8.64	Put	133.95160		0.13395	135.50230	0.13550	133.952	13.26	0.00	0	0.00
CAD/ R	On 14/06/2013	Foreign Exchange Future			8.98210		8.98210	8.97000	8.97000			0.00	0	0.00
CAD/ R	On 14/06/2013	Foreign Exchange Future	8.95	Call	32.10000		0.03210	0.00000	0.00000	32.100		0.00	0	0.00
CAD/ R	On 14/06/2013	Foreign Exchange Future	8.95	Put	0.00000		0.00000	0.00000	0.00000	0.000		0.00	0	0.00
CAD/ R	On 14/06/2013	Foreign Exchange Future	8.96	Call	22.10000		0.02210	0.00000	0.00000	22.100		0.00	0	0.00
CAD/ R	On 14/06/2013	Foreign Exchange Future	8.96	Put	0.00000		0.00000	0.00000	0.00000	0.000		0.00	0	0.00
CAD/ R	On 14/06/2013	Foreign Exchange Future	8.94	Call	42.10000		0.04210	0.00000	0.00000	42.100		0.00	0	0.00
CAD/ R	On 14/06/2013	Foreign Exchange Future	8.94	Put	0.00000		0.00000	0.00000	0.00000	0.000		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			0.39560		0.39560	0.39330	0.39330			0.00	0	14,500.00
CF CANDO CABV	On 14/12/2012	Can-Do Future			0.68130		0.68130	0.61550	0.61550			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			0.29570		0.29570	0.29360	0.29360			0.00	0	31,310.00
CF CANDO CABY	On 14/12/2012	Can-Do Future			0.24040		0.24040	0.22340	0.22340			0.00	0	13,800.00

Contract Details			Strike	Call / Put	MTM	Yield	MarkPrice	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
CF CANDO CABZ	On 14/12/2012	Can-Do Future			0.00030		0.00030	0.00210	0.00210			0.00	0	52,500.00
CF CANDO CACA	On 20/12/2012	Can-Do Future			627.82000		627.82000	1,082.83000	1,082.83000			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			0.10150		0.10150	0.10070	0.10070			0.00	0	4,500.00
CF CANDO CACF	On 19/12/2012	Can-Do Future			0.00050		0.00050	0.00060	0.00060			0.00	0	15,000.00
CF CANDO CACG	On 02/01/2013	Can-Do Future			10,000.00020		10,000.00020	10,000.00030	10,000.00030			0.00	0	20.00
CF CANDO CACH	On 24/01/2013	Can-Do Future			9,475.04540		9,475.04540	9,811.57290	9,811.57290			0.00	0	20.00
CF CANDO CACI	On 18/03/2013	Can-Do Future			0.06690		0.06690	0.06860	0.06860			0.00	0	37,000.00
CF CANDO CACJ	On 02/01/2013	Can-Do Future			21,790.96450		21,790.96450	22,356.28650	22,356.28650			0.00	0	10.00
CF CANDO CACK	On 11/01/2013	Can-Do Future			10,763.71730		10,763.71730	14,090.21190	14,090.21190			0.00	0	35.00
CF CANDO CACL	On 04/01/2013	Can-Do Future			0.01900		0.01900	0.01990	0.01990			0.00	0	25,000.00
CF CANDO CACM	On 08/01/2013	Can-Do Future			0.01730		0.01730	0.01820	0.01820			0.00	0	25,000.00
CF CANDO CACN	On 18/03/2013	Can-Do Future			0.36110		0.36110	0.37550	0.37550			0.00	0	24,000.00
CF CANDO CACO	On 18/03/2013	Can-Do Future			0.25150		0.25150	0.27460	0.27460			0.00	0	7,500.00
CF CANDO CACP	On 09/01/2013	Can-Do Future			0.02590		0.02590	0.02670	0.02670			0.00	0	100,000.00
CHF / R	On 14/12/2012	Foreign Exchange Future			9.31320		9.31320	9.27810	9.27810		10.61	0.00	0	25.00
CHF / R	On 14/12/2012	Foreign Exchange Future	9.04	Call	274.33540		0.27434	241.69520	0.24170	274.335	14.17	0.00	0	0.00

Contract Details			Strike	Call / Put	MTM	Yield	MarkPrice	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
CHF / R	On 14/12/2012	Foreign Exchange Future	9.04	Put	1.13540		0.00114	3.59520	0.00360	1.135	14.17	0.00	0	0.00
CHF / R	On 14/12/2012	Foreign Exchange Future	8.51	Call	807.63040		0.80763	772.52970	0.77253	807.630	26.21	0.00	0	0.00
CHF / R	On 14/12/2012	Foreign Exchange Future	8.51	Put	0.03040		0.00003	0.02970	0.00003	0.030	26.21	0.00	0	0.00
CHF / R	On 14/12/2012	Foreign Exchange Future	8.56	Call	757.63400		0.75763	722.54060	0.72254	757.634	24.84	0.00	0	0.00
CHF / R	On 14/12/2012	Foreign Exchange Future	8.56	Put	0.03400		0.00003	0.04060	0.00004	0.034	24.84	0.00	0	0.00
CHF / R	On 14/12/2012	Foreign Exchange Future	9.00	Call	313.85180		0.31385	280.37240	0.28037	313.852	14.72	0.00	0	0.00
CHF / R	On 14/12/2012	Foreign Exchange Future	9.00	Put	0.65180		0.00065	2.27240	0.00227	0.652	14.72	0.00	0	0.00
CHF / R	On 14/12/2012	Foreign Exchange Future	8.46	Call	857.62730		0.85763	822.52200	0.82252	857.627	27.58	0.00	0	0.00
CHF / R	On 14/12/2012	Foreign Exchange Future	8.46	Put	0.02730		0.00003	0.02200	0.00002	0.027	27.58	0.00	0	0.00
CHF / R	On 18/03/2013	Foreign Exchange Future			9.45120		9.45120	9.41820	9.41820		12.07	0.00	0	50.00
CHF / R	On 18/03/2013	Foreign Exchange Future	9.15	Call	403.76430		0.40376	390.12150	0.39012	403.764	11.51	0.00	0	0.00
CHF / R	On 18/03/2013	Foreign Exchange Future	9.15	Put	102.56430		0.10256	121.92150	0.12192	102.564	11.51	0.00	0	0.00
CHF / R	On 18/03/2013	Foreign Exchange Future	9.16	Call	397.14780		0.39715	383.81480	0.38381	397.148	11.53	0.00	0	0.00
CHF / R	On 18/03/2013	Foreign Exchange Future	9.16	Put	105.94780		0.10595	125.61480	0.12561	105.948	11.53	0.00	0	0.00
CHF / R	On 18/03/2013	Foreign Exchange Future	9.14	Call	410.45300		0.41045	396.49740	0.39650	410.453	11.50	0.00	0	0.00
CHF / R	On 18/03/2013	Foreign Exchange Future	9.14	Put	99.25300		0.09925	118.29740	0.11830	99.253	11.50	0.00	0	0.00
CHF / R	On 14/06/2013	Foreign Exchange Future			9.57960		9.57960	9.55000	9.55000			0.00	0	0.00
CHF / R	On 14/06/2013	Foreign Exchange Future	9.55	Call	29.60000		0.02960	0.00000	0.00000	29.600		0.00	0	0.00
CHF / R	On 14/06/2013	Foreign Exchange Future	9.55	Put	0.00000		0.00000	0.00000	0.00000	0.000		0.00	0	0.00
CHF / R	On 14/06/2013	Foreign Exchange Future	9.56	Call	19.60000		0.01960	0.00000	0.00000	19.600		0.00	0	0.00
CHF / R	On 14/06/2013	Foreign Exchange Future	9.56	Put	0.00000		0.00000	0.00000	0.00000	0.000		0.00	0	0.00
CHF / R	On 14/06/2013	Foreign Exchange Future	9.54	Call	39.60000		0.03960	0.00000	0.00000	39.600		0.00	0	0.00
CHF / R	On 14/06/2013	Foreign Exchange Future	9.54	Put	0.00000		0.00000	0.00000	0.00000	0.000		0.00	0	0.00
DAEU	On 21/11/2013	Any day expiry			11.81400		11.81400	11.78890	11.78890		13.44	0.00	0	0.00
DAEU	On 21/11/2013	Any day expiry	11.91	Call	581.72230		0.58172	576.31020	0.57631	581.722	13.65	0.00	0	0.00
DAEU	On 21/11/2013	Any day expiry	11.91	Put	677.72230		0.67772	697.41020	0.69741	677.722	13.65	0.00	0	0.00
DAEU	On 21/11/2013	Any day expiry	11.89	Call	588.99760		0.58900	583.45520	0.58346	588.998	13.61	0.00	0	0.00
DAEU	On 21/11/2013	Any day expiry	11.89	Put	664.99760		0.66500	684.55520	0.68456	664.998	13.61	0.00	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	Call	585.34730		0.58535	579.87030	0.57987	585.347	13.63	0.00	0	0.00
DAEU	On 21/11/2013	Any day expiry	11.90	Put	671.34730		0.67135	690.97030	0.69097	671.347	13.63	0.00	0	0.00
DANZ	On 10/12/2012	Any day expiry			7.26050		7.26050	7.22830	7.22830		11.97	0.00	3,000	0.00
DANZ	On 10/12/2012	Any day expiry	7.25	Call	10.50000		0.01050	20.28380	0.02028	10.500	11.97	0.00	0	0.00
DANZ	On 10/12/2012	Any day expiry	7.25	Put	0.00000		0.00000	41.98380	0.04198	0.000	11.97	0.00	0	0.00
DANZ	On 10/12/2012	Any day expiry	7.19	Call	70.50000		0.07050	50.88270	0.05088	70.500	11.97	0.00	0	0.00
DANZ	On 10/12/2012	Any day expiry	7.19	Put	0.00000		0.00000	12.58270	0.01258	0.000	11.97	0.00	0	0.00
DANZ	On 10/12/2012	Any day expiry	7.20	Call	60.50000		0.06050	43.58720	0.04359	60.500	11.97	0.00	0	0.00
DANZ	On 10/12/2012	Any day expiry	7.20	Put	0.00000		0.00000	15.28720	0.01529	0.000	11.97	0.00	0	0.00
DANZ	On 10/12/2012	Any day expiry	7.21	Call	50.50000		0.05050	37.78020	0.03778	50.500	11.97	0.00	0	0.00
DANZ	On 10/12/2012	Any day expiry	7.21	Put	0.00000		0.00000	19.48020	0.01948	0.000	11.97	0.00	0	0.00
DANZ	On 12/12/2012	Any day expiry			7.26130		7.26130	7.22830	7.22830		11.96	0.00	2,000	2,000.00
DANZ	On 12/12/2012	Any day expiry	7.26	Call	26.77980		0.02678	25.86980	0.02587	26.780	12.18	0.00	0	0.00
DANZ	On 12/12/2012	Any day expiry	7.26	Put	25.47980		0.02548	57.56980	0.05757	25.480	12.18	0.00	0	0.00
DANZ	On 12/12/2012	Any day expiry	7.24	Call	38.16240		0.03816	33.09520	0.03310	38.162	12.21	0.00	0	4,000.00
DANZ	On 12/12/2012	Any day expiry	7.24	Put	16.86240		0.01686	44.79520	0.04480	16.862	12.21	0.00	0	0.00
DANZ	On 12/12/2012	Any day expiry	7.25	Call	31.68200		0.03168	29.29540	0.02930	31.682	11.96	0.00	0	0.00
DANZ	On 12/12/2012	Any day expiry	7.25	Put	20.38200		0.02038	50.99540	0.05100	20.382	11.96	0.00	0	0.00
DAUS	On 19/12/2012	Any day expiry			8.69880		8.69880	8.69600	8.69600		11.89	0.00	0	0.00
DAUS	On 19/12/2012	Any day expiry	8.80	Call	30.60170		0.03060	37.53620	0.03754	30.602	12.74	0.00	0	0.00
DAUS	On 19/12/2012	Any day expiry	8.80	Put	131.80170		0.13180	141.53620	0.14154	131.802	12.74	0.00	0	0.00
DAUS	On 19/12/2012	Any day expiry	8.81	Call	28.29710		0.02830	35.12880	0.03513	28.297	12.83	0.00	0	0.00
DAUS	On 19/12/2012	Any day expiry	8.81	Put	139.49710		0.13950	149.12880	0.14913	139.497	12.83	0.00	0	0.00
DAUS	On 19/12/2012	Any day expiry	8.90	Call	13.65510		0.01366	19.10420	0.01910	13.655	13.60	0.00	0	15,000.00
DAUS	On 19/12/2012	Any day expiry	8.90	Put	214.85510		0.21486	223.10420	0.22310	214.855	13.60	0.00	0	0.00
DAUS	On 19/12/2012	Any day expiry	8.79	Call	33.07220		0.03307	40.09370	0.04009	33.072	12.66	0.00	0	0.00
DAUS	On 19/12/2012	Any day expiry	8.79	Put	124.27220		0.12427	134.09370	0.13409	124.272	12.66	0.00	0	0.00

Contract Details			Strike	Call / Put	MTM	Yield	MarkPrice	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
DAUS	On 27/12/2012	Any day expiry			8.70920		8.70920	8.70690	8.70690		11.49	0.00	0	0.00
DAUS	On 27/12/2012	Any day expiry	7.72	Call	989.29470		0.98929	987.01340	0.98701	989.295	18.18	0.00	0	0.00
DAUS	On 27/12/2012	Any day expiry	7.72	Put	0.09470		0.00009	0.11340	0.00011	0.095	18.18	0.00	0	0.00
DAUS	On 27/12/2012	Any day expiry	7.85	Call	859.39200		0.85939	857.13890	0.85714	859.392	16.87	0.00	0	0.00
DAUS	On 27/12/2012	Any day expiry	7.85	Put	0.19200		0.00019	0.23890	0.00024	0.192	16.87	0.00	0	0.00
DAUS	On 27/12/2012	Any day expiry	8.00	Call	709.65130		0.70965	707.47230	0.70747	709.651	15.34	0.00	0	0.00
DAUS	On 27/12/2012	Any day expiry	8.00	Put	0.45130		0.00045	0.57230	0.00057	0.451	15.34	0.00	0	7,530.00
DAUS	On 27/12/2012	Any day expiry	8.49	Call	237.80190		0.23780	239.08050	0.23908	237.802	11.89	0.00	0	0.00
DAUS	On 27/12/2012	Any day expiry	8.49	Put	18.60190		0.01860	22.18050	0.02218	18.602	11.89	0.00	0	0.00
DAUS	On 27/12/2012	Any day expiry	8.50	Call	229.40250		0.22940	230.90040	0.23090	229.403	11.87	0.00	0	0.00
DAUS	On 27/12/2012	Any day expiry	8.50	Put	20.20250		0.02020	24.00040	0.02400	20.203	11.87	0.00	0	0.00
DAUS	On 27/12/2012	Any day expiry	8.51	Call	221.11300		0.22111	222.83560	0.22284	221.113	11.85	0.00	0	0.00
DAUS	On 27/12/2012	Any day expiry	8.51	Put	21.91300		0.02191	25.93560	0.02594	21.913	11.85	0.00	0	0.00
DAUS	On 27/12/2012	Any day expiry	8.59	Call	159.36400		0.15936	162.97650	0.16298	159.364	11.70	0.00	0	0.00
DAUS	On 27/12/2012	Any day expiry	8.59	Put	40.16400		0.04016	46.07650	0.04608	40.164	11.70	0.00	0	0.00
DAUS	On 27/12/2012	Any day expiry	8.72	Call	81.93940		0.08194	87.96490	0.08796	81.939	11.63	0.00	0	0.00
DAUS	On 27/12/2012	Any day expiry	8.72	Put	92.73940		0.09274	101.06490	0.10106	92.739	11.63	0.00	0	0.00
DAUS	On 27/12/2012	Any day expiry	9.02	Call	15.32620		0.01533	19.76060	0.01976	15.326	13.75	0.00	0	7,530.00
DAUS	On 27/12/2012	Any day expiry	9.02	Put	326.12620		0.32613	332.86060	0.33286	326.126	13.75	0.00	0	0.00
DAUS	On 29/01/2013	Any day expiry			8.75140		8.75140	8.74910	8.74910		12.20	0.00	0	0.00
DAUS	On 29/01/2013	Any day expiry	8.72	Call	173.09400		0.17309	177.78040	0.17778	173.094	12.16	0.00	0	0.00
DAUS	On 29/01/2013	Any day expiry	8.72	Put	141.69400		0.14169	148.68040	0.14868	141.694	12.16	0.00	0	0.00
DAUS	On 29/01/2013	Any day expiry	9.02	Call	75.73660		0.07574	80.96470	0.08096	75.737	13.64	0.00	0	6,625.00
DAUS	On 29/01/2013	Any day expiry	9.02	Put	344.33660		0.34434	351.86470	0.35186	344.337	13.64	0.00	0	0.00
DAUS	On 29/01/2013	Any day expiry	8.61	Call	235.00790		0.23501	238.80680	0.23881	235.008	12.02	0.00	0	0.00
DAUS	On 29/01/2013	Any day expiry	8.61	Put	93.60790		0.09361	99.70680	0.09971	93.608	12.02	0.00	0	0.00
DAUS	On 29/01/2013	Any day expiry	8.62	Call	228.86690		0.22887	232.76200	0.23276	228.867	12.04	0.00	0	0.00
DAUS	On 29/01/2013	Any day expiry	8.62	Put	97.46690		0.09747	103.66200	0.10366	97.467	12.04	0.00	0	0.00

Contract Details			Strike	Call / Put	MTM	Yield	MarkPrice	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
DAUS	On 29/01/2013	Any day expiry	7.85	Call	903.44420		0.90344	901.71510	0.90172	903.444	13.39	0.00	0	0.00
DAUS	On 29/01/2013	Any day expiry	7.85	Put	2.04420		0.00204	2.61510	0.00262	2.044	13.39	0.00	0	0.00
DAUS	On 29/01/2013	Any day expiry	8.00	Call	755.78860		0.75579	754.52480	0.75452	755.789	12.78	0.00	0	0.00
DAUS	On 29/01/2013	Any day expiry	8.00	Put	4.38860		0.00439	5.42480	0.00542	4.389	12.78	0.00	0	6,625.00
DAUS	On 29/01/2013	Any day expiry	8.60	Call	241.25010		0.24125	244.94900	0.24495	241.250	12.01	0.00	0	0.00
DAUS	On 29/01/2013	Any day expiry	8.60	Put	89.85010		0.08985	95.84900	0.09585	89.850	12.01	0.00	0	0.00
DAUS	On 26/02/2013	Any day expiry			8.78490		8.78490	8.78270	8.78270		13.11	0.00	0	0.00
DAUS	On 26/02/2013	Any day expiry	8.62	Call	297.01270		0.29701	300.94590	0.30095	297.013	12.72	0.00	0	0.00
DAUS	On 26/02/2013	Any day expiry	8.62	Put	132.11270		0.13211	138.24590	0.13825	132.113	12.72	0.00	0	0.00
DAUS	On 26/02/2013	Any day expiry	8.72	Call	242.84980		0.24285	247.23030	0.24723	242.850	12.94	0.00	0	0.00
DAUS	On 26/02/2013	Any day expiry	8.72	Put	177.94980		0.17795	184.53030	0.18453	177.950	12.94	0.00	0	0.00
DAUS	On 26/02/2013	Any day expiry	8.60	Call	308.80450		0.30880	312.62360	0.31262	308.805	12.67	0.00	0	0.00
DAUS	On 26/02/2013	Any day expiry	8.60	Put	123.90450		0.12390	129.92360	0.12992	123.905	12.67	0.00	0	0.00
DAUS	On 26/02/2013	Any day expiry	9.02	Call	133.84970		0.13385	138.86180	0.13886	133.850	14.18	0.00	0	6,245.00
DAUS	On 26/02/2013	Any day expiry	9.02	Put	368.94970		0.36895	376.16180	0.37616	368.950	14.18	0.00	0	0.00
DAUS	On 26/02/2013	Any day expiry	8.61	Call	302.86850		0.30287	306.74570	0.30675	302.868	12.69	0.00	0	0.00
DAUS	On 26/02/2013	Any day expiry	8.61	Put	127.96850		0.12797	134.04570	0.13405	127.969	12.69	0.00	0	0.00
DAUS	On 26/02/2013	Any day expiry	7.85	Call	941.38250		0.94138	940.53960	0.94054	941.383	13.21	0.00	0	0.00
DAUS	On 26/02/2013	Any day expiry	7.85	Put	6.48250		0.00648	7.83960	0.00784	6.483	13.21	0.00	0	0.00
DAUS	On 26/02/2013	Any day expiry	8.00	Call	796.87570		0.79688	796.76100	0.79676	796.876	12.79	0.00	0	0.00
DAUS	On 26/02/2013	Any day expiry	8.00	Put	11.97570		0.01198	14.06100	0.01406	11.976	12.79	0.00	0	6,245.00
DAUS	On 26/03/2013	Any day expiry			8.81810		8.81810	8.81600	8.81600		13.65	0.00	0	0.00
DAUS	On 26/03/2013	Any day expiry	9.06	Call	179.50910		0.17951	184.28110	0.18428	179.509	14.79	0.00	0	0.00
DAUS	On 26/03/2013	Any day expiry	9.06	Put	421.40910		0.42141	428.28110	0.42828	421.409	14.79	0.00	0	0.00
DAUS	On 26/03/2013	Any day expiry	9.02	Call	190.78660		0.19079	195.53510	0.19554	190.787	14.62	0.00	0	7,500.00
DAUS	On 26/03/2013	Any day expiry	9.02	Put	392.68660		0.39269	399.53510	0.39954	392.687	14.62	0.00	0	0.00
DAUS	On 26/03/2013	Any day expiry	9.04	Call	185.05500		0.18506	189.81710	0.18982	185.055	14.71	0.00	0	0.00
DAUS	On 26/03/2013	Any day expiry	9.04	Put	406.95500		0.40696	413.81710	0.41382	406.955	14.71	0.00	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	Call	182.26010		0.18226	187.02760	0.18703	182.260	14.75	0.00	0	0.00
DAUS	On 26/03/2013	Any day expiry	9.05	Put	414.16010		0.41416	421.02760	0.42103	414.160	14.75	0.00	0	0.00
DAUS	On 26/03/2013	Any day expiry	8.00	Call	839.85590		0.83986	840.39630	0.84040	839.856	12.96	0.00	0	0.00
DAUS	On 26/03/2013	Any day expiry	8.00	Put	21.75590		0.02176	24.39630	0.02440	21.756	12.96	0.00	0	7,500.00
DAUS	On 26/04/2013	Any day expiry			8.85480		8.85480	8.85280	8.85280		14.20	0.00	0	0.00
DAUS	On 26/04/2013	Any day expiry	9.04	Call	242.80860		0.24281	247.31520	0.24732	242.809	14.96	0.00	0	0.00
DAUS	On 26/04/2013	Any day expiry	9.04	Put	428.00860		0.42801	434.51520	0.43452	428.009	14.96	0.00	0	0.00
DAUS	On 26/04/2013	Any day expiry	9.05	Call	239.76070		0.23976	244.27650	0.24428	239.761	15.00	0.00	0	0.00
DAUS	On 26/04/2013	Any day expiry	9.05	Put	434.96070		0.43496	441.47650	0.44148	434.961	15.00	0.00	0	0.00
DAUS	On 26/04/2013	Any day expiry	9.06	Call	236.75300		0.23675	241.27940	0.24128	236.753	15.04	0.00	0	0.00
DAUS	On 26/04/2013	Any day expiry	9.06	Put	441.95300		0.44195	448.47940	0.44848	441.953	15.04	0.00	0	0.00
DAUS	On 26/04/2013	Any day expiry	8.00	Call	888.49210		0.88849	889.67520	0.88968	888.492	13.16	0.00	0	0.00
DAUS	On 26/04/2013	Any day expiry	8.00	Put	33.69210		0.03369	36.87520	0.03688	33.692	13.16	0.00	0	7,500.00
DAUS	On 26/04/2013	Any day expiry	9.02	Call	249.03530		0.24904	253.51700	0.25352	249.035	14.88	0.00	0	7,500.00
DAUS	On 26/04/2013	Any day expiry	9.02	Put	414.23530		0.41424	420.71700	0.42072	414.235	14.88	0.00	0	0.00
DAUS	On 22/07/2013	Any day expiry			8.95760		8.95760	8.95550	8.95550		14.89	0.00	0	0.00
DAUS	On 22/07/2013	Any day expiry	9.21	Call	332.95310		0.33295	335.13580	0.33514	332.953	15.79	0.00	0	0.00
DAUS	On 22/07/2013	Any day expiry	9.21	Put	585.35310		0.58535	589.63580	0.58964	585.353	15.79	0.00	0	0.00
DAUS	On 22/07/2013	Any day expiry	9.80	Call	205.28080		0.20528	207.93010	0.20793	205.281	17.83	0.00	0	2,800.00
DAUS	On 22/07/2013	Any day expiry	9.80	Put	1,047.68080		1.04768	1,052.43010	1.05243	1,047.681	17.83	0.00	0	0.00
DAUS	On 22/07/2013	Any day expiry	9.19	Call	338.85960		0.33886	341.01830	0.34102	338.860	15.72	0.00	0	0.00
DAUS	On 22/07/2013	Any day expiry	9.19	Put	571.25960		0.57126	575.51830	0.57552	571.260	15.72	0.00	0	0.00
DAUS	On 22/07/2013	Any day expiry	9.20	Call	335.89070		0.33589	338.06150	0.33806	335.891	15.75	0.00	0	0.00
DAUS	On 22/07/2013	Any day expiry	9.20	Put	578.29070		0.57829	582.56150	0.58256	578.291	15.75	0.00	0	1,400.00
DAUS	On 26/08/2013	Any day expiry			8.99880		8.99880	8.99660	8.99660		15.13	0.00	0	0.00
DAUS	On 26/08/2013	Any day expiry	9.30	Call	358.64720		0.35865	359.43010	0.35943	358.647	16.10	0.00	0	0.00
DAUS	On 26/08/2013	Any day expiry	9.30	Put	659.84720		0.65985	662.83010	0.66283	659.847	16.10	0.00	0	0.00
DAUS	On 26/08/2013	Any day expiry	9.31	Call	355.84810		0.35585	356.64960	0.35665	355.848	16.14	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
DAUS	On 26/08/2013	Any day expiry	9.31	Put	667.04810		0.66705	670.04960	0.67005	667.048	16.14	0.00	0	0.00
DAUS	On 26/08/2013	Any day expiry	9.84	Call	241.21490		0.24121	242.74270	0.24274	241.215	17.88	0.00	0	4,400.00
DAUS	On 26/08/2013	Any day expiry	9.84	Put	1,082.41490		1.08241	1,086.14270	1.08614	1,082.415	17.88	0.00	0	0.00
DAUS	On 26/08/2013	Any day expiry	9.24	Call	376.01160		0.37601	376.69780	0.37670	376.012	15.91	0.00	0	0.00
DAUS	On 26/08/2013	Any day expiry	9.24	Put	617.21160		0.61721	620.09780	0.62010	617.212	15.91	0.00	0	2,200.00
DAUS	On 26/08/2013	Any day expiry	9.29	Call	361.47080		0.36147	362.23800	0.36224	361.471	16.07	0.00	0	0.00
DAUS	On 26/08/2013	Any day expiry	9.29	Put	652.67080		0.65267	655.63800	0.65564	652.671	16.07	0.00	0	0.00
DAUS	On 23/09/2013	Any day expiry			9.03190		9.03190	9.02960	9.02960		15.19	0.00	0	0.00
DAUS	On 23/09/2013	Any day expiry	9.31	Call	396.26940		0.39627	396.59860	0.39660	396.269	16.15	0.00	0	0.00
DAUS	On 23/09/2013	Any day expiry	9.31	Put	674.36940		0.67437	676.99860	0.67700	674.369	16.15	0.00	0	0.00
DAUS	On 23/09/2013	Any day expiry	9.88	Call	268.11090		0.26811	269.10310	0.26910	268.111	17.94	0.00	0	2,400.00
DAUS	On 23/09/2013	Any day expiry	9.88	Put	1,116.21090		1.11621	1,119.50310	1.11950	1,116.211	17.94	0.00	0	0.00
DAUS	On 23/09/2013	Any day expiry	9.28	Call	405.09900		0.40510	405.38780	0.40539	405.099	16.06	0.00	0	0.00
DAUS	On 23/09/2013	Any day expiry	9.28	Put	653.19900		0.65320	655.78780	0.65579	653.199	16.06	0.00	0	1,200.00
DAUS	On 23/09/2013	Any day expiry	9.29	Call	402.12760		0.40213	402.43000	0.40243	402.128	16.09	0.00	0	0.00
DAUS	On 23/09/2013	Any day expiry	9.29	Put	660.22760		0.66023	662.83000	0.66283	660.228	16.09	0.00	0	0.00
DAUS	On 23/09/2013	Any day expiry	9.30	Call	399.18340		0.39918	399.50240	0.39950	399.183	16.12	0.00	0	0.00
DAUS	On 23/09/2013	Any day expiry	9.30	Put	667.28340		0.66728	669.90240	0.66990	667.283	16.12	0.00	0	0.00
EL28	On 07/02/2013	Bond Future			113.35625		113.35625	113.33496	113.33496			0.00	0	0.00
EL28	On 07/02/2013	Bond Future	113.01	Call	346.25000		0.34625	324.96000	0.32496	346.250		0.00	0	0.00
EL28	On 07/02/2013	Bond Future	113.01	Put	0.00000		0.00000	0.00000	0.00000	0.000		0.00	0	0.00
EL28	On 07/02/2013	Bond Future	112.99	Call	366.25000		0.36625	344.96000	0.34496	366.250		0.00	0	0.00
EL28	On 07/02/2013	Bond Future	112.99	Put	0.00000		0.00000	0.00000	0.00000	0.000		0.00	0	0.00
EL28	On 07/02/2013	Bond Future	113.00	Call	356.25000		0.35625	334.96000	0.33496	356.250		0.00	0	0.00
EL28	On 07/02/2013	Bond Future	113.00	Put	0.00000		0.00000	0.00000	0.00000	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

Contract Details			Strike	Call / Put	MTM	Yield	MarkPrice	Previous MTM	Previous Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
ES23	On 25/01/2023	Price Contribution			100.00000		100.00000	100.00000	100.00000				0.00	0	0.00
ES26	On 02/04/2026	Price Contribution			100.00000		100.00000	100.00000	100.00000				0.00	0	0.00
ES33	On 07/02/2013	Bond Future			8.80121		90.82238	8.82265	90.63969				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	2,273.55000		2.27355	2,456.24000	2.45624	2,273.550			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	2,184.86000		2.18486	2,367.55000	2.36755	2,184.860			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	2,096.30000		2.09630	2,278.99000	2.27899	2,096.300			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			433.70900		433.70900	433.24300	433.24300				0.00	0	334.00
GOVI	On 07/02/2013	GOVI	432.99	Call	7,190.00000		0.71900	2,530.00000	0.25300	7,190.000			0.00	0	0.00
GOVI	On 07/02/2013	GOVI	432.99	Put	0.00000		0.00000	0.00000	0.00000	0.000			0.00	0	0.00
GOVI	On 07/02/2013	GOVI	433.00	Call	7,090.00000		0.70900	2,430.00000	0.24300	7,090.000			0.00	0	0.00
GOVI	On 07/02/2013	GOVI	433.00	Put	0.00000		0.00000	0.00000	0.00000	0.000			0.00	0	0.00
GOVI	On 07/02/2013	GOVI	433.01	Call	6,990.00000		0.69900	2,330.00000	0.23300	6,990.000			0.00	0	0.00
GOVI	On 07/02/2013	GOVI	433.01	Put	0.00000		0.00000	0.00000	0.00000	0.000			0.00	0	0.00
GOVI	On 02/05/2013	GOVI			439.58200		439.58200	439.11600	439.11600				0.00	0	0.00
GOVI	On 02/05/2013	GOVI	432.99	Call	65,920.00000		6.59200	61,260.00000	6.12600	65,920.000			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	65,820.00000		6.58200	61,160.00000	6.11600	65,820.000			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	65,720.00000		6.57200	61,060.00000	6.10600	65,720.000			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

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
IGOV	On 07/02/2013		Index Future	200.04500	200.04500	199.46200	199.46200			0.00	0	608.00
IGOV	On 02/05/2013		Index Future	202.75300	202.75300	202.16600	202.16600			0.00	0	0.00
ILBI	On 07/02/2013		Index Future	532.79100	532.79100	527.68200	527.68200			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	5.09000	94.91000	5.11000	94.89000			0.00	0	0.00
JIBAR FUTURE	On 20/02/2013		Jibar Tradeable Future	5.04000	94.96000	5.06000	94.94000			0.00	0	0.00
JIBAR FUTURE	On 20/03/2013		Jibar Tradeable Future	5.00000	95.00000	5.04000	94.96000			0.00	0	1,000.00
JIBAR FUTURE	On 17/04/2013		Jibar Tradeable Future	4.97000	95.03000	5.02000	94.98000			0.00	0	0.00
JIBAR FUTURE	On 15/05/2013		Jibar Tradeable Future	4.96000	95.04000	5.01000	94.99000			0.00	0	0.00
JIBAR FUTURE	On 19/06/2013		Jibar Tradeable Future	4.94000	95.06000	4.99000	95.01000			0.00	0	500.00
JIBAR FUTURE	On 18/09/2013		Jibar Tradeable Future	4.97000	95.03000	5.02000	94.98000			0.00	0	2,200.00
JIBAR FUTURE	On 18/12/2013		Jibar Tradeable Future	5.03000	94.97000	5.10000	94.90000			0.00	0	2,000.00
JIBAR FUTURE	On 19/03/2014		Jibar Tradeable Future	5.15000	94.85000	5.22000	94.78000			0.00	0	1,000.00
JIBAR FUTURE	On 18/06/2014		Jibar Tradeable Future	5.28000	94.72000	5.35000	94.65000			0.00	0	800.00
JIBAR FUTURE	On 17/09/2014		Jibar Tradeable Future	5.41000	94.59000	5.47000	94.53000			0.00	0	0.00
NZ\$ / R	On 14/12/2012		Foreign Exchange Future	7.26230	7.26230	7.23000	7.23000		11.96	14,524,600.00	2,000	2,000.00
NZ\$ / R	On 14/12/2012	6.29	Call	975.00000	0.97500	942.70430	0.94270	975.000	24.06	0.00	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	6.29	Put	0.00000		0.00000	0.00430	0.00000	0.000	24.06	0.00	0	0.00
NZ\$ / R	On 14/12/2012	Foreign Exchange Future	6.34	Call	925.00000		0.92500	892.70440	0.89270	925.000	24.67	0.00	0	0.00
NZ\$ / R	On 14/12/2012	Foreign Exchange Future	6.34	Put	0.00000		0.00000	0.00440	0.00000	0.000	24.67	0.00	0	0.00
NZ\$ / R	On 14/12/2012	Foreign Exchange Future	6.39	Call	875.00000		0.87500	842.70450	0.84270	875.000	25.28	0.00	0	0.00
NZ\$ / R	On 14/12/2012	Foreign Exchange Future	6.39	Put	0.00000		0.00000	0.00450	0.00000	0.000	25.28	0.00	0	0.00
NZ\$ / R	On 14/12/2012	Foreign Exchange Future	6.45	Call	812.30030		0.81230	780.00470	0.78000	812.300	26.05	0.00	0	0.00
NZ\$ / R	On 14/12/2012	Foreign Exchange Future	6.45	Put	0.00030		0.00000	0.00470	0.00000	0.000	26.05	0.00	0	0.00
NZ\$ / R	On 14/12/2012	Foreign Exchange Future	6.63	Call	632.31500		0.63231	600.02320	0.60002	632.315	25.47	0.00	0	0.00
NZ\$ / R	On 14/12/2012	Foreign Exchange Future	6.63	Put	0.01500		0.00002	0.02320	0.00002	0.015	25.47	0.00	0	0.00
NZ\$ / R	On 18/03/2013	Foreign Exchange Future			7.32650		7.32650	7.29410	7.29410		9.46	0.00	0	0.00
NZ\$ / R	On 18/03/2013	Foreign Exchange Future	6.90	Call	448.11940		0.44812	420.85960	0.42086	448.119	9.88	0.00	0	0.00
NZ\$ / R	On 18/03/2013	Foreign Exchange Future	6.90	Put	21.61940		0.02162	26.75960	0.02676	21.619	9.88	0.00	0	0.00
NZ\$ / R	On 18/03/2013	Foreign Exchange Future	6.91	Call	439.20060		0.43920	412.14360	0.41214	439.201	9.85	0.00	0	0.00
NZ\$ / R	On 18/03/2013	Foreign Exchange Future	6.91	Put	22.70060		0.02270	28.04360	0.02804	22.701	9.85	0.00	0	0.00
NZ\$ / R	On 18/03/2013	Foreign Exchange Future	6.89	Call	457.08320		0.45708	429.62730	0.42963	457.083	9.90	0.00	0	0.00
NZ\$ / R	On 18/03/2013	Foreign Exchange Future	6.89	Put	20.58320		0.02058	25.52730	0.02553	20.583	9.90	0.00	0	0.00
NZ\$ / R	On 14/06/2013	Foreign Exchange Future			7.37130		7.37130	7.34000	7.34000			0.00	0	0.00
NZ\$ / R	On 14/06/2013	Foreign Exchange Future	7.35	Call	21.30000		0.02130	0.00000	0.00000	21.300		0.00	0	0.00
NZ\$ / R	On 14/06/2013	Foreign Exchange Future	7.35	Put	0.00000		0.00000	0.00000	0.00000	0.000		0.00	0	0.00
NZ\$ / R	On 14/06/2013	Foreign Exchange Future	7.36	Call	11.30000		0.01130	0.00000	0.00000	11.300		0.00	0	0.00
NZ\$ / R	On 14/06/2013	Foreign Exchange Future	7.36	Put	0.00000		0.00000	0.00000	0.00000	0.000		0.00	0	0.00
NZ\$ / R	On 14/06/2013	Foreign Exchange Future	7.34	Call	31.30000		0.03130	0.00000	0.00000	31.300		0.00	0	0.00
NZ\$ / R	On 14/06/2013	Foreign Exchange Future	7.34	Put	0.00000		0.00000	0.00000	0.00000	0.000		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			6.91533		109.49959	6.93139	109.38038			1,204,495.49	11	1,633.00
R023	On 07/02/2013	Bond Future	7.04	Call	920.86000		0.92086	801.65000	0.80165	920.860		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

Contract Details			Strike	Call / Put	MTM	Yield	MarkPrice	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
R023	On 07/02/2013	Bond Future	7.05	Call	994.28000		0.99428	875.07000	0.87507	994.280		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	1,067.63000		1.06763	948.42000	0.94842	1,067.630		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			6.96249		106.94975	6.97905	106.82937			0.00	0	2.00
R023	On 02/05/2013	Bond Future	7.06	Call	706.33000		0.70633	585.95000	0.58595	706.330		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	561.95000		0.56195	441.57000	0.44157	561.950		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
R023	On 02/05/2013	Bond Future	7.05	Call	634.17000		0.63417	513.79000	0.51379	634.170		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			7.00830		108.44879	7.02545	108.32692			0.00	0	0.00
R023	On 01/08/2013	Bond Future	7.29	Call	1,978.97000		1.97897	1,857.10000	1.85710	1,978.970		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	2,048.34000		2.04834	1,926.47000	1.92647	2,048.340		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	2,117.65000		2.11765	1,995.78000	1.99578	2,117.650		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			5.47985		124.67363	5.48021	124.67267		2.05	0.00	0	7,617.00
R157	On 07/02/2013	Bond Future	6.28	Call	2,117.70000		2.11770	2,118.43000	2.11843	2,117.700		0.00	0	0.00
R157	On 07/02/2013	Bond Future	6.28	Put	10.20000		0.01020	11.89000	0.01189	10.200		0.00	0	0.00
R157	On 07/02/2013	Bond Future	6.50	Call	2,681.03000		2.68103	2,680.65000	2.68065	2,681.030		0.00	0	0.00
R157	On 07/02/2013	Bond Future	6.50	Put	2.51000		0.00251	3.09000	0.00309	2.510		0.00	0	0.00
R157	On 07/02/2013	Bond Future	6.70	Call	3,195.05000		3.19505	3,194.26000	3.19426	3,195.050		0.00	0	0.00
R157	On 07/02/2013	Bond Future	6.70	Put	0.52000		0.00052	0.69000	0.00069	0.520		0.00	0	0.00
R157	On 07/02/2013	Bond Future	6.75	Call	3,323.41000		3.32341	3,322.57000	3.32257	3,323.410		0.00	0	0.00
R157	On 07/02/2013	Bond Future	6.75	Put	0.34000		0.00034	0.46000	0.00046	0.340		0.00	0	0.00
R157	On 07/02/2013	Bond Future	6.80	Call	3,451.65000		3.45165	3,450.77000	3.45077	3,451.650		0.00	0	0.00

Contract Details			Strike	Call / Put	MTM Yield	MarkPrice	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
R157	On 07/02/2013	Bond Future	6.80	Put	0.22000	0.00022	0.30000	0.00030	0.220	2.20	0.00	0	0.00
R157	On 02/05/2013	Bond Future			5.48168	119.42396	5.48197	119.42326		2.02	4,896,382.36	41	182.00
R157	On 02/05/2013	Bond Future	5.35	Call	453.20000	0.45320	459.03000	0.45903	453.200	2.01	0.00	0	0.00
R157	On 02/05/2013	Bond Future	5.35	Put	773.06000	0.77306	779.59000	0.77959	773.060	2.01	0.00	0	0.00
R157	On 02/05/2013	Bond Future	5.36	Call	463.63000	0.46363	469.47000	0.46947	463.630	2.01	0.00	0	0.00
R157	On 02/05/2013	Bond Future	5.36	Put	759.16000	0.75916	765.70000	0.76570	759.160	2.01	0.00	0	0.00
R157	On 02/05/2013	Bond Future	5.34	Call	442.93000	0.44293	448.73000	0.44873	442.930	2.01	0.00	0	0.00
R157	On 02/05/2013	Bond Future	5.34	Put	787.13000	0.78713	793.63000	0.79363	787.130	2.01	0.00	0	0.00
R157	On 07/11/2013	Bond Future			5.47162	116.01497	5.47200	116.01425		1.88	0.00	0	0.00
R157	On 07/11/2013	Bond Future	5.61	Call	963.20000	0.96320	966.50000	0.96650	963.200	1.87	0.00	0	0.00
R157	On 07/11/2013	Bond Future	5.61	Put	702.41000	0.70241	706.43000	0.70643	702.410	1.87	0.00	0	0.00
R157	On 07/11/2013	Bond Future	5.59	Call	942.77000	0.94277	946.08000	0.94608	942.770	1.87	0.00	0	0.00
R157	On 07/11/2013	Bond Future	5.59	Put	719.62000	0.71962	723.65000	0.72365	719.620	1.87	0.00	0	0.00
R157	On 07/11/2013	Bond Future	5.60	Call	952.95000	0.95295	956.26000	0.95626	952.950	1.87	0.00	0	0.00
R157	On 07/11/2013	Bond Future	5.60	Put	710.98000	0.71098	715.01000	0.71501	710.980	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			7.38320	128.26333	7.39412	128.15262		12.91	591,550,477.96	4,612	49,121.00
R186	On 07/02/2013	Bond Future	7.00	Call	1,114.16000	1.11416	1,138.15000	1.13815	1,114.160	12.63	0.00	0	10,300.00
R186	On 07/02/2013	Bond Future	7.00	Put	5,086.24000	5.08624	5,220.94000	5.22094	5,086.240	12.63	0.00	0	0.00
R186	On 07/02/2013	Bond Future	7.25	Call	2,005.62000	2.00562	2,022.99000	2.02299	2,005.620	12.72	0.00	0	670.00
R186	On 07/02/2013	Bond Future	7.25	Put	3,366.97000	3.36697	3,495.05000	3.49505	3,366.970	12.72	0.00	0	0.00
R186	On 07/02/2013	Bond Future	7.50	Call	3,255.48000	3.25548	3,256.54000	3.25654	3,255.480	12.82	0.00	0	575.00
R186	On 07/02/2013	Bond Future	7.50	Put	2,078.33000	2.07833	2,190.10000	2.19010	2,078.330	12.82	0.00	0	0.00
R186	On 07/02/2013	Bond Future	8.32	Call	9,281.73000	9.28173	9,207.09000	9.20709	9,281.730	13.24	0.00	0	0.00

Contract Details			Strike	Call / Put	MTM	Yield	MarkPrice	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
R186	On 07/02/2013	Bond Future	8.32	Put	257.60000		0.25760	293.67000	0.29367	257.600	13.24	0.00	0	2,000.00
R186	On 07/02/2013	Bond Future	8.50	Call	10,801.04000		10.80104	10,714.94000	10.71494	10,801.040	13.35	0.00	0	0.00
R186	On 07/02/2013	Bond Future	8.50	Put	147.65000		0.14765	172.26000	0.17226	147.650	13.35	0.00	0	0.00
R186	On 07/02/2013	Bond Future	7.75	Call	4,834.55000		4.83455	4,812.21000	4.81221	4,834.550	12.91	0.00	0	1,000.00
R186	On 07/02/2013	Bond Future	7.75	Put	1,188.83000		1.18883	1,277.20000	1.27720	1,188.830	12.91	0.00	0	0.00
R186	On 07/02/2013	Bond Future	8.00	Call	6,683.21000		6.68321	6,635.99000	6.63599	6,683.210	13.06	0.00	0	0.00
R186	On 07/02/2013	Bond Future	8.00	Put	636.66000		0.63666	700.15000	0.70015	636.660	13.06	0.00	0	150.00
R186	On 07/02/2013	Bond Future	8.55	Call	11,225.91000		11.22591	11,137.14000	11.13714	11,225.910	13.38	0.00	0	0.00
R186	On 07/02/2013	Bond Future	8.55	Put	125.65000		0.12565	147.59000	0.14759	125.650	13.38	0.00	0	0.00
R186	On 07/02/2013	Bond Future	8.45	Call	10,376.98000		10.37698	10,293.76000	10.29376	10,376.980	13.32	0.00	0	0.00
R186	On 07/02/2013	Bond Future	8.45	Put	172.93000		0.17293	200.42000	0.20042	172.930	13.32	0.00	0	0.00
R186	On 07/02/2013	Bond Future	8.47	Call	10,546.47000		10.54647	10,462.06000	10.46206	10,546.470	13.33	0.00	0	0.00
R186	On 07/02/2013	Bond Future	8.47	Put	162.39000		0.16239	188.69000	0.18869	162.390	13.33	0.00	0	0.00
R186	On 02/05/2013	Bond Future			7.43989	129.86083		7.45112	129.74902		13.00	0.00	0	12.00
R186	On 02/05/2013	Bond Future	7.41	Call	4,039.67000		4.03967	4,027.08000	4.02708	4,039.670	12.90	0.00	0	0.00
R186	On 02/05/2013	Bond Future	7.41	Put	4,337.94000		4.33794	4,437.16000	4.43716	4,337.940	12.90	0.00	0	0.00
R186	On 02/05/2013	Bond Future	7.39	Call	3,943.90000		3.94390	3,932.13000	3.93213	3,943.900	12.90	0.00	0	0.00
R186	On 02/05/2013	Bond Future	7.39	Put	4,442.30000		4.44230	4,542.34000	4.54234	4,442.300	12.90	0.00	0	0.00
R186	On 02/05/2013	Bond Future	7.40	Call	3,991.62000		3.99162	3,979.45000	3.97945	3,991.620	12.90	0.00	0	0.00
R186	On 02/05/2013	Bond Future	7.40	Put	4,389.90000		4.38990	4,489.54000	4.48954	4,389.900	12.90	0.00	0	0.00
R186	On 07/11/2013	Bond Future			7.57103	128.19413		7.58307	128.07911		13.78	0.00	0	0.00
R186	On 07/11/2013	Bond Future	8.14	Call	9,585.08000		9.58508	9,538.87000	9.53887	9,585.080	13.86	0.00	0	0.00
R186	On 07/11/2013	Bond Future	8.14	Put	4,308.12000		4.30812	4,376.93000	4.37693	4,308.120	13.86	0.00	0	0.00
R186	On 07/11/2013	Bond Future	8.15	Call	9,641.80000		9.64180	9,595.31000	9.59531	9,641.800	13.86	0.00	0	0.00
R186	On 07/11/2013	Bond Future	8.15	Put	4,274.92000		4.27492	4,343.45000	4.34345	4,274.920	13.86	0.00	0	0.00
R186	On 07/11/2013	Bond Future	8.16	Call	9,698.18000		9.69818	9,651.41000	9.65141	9,698.180	13.87	0.00	0	0.00
R186	On 07/11/2013	Bond Future	8.16	Put	4,241.48000		4.24148	4,309.73000	4.30973	4,241.480	13.87	0.00	0	0.00
R186	On 07/11/2013	Bond Future	8.75	Call	13,232.93000		13.23293	13,170.21000	13.17021	13,232.930	14.21	0.00	0	0.00

Contract Details			Strike	Call / Put	MTM Yield	MarkPrice	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
R186	On 07/11/2013	Bond Future	8.75	Put	2,641.37000	2.64137	2,693.67000	2.69367	2,641.370	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			217.52733	217.52733	217.50384	217.50384			0.00	0	154.00
R189	On 07/02/2013	Bond Future	212.99	Call	4,537.33000	4.53733	4,513.84000	4.51384	4,537.330		0.00	0	0.00
R189	On 07/02/2013	Bond Future	212.99	Put	0.00000	0.00000	0.00000	0.00000	0.000		0.00	0	0.00
R189	On 07/02/2013	Bond Future	213.00	Call	4,527.33000	4.52733	4,503.84000	4.50384	4,527.330		0.00	0	0.00
R189	On 07/02/2013	Bond Future	213.00	Put	0.00000	0.00000	0.00000	0.00000	0.000		0.00	0	0.00
R189	On 07/02/2013	Bond Future	213.01	Call	4,517.33000	4.51733	4,493.84000	4.49384	4,517.330		0.00	0	0.00
R189	On 07/02/2013	Bond Future	213.01	Put	0.00000	0.00000	0.00000	0.00000	0.000		0.00	0	0.00
R189	On 01/04/2013	Price Contribution			100.00000	100.00000	100.00000	100.00000			0.00	0	0.00
R197	On 07/02/2013	Bond Future			287.09686	287.09686	287.05090	287.05090			0.00	0	2,543.00
R197	On 07/02/2013	Bond Future	278.99	Call	8,106.86000	8.10686	8,060.90000	8.06090	8,106.860		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	8,096.86000	8.09686	8,050.90000	8.05090	8,096.860		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	8,086.86000	8.08686	8,040.90000	8.04090	8,086.860		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			290.98006	290.98006	290.93518	290.93518			0.00	0	40.00
R197	On 02/05/2013	Bond Future	282.39	Call	8,590.06000	8.59006	8,545.18000	8.54518	8,590.060		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	8,580.06000	8.58006	8,535.18000	8.53518	8,580.060		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

Contract Details			Strike	Call / Put	MTM	Yield	MarkPrice	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
R197	On 02/05/2013	Bond Future	282.41	Call	8,570.06000		8.57006	8,525.18000	8.52518	8,570.060		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			5.07608		107.68739	5.07585	107.68781		1.41	0.00	0	1,540.00
R201	On 07/02/2013	Bond Future	4.98	Call	162.36000		0.16236	168.30000	0.16830	162.360	1.39	0.00	0	0.00
R201	On 07/02/2013	Bond Future	4.98	Put	337.79000		0.33779	343.31000	0.34331	337.790	1.39	0.00	0	0.00
R201	On 07/02/2013	Bond Future	5.60	Call	967.54000		0.96754	969.97000	0.96997	967.540	1.45	0.00	0	0.00
R201	On 07/02/2013	Bond Future	5.60	Put	17.61000		0.01761	19.62000	0.01962	17.610	1.45	0.00	0	0.00
R201	On 07/02/2013	Bond Future	6.20	Call	2,024.35000		2.02435	2,024.82000	2.02482	2,024.350	1.52	0.00	0	0.00
R201	On 07/02/2013	Bond Future	6.20	Put	0.17000		0.00017	0.22000	0.00022	0.170	1.52	0.00	0	0.00
R201	On 07/02/2013	Bond Future	6.25	Call	2,113.15000		2.11315	2,113.61000	2.11361	2,113.150	1.52	0.00	0	0.00
R201	On 07/02/2013	Bond Future	6.25	Put	0.10000		0.00010	0.14000	0.00014	0.100	1.52	0.00	0	0.00
R201	On 07/02/2013	Bond Future	6.30	Call	2,201.88000		2.20188	2,202.33000	2.20233	2,201.880	1.52	0.00	0	0.00
R201	On 07/02/2013	Bond Future	6.30	Put	0.06000		0.00006	0.09000	0.00009	0.060	1.52	0.00	0	0.00
R201	On 02/05/2013	Bond Future			5.02094		109.02861	5.02051	109.02929		1.20	0.00	0	4.00
R201	On 02/05/2013	Bond Future	4.05	Call	6.28000		0.00628	6.73000	0.00673	6.280	1.13	0.00	0	0.00
R201	On 02/05/2013	Bond Future	4.05	Put	1,576.92000		1.57692	1,576.69000	1.57669	1,576.920	1.13	0.00	0	0.00
R201	On 02/05/2013	Bond Future	4.06	Call	6.65000		0.00665	7.11000	0.00711	6.650	1.13	0.00	0	0.00
R201	On 02/05/2013	Bond Future	4.06	Put	1,560.95000		1.56095	1,560.73000	1.56073	1,560.950	1.13	0.00	0	0.00
R201	On 02/05/2013	Bond Future	4.04	Call	5.94000		0.00594	6.37000	0.00637	5.940	1.13	0.00	0	0.00
R201	On 02/05/2013	Bond Future	4.04	Put	1,592.91000		1.59291	1,592.66000	1.59266	1,592.910	1.13	0.00	0	0.00
R201	On 07/11/2013	Bond Future			4.78095		107.66273	4.78032	107.66343		1.04	0.00	0	0.00
R201	On 07/11/2013	Bond Future	4.80	Call	433.26000		0.43326	435.52000	0.43552	433.260	1.03	0.00	0	0.00
R201	On 07/11/2013	Bond Future	4.80	Put	412.31000		0.41231	413.87000	0.41387	412.310	1.03	0.00	0	0.00
R201	On 07/11/2013	Bond Future	4.81	Call	438.85000		0.43885	441.11000	0.44111	438.850	1.03	0.00	0	0.00
R201	On 07/11/2013	Bond Future	4.81	Put	406.90000		0.40690	408.46000	0.40846	406.900	1.03	0.00	0	0.00
R201	On 07/11/2013	Bond Future	4.79	Call	427.72000		0.42772	429.98000	0.42998	427.720	1.03	0.00	0	0.00
R201	On 07/11/2013	Bond Future	4.79	Put	417.77000		0.41777	419.33000	0.41933	417.770	1.03	0.00	0	0.00

Contract Details			Strike	Call / Put	MTM	Yield	MarkPrice	Previous MTM	Previous Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
R201	On 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			216.58157		216.58157	215.85776	215.85776				47,214,782.26	218	51,506.00
R202	On 07/02/2013	Bond Future	204.99	Call	11,591.57000		11.59157	10,867.76000	10.86776	11,591.570			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	11,581.57000		11.58157	10,857.76000	10.85776	11,581.570			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	11,571.57000		11.57157	10,847.76000	10.84776	11,571.570			0.00	0	0.00
R202	On 07/02/2013	Bond Future	205.01	Put	0.00000		0.00000	0.00000	0.00000	0.000			0.00	0	0.00
R202	On 02/05/2013	Bond Future			219.51133		219.51133	218.77870	218.77870				0.00	0	1.00
R202	On 02/05/2013	Bond Future	211.04	Call	8,471.33000		8.47133	7,738.70000	7.73870	8,471.330			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	8,461.33000		8.46133	7,728.70000	7.72870	8,461.330			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	8,451.33000		8.45133	7,718.70000	7.71870	8,451.330			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			5.93605		112.58140	5.93135	112.60106		4.40		0.00	0	19,048.00
R203	On 07/02/2013	Bond Future	5.54	Call	216.60000		0.21660	234.54000	0.23454	216.600		4.32	0.00	0	10,000.00
R203	On 07/02/2013	Bond Future	5.54	Put	1,888.52000		1.88852	1,886.80000	1.88680	1,888.520		4.32	0.00	0	0.00
R203	On 07/02/2013	Bond Future	6.11	Call	1,211.65000		1.21165	1,243.08000	1.24308	1,211.650		4.43	0.00	0	12,600.00
R203	On 07/02/2013	Bond Future	6.11	Put	487.06000		0.48706	498.83000	0.49883	487.060		4.43	0.00	0	3,254.00
R203	On 07/02/2013	Bond Future	6.45	Call	2,278.53000		2.27853	2,307.14000	2.30714	2,278.530		4.53	0.00	0	0.00
R203	On 07/02/2013	Bond Future	6.45	Put	154.56000		0.15456	163.51000	0.16351	154.560		4.53	0.00	0	0.00
R203	On 07/02/2013	Bond Future	6.55	Call	2,635.99000		2.63599	2,663.09000	2.66309	2,635.990		4.55	0.00	0	0.00
R203	On 07/02/2013	Bond Future	6.55	Put	104.65000		0.10465	112.09000	0.11209	104.650		4.55	0.00	0	0.00

Contract Details			Strike	Call / Put	MTM	Yield	MarkPrice	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
R203	On 07/02/2013	Bond Future	6.65	Call	3,005.91000		3.00591	3,031.51000	3.03151	3,005.910	4.58	0.00	0	0.00
R203	On 07/02/2013	Bond Future	6.65	Put	69.09000		0.06909	75.03000	0.07503	69.090	4.58	0.00	0	30,250.00
R203	On 07/02/2013	Bond Future	6.94	Call	4,120.41000		4.12041	4,142.60000	4.14260	4,120.410	4.65	0.00	0	0.00
R203	On 07/02/2013	Bond Future	6.94	Put	18.32000		0.01832	20.85000	0.02085	18.320	4.65	0.00	0	0.00
R203	On 07/02/2013	Bond Future	7.15	Call	4,941.98000		4.94198	4,962.74000	4.96274	4,941.980	4.67	0.00	0	0.00
R203	On 07/02/2013	Bond Future	7.15	Put	5.83000		0.00583	6.93000	0.00693	5.830	4.67	0.00	0	0.00
R203	On 07/02/2013	Bond Future	6.50	Call	2,455.53000		2.45553	2,483.41000	2.48341	2,455.530	4.54	0.00	0	0.00
R203	On 07/02/2013	Bond Future	6.50	Put	127.64000		0.12764	135.86000	0.13586	127.640	4.54	0.00	0	0.00
R203	On 02/05/2013	Bond Future			5.96554		109.82655	5.96048	109.84672		4.38	0.00	0	22.00
R203	On 02/05/2013	Bond Future	5.90	Call	1,071.95000		1.07195	1,093.93000	1.09393	1,071.950	4.36	0.00	0	0.00
R203	On 02/05/2013	Bond Future	5.90	Put	1,333.52000		1.33352	1,335.33000	1.33533	1,333.520	4.36	0.00	0	0.00
R203	On 02/05/2013	Bond Future	5.91	Call	1,090.98000		1.09098	1,113.09000	1.11309	1,090.980	4.37	0.00	0	0.00
R203	On 02/05/2013	Bond Future	5.91	Put	1,312.59000		1.31259	1,314.53000	1.31453	1,312.590	4.37	0.00	0	0.00
R203	On 02/05/2013	Bond Future	5.89	Call	1,053.12000		1.05312	1,074.98000	1.07498	1,053.120	4.36	0.00	0	0.00
R203	On 02/05/2013	Bond Future	5.89	Put	1,354.67000		1.35467	1,356.36000	1.35636	1,354.670	4.36	0.00	0	0.00
R203	On 07/11/2013	Bond Future			6.03722		108.79227	6.03136	108.81299		4.44	0.00	0	0.00
R203	On 07/11/2013	Bond Future	6.00	Call	1,761.31000		1.76131	1,779.86000	1.77986	1,761.310	4.41	0.00	0	0.00
R203	On 07/11/2013	Bond Future	6.00	Put	1,893.04000		1.89304	1,890.87000	1.89087	1,893.040	4.41	0.00	0	0.00
R203	On 07/11/2013	Bond Future	6.01	Call	1,778.79000		1.77879	1,797.40000	1.79740	1,778.790	4.41	0.00	0	0.00
R203	On 07/11/2013	Bond Future	6.01	Put	1,875.11000		1.87511	1,873.00000	1.87300	1,875.110	4.41	0.00	0	0.00
R203	On 07/11/2013	Bond Future	5.99	Call	1,743.94000		1.74394	1,762.42000	1.76242	1,743.940	4.41	0.00	0	0.00
R203	On 07/11/2013	Bond Future	5.99	Put	1,911.10000		1.91110	1,908.86000	1.90886	1,911.100	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			6.15102		110.12822	6.16189	110.07260		5.97	550,641,100.00	5,000	16,672.00
R204	On 07/02/2013	Bond Future	7.29	Call	5,662.50000		5.66250	5,611.49000	5.61149	5,662.500	6.33	0.00	0	0.00
R204	On 07/02/2013	Bond Future	7.29	Put	19.34000		0.01934	23.95000	0.02395	19.340	6.33	0.00	0	0.00

Contract Details			Strike	Call / Put	MTM	Yield	MarkPrice	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
R204	On 07/02/2013	Bond Future	7.45	Call	6,415.30000		6.41530	6,362.10000	6.36210	6,415.300	6.33	0.00	0	0.00
R204	On 07/02/2013	Bond Future	7.45	Put	8.46000		0.00846	10.88000	0.01088	8.460	6.33	0.00	0	0.00
R204	On 07/02/2013	Bond Future	7.95	Call	8,749.38000		8.74938	8,693.96000	8.69396	8,749.380	6.33	0.00	0	0.00
R204	On 07/02/2013	Bond Future	7.95	Put	0.41000		0.00041	0.61000	0.00061	0.410	6.33	0.00	0	0.00
R204	On 07/02/2013	Bond Future	8.00	Call	8,979.82000		8.97982	8,924.35000	8.92435	8,979.820	6.33	0.00	0	0.00
R204	On 07/02/2013	Bond Future	8.00	Put	0.29000		0.00029	0.44000	0.00044	0.290	6.33	0.00	0	0.00
R204	On 07/02/2013	Bond Future	8.05	Call	9,209.66000		9.20966	9,154.14000	9.15414	9,209.660	6.33	0.00	0	0.00
R204	On 07/02/2013	Bond Future	8.05	Put	0.21000		0.00021	0.31000	0.00031	0.210	6.33	0.00	0	0.00
R204	On 02/05/2013	Bond Future			6.18727		111.49981	6.19863	111.44382		6.09	0.00	0	24.00
R204	On 02/05/2013	Bond Future	6.30	Call	1,987.14000		1.98714	1,973.53000	1.97353	1,987.140	6.11	0.00	0	0.00
R204	On 02/05/2013	Bond Future	6.30	Put	1,433.08000		1.43308	1,475.46000	1.47546	1,433.080	6.11	0.00	0	0.00
R204	On 02/05/2013	Bond Future	6.31	Call	2,014.73000		2.01473	2,000.85000	2.00085	2,014.730	6.11	0.00	0	0.00
R204	On 02/05/2013	Bond Future	6.31	Put	1,411.69000		1.41169	1,453.80000	1.45380	1,411.690	6.11	0.00	0	0.00
R204	On 02/05/2013	Bond Future	6.29	Call	1,959.75000		1.95975	1,946.41000	1.94641	1,959.750	6.10	0.00	0	0.00
R204	On 02/05/2013	Bond Future	6.29	Put	1,454.70000		1.45470	1,497.35000	1.49735	1,454.700	6.10	0.00	0	0.00
R204	On 07/11/2013	Bond Future			6.27236		110.58743	6.28514	110.52985		6.15	0.00	0	0.00
R204	On 07/11/2013	Bond Future	6.30	Call	2,638.51000		2.63851	2,620.32000	2.62032	2,638.510	6.13	0.00	0	0.00
R204	On 07/11/2013	Bond Future	6.30	Put	2,514.03000		2.51403	2,553.42000	2.55342	2,514.030	6.13	0.00	0	0.00
R204	On 07/11/2013	Bond Future	6.31	Call	2,661.31000		2.66131	2,642.96000	2.64296	2,661.310	6.13	0.00	0	0.00
R204	On 07/11/2013	Bond Future	6.31	Put	2,491.83000		2.49183	2,531.06000	2.53106	2,491.830	6.13	0.00	0	0.00
R204	On 07/11/2013	Bond Future	7.00	Call	4,534.47000		4.53447	4,504.82000	4.50482	4,534.470	6.31	0.00	0	0.00
R204	On 07/11/2013	Bond Future	7.00	Put	1,315.28000		1.31528	1,343.21000	1.34321	1,315.280	6.31	0.00	0	180.00
R204	On 07/11/2013	Bond Future	6.29	Call	2,615.82000		2.61582	2,597.79000	2.59779	2,615.820	6.13	0.00	0	0.00
R204	On 07/11/2013	Bond Future	6.29	Put	2,536.36000		2.53636	2,575.91000	2.57591	2,536.360	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

Contract Details			Strike	Call / Put	MTM Yield	MarkPrice	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
R206	On 07/02/2013	Bond Future			5.06009	102.74671	5.05955	102.74720		0.63	0.00	0	1,120.00
R206	On 07/02/2013	Bond Future	4.76	Call	18.92000	0.01892	20.47000	0.02047	18.920	0.62	0.00	0	0.00
R206	On 07/02/2013	Bond Future	4.76	Put	291.57000	0.29157	292.63000	0.29263	291.570	0.62	0.00	0	0.00
R206	On 07/02/2013	Bond Future	5.00	Call	78.87000	0.07887	81.63000	0.08163	78.870	0.63	0.00	0	0.00
R206	On 07/02/2013	Bond Future	5.00	Put	133.37000	0.13337	135.64000	0.13564	133.370	0.63	0.00	0	0.00
R206	On 07/02/2013	Bond Future	5.95	Call	802.15000	0.80215	802.70000	0.80270	802.150	0.69	0.00	0	0.00
R206	On 07/02/2013	Bond Future	5.95	Put	0.19000	0.00019	0.25000	0.00025	0.190	0.69	0.00	0	0.00
R206	On 07/02/2013	Bond Future	6.00	Call	846.84000	0.84684	847.36000	0.84736	846.840	0.69	0.00	0	0.00
R206	On 07/02/2013	Bond Future	6.00	Put	0.12000	0.00012	0.15000	0.00015	0.120	0.69	0.00	0	0.00
R206	On 07/02/2013	Bond Future	6.05	Call	891.53000	0.89153	892.04000	0.89204	891.530	0.69	0.00	0	0.00
R206	On 07/02/2013	Bond Future	6.05	Put	0.07000	0.00007	0.09000	0.00009	0.070	0.69	0.00	0	0.00
R206	On 02/05/2013	Bond Future			4.94047	104.02669	4.93939	104.02743		0.51	0.00	0	23.00
R206	On 02/05/2013	Bond Future	3.40	Call	0.03000	0.00003	0.03000	0.00003	0.030	0.48	0.00	0	0.00
R206	On 02/05/2013	Bond Future	3.40	Put	1,061.58000	1.06158	1,060.84000	1.06084	1,061.580	0.48	0.00	0	0.00
R206	On 02/05/2013	Bond Future	3.41	Call	0.03000	0.00003	0.04000	0.00004	0.030	0.48	0.00	0	0.00
R206	On 02/05/2013	Bond Future	3.41	Put	1,054.63000	1.05463	1,053.90000	1.05390	1,054.630	0.48	0.00	0	0.00
R206	On 02/05/2013	Bond Future	3.39	Call	0.03000	0.00003	0.03000	0.00003	0.030	0.48	0.00	0	0.00
R206	On 02/05/2013	Bond Future	3.39	Put	1,068.53000	1.06853	1,067.79000	1.06779	1,068.530	0.48	0.00	0	0.00
R206	On 07/11/2013	Bond Future			3.20318	103.17054	3.19901	103.17129		0.15	0.00	0	0.00
R206	On 07/11/2013	Bond Future	4.30	Call	203.16000	0.20316	203.95000	0.20395	203.160	0.15	0.00	0	0.00
R206	On 07/11/2013	Bond Future	4.30	Put	6.22000	0.00622	6.26000	0.00626	6.220	0.15	0.00	0	0.00
R206	On 07/11/2013	Bond Future	4.31	Call	204.79000	0.20479	205.58000	0.20558	204.790	0.15	0.00	0	0.00
R206	On 07/11/2013	Bond Future	4.31	Put	6.06000	0.00606	6.10000	0.00610	6.060	0.15	0.00	0	0.00
R206	On 07/11/2013	Bond Future	4.29	Call	201.53000	0.20153	202.32000	0.20232	201.530	0.15	0.00	0	0.00
R206	On 07/11/2013	Bond Future	4.29	Put	6.39000	0.00639	6.43000	0.00643	6.390	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			6.43010	105.07679	6.44615	104.98583		7.27	735,537,530.00	7,000	11,310.00

Contract Details			Strike	Call / Put	MTM	Yield	MarkPrice	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
R207	On 07/02/2013	Bond Future	7.66	Call	6,714.45000		6.71445	6,628.50000	6.62850	6,714.450	7.65	0.00	0	0.00
R207	On 07/02/2013	Bond Future	7.66	Put	18.05000		0.01805	23.06000	0.02306	18.050	7.65	0.00	0	0.00
R207	On 07/02/2013	Bond Future	7.80	Call	7,433.61000		7.43361	7,345.52000	7.34552	7,433.610	7.65	0.00	0	0.00
R207	On 07/02/2013	Bond Future	7.80	Put	8.93000		0.00893	11.80000	0.01180	8.930	7.65	0.00	0	0.00
R207	On 07/02/2013	Bond Future	8.20	Call	9,469.78000		9.46978	9,379.25000	9.37925	9,469.780	7.65	0.00	0	0.00
R207	On 07/02/2013	Bond Future	8.20	Put	0.92000		0.00092	1.35000	0.00135	0.920	7.65	0.00	0	0.00
R207	On 07/02/2013	Bond Future	8.25	Call	9,721.29000		9.72129	9,630.66000	9.63066	9,721.290	7.65	0.00	0	0.00
R207	On 07/02/2013	Bond Future	8.25	Put	0.67000		0.00067	1.00000	0.00100	0.670	7.65	0.00	0	0.00
R207	On 07/02/2013	Bond Future	8.30	Call	9,972.05000		9.97205	9,881.34000	9.88134	9,972.050	7.65	0.00	0	0.00
R207	On 07/02/2013	Bond Future	8.30	Put	0.49000		0.00049	0.74000	0.00074	0.490	7.65	0.00	0	0.00
R207	On 02/05/2013	Bond Future			6.47470		106.38575	6.49141	106.29392		7.45	0.00	0	0.00
R207	On 02/05/2013	Bond Future	6.45	Call	1,910.34000		1.91034	1,885.51000	1.88551	1,910.340	7.44	0.00	0	0.00
R207	On 02/05/2013	Bond Future	6.45	Put	2,046.25000		2.04625	2,113.25000	2.11325	2,046.250	7.44	0.00	0	0.00
R207	On 02/05/2013	Bond Future	6.46	Call	1,937.41000		1.93741	1,912.18000	1.91218	1,937.410	7.44	0.00	0	0.00
R207	On 02/05/2013	Bond Future	6.46	Put	2,018.27000		2.01827	2,084.87000	2.08487	2,018.270	7.44	0.00	0	0.00
R207	On 02/05/2013	Bond Future	6.44	Call	1,883.50000		1.88350	1,859.07000	1.85907	1,883.500	7.44	0.00	0	0.00
R207	On 02/05/2013	Bond Future	6.44	Put	2,074.50000		2.07450	2,141.90000	2.14190	2,074.500	7.44	0.00	0	0.00
R207	On 07/11/2013	Bond Future			6.57642		105.72400	6.59490	105.62958		7.67	0.00	0	0.00
R207	On 07/11/2013	Bond Future	6.70	Call	3,397.21000		3.39721	3,359.59000	3.35959	3,397.210	7.66	0.00	0	0.00
R207	On 07/11/2013	Bond Future	6.70	Put	2,767.79000		2.76779	2,824.59000	2.82459	2,767.790	7.66	0.00	0	0.00
R207	On 07/11/2013	Bond Future	6.71	Call	3,424.35000		3.42435	3,386.47000	3.38647	3,424.350	7.66	0.00	0	0.00
R207	On 07/11/2013	Bond Future	6.71	Put	2,744.21000		2.74421	2,800.75000	2.80075	2,744.210	7.66	0.00	0	0.00
R207	On 07/11/2013	Bond Future	6.69	Call	3,370.18000		3.37018	3,332.82000	3.33282	3,370.180	7.66	0.00	0	0.00
R207	On 07/11/2013	Bond Future	6.69	Put	2,791.52000		2.79152	2,848.58000	2.84858	2,791.520	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

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			6.52901		103.87004	6.54500	103.76959		8.54	3,323,841.28	32	18,966.00
R208	On 07/02/2013	Bond Future	8.00	Call	8,754.98000		8.75498	8,657.43000	8.65743	8,754.980	9.00	0.00	0	0.00
R208	On 07/02/2013	Bond Future	8.00	Put	8.91000		0.00891	11.81000	0.01181	8.910	9.00	0.00	0	0.00
R208	On 07/02/2013	Bond Future	8.05	Call	9,033.44000		9.03344	8,935.35000	8.93535	9,033.440	9.00	0.00	0	0.00
R208	On 07/02/2013	Bond Future	8.05	Put	6.92000		0.00692	9.28000	0.00928	6.920	9.00	0.00	0	0.00
R208	On 07/02/2013	Bond Future	8.83	Call	13,267.28000		13.26728	13,166.87000	13.16687	13,267.280	9.00	0.00	0	0.00
R208	On 07/02/2013	Bond Future	8.83	Put	0.07000		0.00007	0.11000	0.00011	0.070	9.00	0.00	0	0.00
R208	On 07/02/2013	Bond Future	6.00	Call	315.54000		0.31554	320.48000	0.32048	315.540	8.31	0.00	0	12,250.00
R208	On 07/02/2013	Bond Future	6.00	Put	3,709.01000		3.70901	3,814.40000	3.81440	3,709.010	8.31	0.00	0	0.00
R208	On 07/02/2013	Bond Future	7.78	Call	7,524.76000		7.52476	7,430.93000	7.43093	7,524.760	9.00	0.00	0	0.00
R208	On 07/02/2013	Bond Future	7.78	Put	25.36000		0.02536	31.98000	0.03198	25.360	9.00	0.00	0	0.00
R208	On 07/02/2013	Bond Future	7.85	Call	7,916.71000		7.91671	7,821.41000	7.82141	7,916.710	9.00	0.00	0	0.00
R208	On 07/02/2013	Bond Future	7.85	Put	18.39000		0.01839	23.54000	0.02354	18.390	9.00	0.00	0	0.00
R208	On 07/02/2013	Bond Future	7.95	Call	8,475.97000		8.47597	8,379.05000	8.37905	8,475.970	9.00	0.00	0	0.00
R208	On 07/02/2013	Bond Future	7.95	Put	11.41000		0.01141	14.94000	0.01494	11.410	9.00	0.00	0	0.00
R208	On 02/05/2013	Bond Future			6.56979		101.77044	6.58635	101.66901		9.01	0.00	0	47.00
R208	On 02/05/2013	Bond Future	6.66	Call	2,563.72000		2.56372	2,532.01000	2.53201	2,563.720	8.99	0.00	0	0.00
R208	On 02/05/2013	Bond Future	6.66	Put	2,012.71000		2.01271	2,082.43000	2.08243	2,012.710	8.99	0.00	0	0.00
R208	On 02/05/2013	Bond Future	6.64	Call	2,498.99000		2.49899	2,468.17000	2.46817	2,498.990	8.98	0.00	0	0.00
R208	On 02/05/2013	Bond Future	6.64	Put	2,069.82000		2.06982	2,140.43000	2.14043	2,069.820	8.98	0.00	0	0.00
R208	On 02/05/2013	Bond Future	6.65	Call	2,531.24000		2.53124	2,499.98000	2.49998	2,531.240	8.99	0.00	0	0.00
R208	On 02/05/2013	Bond Future	6.65	Put	2,041.12000		2.04112	2,111.29000	2.11129	2,041.120	8.99	0.00	0	0.00
R208	On 07/11/2013	Bond Future			6.66601		101.27092	6.68408	101.16663		9.38	0.00	0	0.00
R208	On 07/11/2013	Bond Future	6.81	Call	4,012.56000		4.01256	3,971.07000	3.97107	4,012.560	9.34	0.00	0	0.00
R208	On 07/11/2013	Bond Future	6.81	Put	3,185.24000		3.18524	3,248.04000	3.24804	3,185.240	9.34	0.00	0	0.00
R208	On 07/11/2013	Bond Future	7.50	Call	6,422.16000		6.42216	6,362.31000	6.36231	6,422.160	9.60	0.00	0	0.00
R208	On 07/11/2013	Bond Future	7.50	Put	1,744.51000		1.74451	1,788.95000	1.78895	1,744.510	9.60	0.00	0	230.00
R208	On 07/11/2013	Bond Future	6.79	Call	3,951.95000		3.95195	3,911.01000	3.91101	3,951.950	9.34	0.00	0	0.00

Contract Details			Strike	Call / Put	MTM	Yield	MarkPrice	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
R208	On 07/11/2013	Bond Future	6.79	Put	3,239.04000		3.23904	3,302.39000	3.30239	3,239.040	9.34	0.00	0	0.00
R208	On 07/11/2013	Bond Future	6.80	Call	3,982.20000		3.98220	3,940.98000	3.94098	3,982.200	9.34	0.00	0	0.00
R208	On 07/11/2013	Bond Future	6.80	Put	3,212.06000		3.21206	3,275.13000	3.27513	3,212.060	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
R209	On 07/02/2013	Bond Future			8.18973		82.32121	8.21083	82.13826		15.91	1,646,424.20	20	11,354.00
R209	On 07/02/2013	Bond Future	8.63	Call	4,408.03000		4.40803	4,309.02000	4.30902	4,408.030	15.97	0.00	0	0.00
R209	On 07/02/2013	Bond Future	8.63	Put	721.21000		0.72121	805.15000	0.80515	721.210	15.97	0.00	0	11,000.00
R209	On 07/02/2013	Bond Future	8.83	Call	5,683.32000		5.68332	5,559.56000	5.55956	5,683.320	16.07	0.00	0	0.00
R209	On 07/02/2013	Bond Future	8.83	Put	408.78000		0.40878	467.97000	0.46797	408.780	16.07	0.00	0	14,000.00
R209	On 07/02/2013	Bond Future	8.95	Call	6,485.85000		6.48585	6,349.39000	6.34939	6,485.850	16.13	0.00	0	0.00
R209	On 07/02/2013	Bond Future	8.95	Put	283.52000		0.28352	330.01000	0.33001	283.520	16.13	0.00	0	0.00
R209	On 07/02/2013	Bond Future	9.06	Call	7,236.23000		7.23623	7,089.76000	7.08976	7,236.230	16.19	0.00	0	0.00
R209	On 07/02/2013	Bond Future	9.06	Put	199.33000		0.19933	235.81000	0.23581	199.330	16.19	0.00	0	0.00
R209	On 07/02/2013	Bond Future	9.10	Call	7,511.30000		7.51130	7,361.59000	7.36159	7,511.300	16.21	0.00	0	0.00
R209	On 07/02/2013	Bond Future	9.10	Put	174.63000		0.17463	207.87000	0.20787	174.630	16.21	0.00	0	0.00
R209	On 07/02/2013	Bond Future	9.00	Call	6,825.64000		6.82564	6,684.43000	6.68443	6,825.640	16.16	0.00	0	0.00
R209	On 07/02/2013	Bond Future	9.00	Put	242.09000		0.24209	283.83000	0.28383	242.090	16.16	0.00	0	0.00
R209	On 07/02/2013	Bond Future	9.05	Call	7,167.60000		7.16760	7,021.97000	7.02197	7,167.600	16.18	0.00	0	0.00
R209	On 07/02/2013	Bond Future	9.05	Put	205.95000		0.20595	243.27000	0.24327	205.950	16.18	0.00	0	0.00
R209	On 02/05/2013	Bond Future			8.24788		80.20455	8.26949	80.01943		18.24	0.00	0	33.00
R209	On 02/05/2013	Bond Future	8.01	Call	2,705.26000		2.70526	2,662.90000	2.66290	2,705.260	18.01	0.00	0	0.00
R209	On 02/05/2013	Bond Future	8.01	Put	4,787.91000		4.78791	4,930.67000	4.93067	4,787.910	18.01	0.00	0	0.00
R209	On 02/05/2013	Bond Future	7.99	Call	2,634.68000		2.63468	2,593.56000	2.59356	2,634.680	18.01	0.00	0	0.00

Contract Details			Strike	Call / Put	MTM	Yield	MarkPrice	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
R209	On 02/05/2013	Bond Future	7.99	Put	4,896.24000		4.89624	5,040.24000	5.04024	4,896.240	18.01	0.00	0	0.00
R209	On 02/05/2013	Bond Future	8.00	Call	2,669.93000		2.66993	2,628.19000	2.62819	2,669.930	18.01	0.00	0	0.00
R209	On 02/05/2013	Bond Future	8.00	Put	4,841.96000		4.84196	4,985.34000	4.98534	4,841.960	18.01	0.00	0	0.00
R209	On 07/11/2013	Bond Future			8.38165		79.34274	8.40449	79.15235		21.38	0.00	0	0.00
R209	On 07/11/2013	Bond Future	8.81	Call	8,193.31000		8.19331	8,102.38000	8.10238	8,193.310	21.43	0.00	0	0.00
R209	On 07/11/2013	Bond Future	8.81	Put	4,738.08000		4.73808	4,837.54000	4.83754	4,738.080	21.43	0.00	0	0.00
R209	On 07/11/2013	Bond Future	9.50	Call	11,439.13000		11.43913	11,322.70000	11.32270	11,439.130	21.99	0.00	0	0.00
R209	On 07/11/2013	Bond Future	9.50	Put	2,896.54000		2.89654	2,970.50000	2.97050	2,896.540	21.99	0.00	0	180.00
R209	On 07/11/2013	Bond Future	8.79	Call	8,103.81000		8.10381	8,013.67000	8.01367	8,103.810	21.41	0.00	0	0.00
R209	On 07/11/2013	Bond Future	8.79	Put	4,804.62000		4.80462	4,904.87000	4.90487	4,804.620	21.41	0.00	0	0.00
R209	On 07/11/2013	Bond Future	8.80	Call	8,148.52000		8.14852	8,057.98000	8.05798	8,148.520	21.42	0.00	0	0.00
R209	On 07/11/2013	Bond Future	8.80	Put	4,771.25000		4.77125	4,871.10000	4.87110	4,771.250	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			165.88861		165.88861	164.69569	164.69569			0.00	0	1,212.00
R210	On 07/02/2013	Bond Future	156.99	Call	8,898.61000		8.89861	7,705.69000	7.70569	8,898.610		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	8,888.61000		8.88861	7,695.69000	7.69569	8,888.610		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	8,878.61000		8.87861	7,685.69000	7.68569	8,878.610		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			166.27964		166.27964	165.07149	165.07149			0.00	0	7.00

Contract Details			Strike	Call / Put	MTM	Yield	MarkPrice	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
R210	On 02/05/2013	Bond Future	161.14	Call	5,139.64000		5.13964	3,931.49000	3.93149	5,139.640		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	5,129.64000		5.12964	3,921.49000	3.92149	5,129.640		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	5,119.64000		5.11964	3,911.49000	3.91149	5,119.640		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			125.76342		125.76342	125.74653	125.74653			0.00	0	522.00
R211	On 07/02/2013	Bond Future	122.99	Call	2,773.42000		2.77342	2,756.53000	2.75653	2,773.420		0.00	0	0.00
R211	On 07/02/2013	Bond Future	122.99	Put	0.00000		0.00000	0.00000	0.00000	0.000		0.00	0	0.00
R211	On 07/02/2013	Bond Future	123.00	Call	2,763.42000		2.76342	2,746.53000	2.74653	2,763.420		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	2,753.42000		2.75342	2,736.53000	2.73653	2,753.420		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			127.46487		127.46487	127.44836	127.44836			0.00	0	7.00
R211	On 02/05/2013	Bond Future	125.69	Call	1,774.87000		1.77487	1,758.36000	1.75836	1,774.870		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	1,764.87000		1.76487	1,748.36000	1.74836	1,764.870		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	1,754.87000		1.75487	1,738.36000	1.73836	1,754.870		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			132.69063		132.69063	132.66948	132.66948			0.00	0	3,064.00
R212	On 07/02/2013	Bond Future	128.99	Call	3,700.63000		3.70063	3,679.48000	3.67948	3,700.630		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	3,690.63000		3.69063	3,669.48000	3.66948	3,690.630		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

Contract Details			Strike	Call / Put	MTM	Yield	MarkPrice	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
R212	On 07/02/2013	Bond Future	129.01	Call	3,680.63000		3.68063	3,659.48000	3.65948	3,680.630		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			134.48583		134.48583	134.46500	134.46500			0.00	0	11.00
R212	On 02/05/2013	Bond Future	131.09	Call	3,395.83000		3.39583	3,375.00000	3.37500	3,395.830		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	3,385.83000		3.38583	3,365.00000	3.36500	3,385.830		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	3,375.83000		3.37583	3,355.00000	3.35500	3,375.830		0.00	0	0.00
R212	On 02/05/2013	Bond Future	131.11	Put	0.00000		0.00000	0.00000	0.00000	0.000		0.00	0	0.00
R212	On 31/01/2022	Price Contribution			100.00000		100.00000	100.00000	100.00000			0.00	0	0.00
R213	On 07/02/2013	Bond Future			7.90590		94.55481	7.91686	94.45705		15.76	0.00	0	9,399.00
R213	On 07/02/2013	Bond Future	8.90	Call	8,487.46000		8.48746	8,419.30000	8.41930	8,487.460		0.00	0	0.00
R213	On 07/02/2013	Bond Future	8.90	Put	204.73000		0.20473	234.33000	0.23433	204.730		0.00	0	0.00
R213	On 07/02/2013	Bond Future	8.95	Call	8,845.65000		8.84565	8,774.58000	8.77458	8,845.650		0.00	0	0.00
R213	On 07/02/2013	Bond Future	8.95	Put	175.86000		0.17586	202.55000	0.20255	175.860		0.00	0	0.00
R213	On 07/02/2013	Bond Future	9.00	Call	9,204.84000		9.20484	9,131.06000	9.13106	9,204.840		0.00	0	0.00
R213	On 07/02/2013	Bond Future	9.00	Put	150.66000		0.15066	174.64000	0.17464	150.660		0.00	0	0.00
R213	On 07/02/2013	Bond Future	9.05	Call	9,564.66000		9.56466	9,488.37000	9.48837	9,564.660		0.00	0	0.00
R213	On 07/02/2013	Bond Future	9.05	Put	128.73000		0.12873	150.20000	0.15020	128.730		0.00	0	0.00
R213	On 02/05/2013	Bond Future			7.96248		92.19756	7.97369	92.09887			0.00	0	5.00
R213	On 02/05/2013	Bond Future	7.86	Call	3,448.14000		3.44814	3,440.88000	3.44088	3,448.140		0.00	0	0.00
R213	On 02/05/2013	Bond Future	7.86	Put	4,357.59000		4.35759	4,449.02000	4.44902	4,357.590		0.00	0	0.00
R213	On 02/05/2013	Bond Future	7.84	Call	3,367.82000		3.36782	3,361.21000	3.36121	3,367.820		0.00	0	0.00
R213	On 02/05/2013	Bond Future	7.84	Put	4,456.29000		4.45629	4,548.37000	4.54837	4,456.290		0.00	0	0.00
R213	On 02/05/2013	Bond Future	7.85	Call	3,407.85000		3.40785	3,400.91000	3.40091	3,407.850		0.00	0	0.00
R213	On 02/05/2013	Bond Future	7.85	Put	4,406.75000		4.40675	4,498.50000	4.49850	4,406.750		0.00	0	0.00
R213	On 07/11/2013	Bond Future			8.09641		91.28398	8.10831	91.18238		18.21	0.00	0	0.00
R213	On 07/11/2013	Bond Future	8.61	Call	8,543.11000		8.54311	8,505.02000	8.50502	8,543.110		0.00	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 07/11/2013	Bond Future	8.61	Put	4,304.19000		4.30419	4,367.70000	4.36770	4,304.190	18.29	0.00	0	0.00
R213	On 07/11/2013	Bond Future	8.59	Call	8,447.32000		8.44732	8,409.71000	8.40971	8,447.320	18.27	0.00	0	0.00
R213	On 07/11/2013	Bond Future	8.59	Put	4,368.00000		4.36800	4,431.99000	4.43199	4,368.000	18.27	0.00	0	0.00
R213	On 07/11/2013	Bond Future	8.60	Call	8,495.17000		8.49517	8,457.32000	8.45732	8,495.170	18.28	0.00	0	0.00
R213	On 07/11/2013	Bond Future	8.60	Put	4,335.99000		4.33599	4,399.74000	4.39974	4,335.990	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			8.22438		84.17795	8.24548	83.98427		17.39	0.00	0	1,714.00
R214	On 07/02/2013	Bond Future	8.59	Call	4,288.73000		4.28873	4,199.92000	4.19992	4,288.730	17.44	0.00	0	0.00
R214	On 07/02/2013	Bond Future	8.59	Put	1,037.63000		1.03763	1,142.50000	1.14250	1,037.630	17.44	0.00	0	0.00
R214	On 07/02/2013	Bond Future	8.60	Call	4,349.71000		4.34971	4,259.51000	4.25951	4,349.710	17.44	0.00	0	0.00
R214	On 07/02/2013	Bond Future	8.60	Put	1,012.73000		1.01273	1,116.21000	1.11621	1,012.730	17.44	0.00	0	0.00
R214	On 07/02/2013	Bond Future	8.61	Call	4,410.99000		4.41099	4,319.42000	4.31942	4,410.990	17.45	0.00	0	0.00
R214	On 07/02/2013	Bond Future	8.61	Put	988.30000		0.98830	1,090.41000	1.09041	988.300	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			1.39540		1.39540	1.39480	1.39480		12.97	0.00	0	0.00
YUAN/R	On 14/12/2012	Foreign Exchange Future	1.18	Call	2,174.00000		0.21740	2,168.00280	0.21680	2,174.000	22.66	0.00	0	0.00
YUAN/R	On 14/12/2012	Foreign Exchange Future	1.18	Put	0.00000		0.00000	0.00280	0.00000	0.000	22.66	0.00	0	0.00
YUAN/R	On 14/12/2012	Foreign Exchange Future	1.23	Call	1,674.00010		0.16740	1,668.00250	0.16680	1,674.000	25.58	0.00	0	0.00
YUAN/R	On 14/12/2012	Foreign Exchange Future	1.23	Put	0.00010		0.00000	0.00250	0.00000	0.000	25.58	0.00	0	0.00
YUAN/R	On 14/12/2012	Foreign Exchange Future	1.28	Call	1,174.01470		0.11740	1,168.01150	0.11680	1,174.015	23.54	0.00	0	0.00
YUAN/R	On 14/12/2012	Foreign Exchange Future	1.28	Put	0.01470		0.00000	0.01150	0.00000	0.015	23.54	0.00	0	0.00
YUAN/R	On 14/12/2012	Foreign Exchange Future	1.34	Call	554.64000		0.05546	548.88200	0.05489	554.640	16.16	0.00	0	0.00
YUAN/R	On 14/12/2012	Foreign Exchange Future	1.34	Put	0.64000		0.00006	0.88200	0.00009	0.640	16.16	0.00	0	0.00
YUAN/R	On 14/12/2012	Foreign Exchange Future	1.35	Call	455.35210		0.04554	449.93750	0.04499	455.352	14.97	0.00	0	0.00

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest	
YUAN/R	On 14/12/2012	Foreign Exchange Future	1.35	Put	1.35210	0.00014	1.93750	0.00019	1.352	14.97	0.00	0	0.00
YUAN/R	On 18/03/2013	Foreign Exchange Future			1.40240	1.40240	1.40220	1.40220		13.64	0.00	0	0.00
YUAN/R	On 18/03/2013	Foreign Exchange Future	1.30	Call	1,083.65210	0.10837	1,086.33520	0.10863	1,083.652	13.02	0.00	0	0.00
YUAN/R	On 18/03/2013	Foreign Exchange Future	1.30	Put	59.65210	0.00597	64.33520	0.00643	59.652	13.02	0.00	0	0.00
YUAN/R	On 18/03/2013	Foreign Exchange Future	1.31	Call	998.69990	0.09987	1,001.89980	0.10019	998.700	13.02	0.00	0	0.00
YUAN/R	On 18/03/2013	Foreign Exchange Future	1.31	Put	74.69990	0.00747	79.89980	0.00799	74.700	13.02	0.00	0	0.00
YUAN/R	On 18/03/2013	Foreign Exchange Future	1.29	Call	1,171.10450	0.11711	1,173.26430	0.11733	1,171.104	13.03	0.00	0	0.00
YUAN/R	On 18/03/2013	Foreign Exchange Future	1.29	Put	47.10450	0.00471	51.26430	0.00513	47.104	13.03	0.00	0	0.00
YUAN/R	On 14/06/2013	Foreign Exchange Future			1.41270	1.41270	1.41000	1.41000			0.00	0	0.00
YUAN/R	On 14/06/2013	Foreign Exchange Future	1.40	Call	127.00000	0.01270	0.00000	0.00000	127.000		0.00	0	0.00
YUAN/R	On 14/06/2013	Foreign Exchange Future	1.40	Put	0.00000	0.00000	0.00000	0.00000	0.000		0.00	0	0.00
YUAN/R	On 14/06/2013	Foreign Exchange Future	1.41	Call	27.00000	0.00270	0.00000	0.00000	27.000		0.00	0	0.00
YUAN/R	On 14/06/2013	Foreign Exchange Future	1.41	Put	0.00000	0.00000	0.00000	0.00000	0.000		0.00	0	0.00
YUAN/R	On 14/06/2013	Foreign Exchange Future	1.39	Call	227.00000	0.02270	0.00000	0.00000	227.000		0.00	0	0.00
YUAN/R	On 14/06/2013	Foreign Exchange Future	1.39	Put	0.00000	0.00000	0.00000	0.00000	0.000		0.00	0	0.00

Total for Derivatives : **2,914,121,736.25** **129,485** **1 822 814.00**

j-Bonds

AA02	On 28/03/2016	Spot Bond			100.19948	13.53355	100.19948	13.50034		0.00	0	0.00
AA03	On 11/05/2015	Spot Bond			111.91291	20.14480	111.91291	20.09540		0.00	0	0.00
AA04	On 22/03/2017	Spot Bond			100.28788	8.84796	100.28788	8.82623		0.00	0	1,000,000.00
AA05	On 22/03/2019	Spot Bond			107.66087	10.87672	107.66087	10.85086		0.00	0	8,000,000.00
AB010	On 21/11/2022	Spot Bond			100.00000	0.08150	100.00000	0.08089		0.00	0	0.00
AB011	On 21/11/2023	Spot Bond			100.00000	0.04075	100.00000	0.04045		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
AB012	On 21/11/2022	Spot Bond	8.00000	44.98970	8.00000	44.97058			0.00	0	0.00
AB013	On 21/11/2023	Spot Bond	8.00000	107.23181	8.00000	107.18623			0.00	0	0.00
AB06	On 27/03/2015	Spot Bond	103.39172	23.05283	103.39172	22.99982			0.00	0	13,610,000.00
AB07	On 07/03/2014	Spot Bond	104.36845	43.09607	104.36845	42.99620			0.00	0	7,900,000.00
AB08	On 03/05/2017	Spot Bond	101.36321	10.01282	101.36321	9.98826			0.00	0	0.00
AB09	On 03/05/2017	Spot Bond	113.91613	11.70790	113.91613	11.67877			0.00	0	5,000,000.00
ABCL1	On 22/09/2013	Spot Bond	100.27783	66.24250	100.27783	66.07986			0.00	0	0.00
ABCP11	On 31/03/2013	Spot Bond	211.62296	63.41580	211.62296	63.19050			0.00	0	0.00
ABCP12	On 20/09/2014	Spot Bond	129.44081	26.92127	129.44081	26.83950			0.00	0	300,000.00
ABCP13	On 07/12/2023	Spot Bond	262.36064	2.15508	262.36064	2.14517			0.00	0	0.00
ABFN04	On 25/02/2015	Spot Bond	100.84946	19.99479	100.84946	19.94599			0.00	0	0.00
ABFN05	On 17/03/2014	Spot Bond	100.44837	45.48670	100.44837	45.37486		1,004,483,700,000.00	10,000,000	2,400,000.00	
ABFN06	On 17/03/2016	Spot Bond	100.42180	14.11432	100.42180	14.07963			0.00	0	0.00
ABFN07	On 17/03/2018	Spot Bond	100.43468	9.09743	100.43468	9.07507			0.00	0	5,000,000.00
ABFN08	On 17/03/2020	Spot Bond	100.45423	8.59112	100.45423	8.56999			0.00	0	0.00
ABFN09	On 17/03/2026	Spot Bond	100.46712	8.66364	100.46712	8.64234			0.00	0	0.00
ABL10A	On 15/03/2015	Spot Bond	111.10270	25.09510	111.10270	25.03391			0.00	0	3,700,000.00
ABL10B	On 15/03/2015	Spot Bond	103.51808	24.47932	103.51808	24.41748			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM Yield	MarkPrice	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
ABL11A	On 29/09/2014	Spot Bond	105.34380	30.70174	105.34380	30.63006			0.00	0	0.00
ABL11B	On 29/09/2014	Spot Bond	101.94970	31.73789	101.94970	31.65880			0.00	0	0.00
ABL12B	On 08/03/2015	Spot Bond	101.07971	19.87557	101.07971	19.78250			0.00	0	0.00
ABL13	On 11/10/2016	Spot Bond	99.99989	12.61444	99.99989	12.58387			0.00	0	0.00
ABL14	On 09/10/2015	Spot Bond	100.00000	14.42379	100.00000	14.31552			0.00	0	2,000,000.00
ABL15	On 09/10/2017	Spot Bond	100.00000	3.60595	100.00000	3.57888			0.00	0	0.00
ABL7	On 18/02/2013	Spot Bond	103.66357	88.99117	103.66357	88.77935		248,792,568,000.00		2,400,000	1,293,000.00
ABL8A	On 19/09/2013	Spot Bond	107.24687	60.38373	107.24687	60.24066		17,459,790,436,000.00		162,800,000	42,100,000.00
ABL8B	On 19/09/2013	Spot Bond	102.43496	67.26773	102.43496	67.09940			0.00	0	0.00
ABL9	On 19/02/2013	Spot Bond	100.00000	86.16592	100.00000	85.96739			0.00	0	0.00
ABLC04	On 15/02/2013	Spot Bond	100.00000	85.08159	100.00000	84.88372			0.00	0	0.00
ABLC07	On 15/02/2013	Spot Bond	100.85053	87.29992	100.85053	87.09544			0.00	0	0.00
ABLI01	On 31/03/2013	Spot Bond	211.08307	63.47815	211.08307	63.25299			0.00	0	0.00
ABLI02	On 08/05/2014	Spot Bond	133.30786	35.01187	133.30786	34.90328			0.00	0	0.00
ABLI03	On 15/03/2015	Spot Bond	119.08892	19.47510	119.08892	19.41937			0.00	0	0.00
ABLI04	On 11/10/2016	Spot Bond	109.87287	8.32499	109.87287	8.30251			0.00	0	0.00
ABLS2A	On 13/07/2016	Spot Bond	118.65286	22.32639	118.65286	22.26994			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM Yield	MarkPrice	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
ABLS2B	On 13/07/2016	Spot Bond	99.88052	16.82983	99.88052	16.78910			0.00	0	0.00
ABLS3	On 31/03/2018	Spot Bond	100.32050	12.44771	100.32050	12.41747			0.00	0	0.00
ABLS4	On 29/03/2019	Spot Bond	100.26386	11.88847	100.26386	11.85928			0.00	0	0.00
ABLS5	On 29/06/2019	Spot Bond	100.35503	11.89879	100.35503	11.86112			0.00	0	0.00
ABLS11	On 29/06/2019	Spot Bond	104.30633	6.83738	104.30633	6.81978			0.00	0	0.00
ABN03U	On 12/03/2015	Spot Bond	100.00000	18.65783	100.00000	18.57397			0.00	0	0.00
ABN05	On 18/04/2021	Spot Bond	158.84518	3.24979	158.84518	3.23844			0.00	0	0.00
ABN07	On 13/06/2015	Spot Bond	152.12037	11.41548	152.12037	11.37700			0.00	0	0.00
ABN09	On 27/06/2023	Spot Bond	164.13952	4.77172	164.13952	4.75478			0.00	0	0.00
ABN13	On 04/03/2013	Spot Bond	141.35498	109.14501	141.35498	108.79320			0.00	0	0.00
ABN14	On 10/10/2033	Spot Bond	161.61787	3.12566	161.61787	3.11462			0.00	0	0.00
ABN17	On 31/03/2013	Spot Bond	211.55410	63.42374	211.55410	63.19847			0.00	0	0.00
ABN23	On 31/03/2013	Spot Bond	211.63281	63.41466	211.63281	63.18936			0.00	0	0.00
ABN32	On 31/03/2013	Spot Bond	100.00000	79.57849	100.00000	79.41060			0.00	0	0.00
ABN33	On 29/01/2018	Spot Bond	69.59203	6.66060	69.59203	6.65100			0.00	0	0.00
ABN34	On 29/01/2018	Spot Bond	69.59203	6.66060	69.59203	6.65100			0.00	0	0.00
ABN35	On 04/03/2013	Spot Bond	100.66669	83.04232	100.66669	82.85553			0.00	0	0.00
ABN37	On 07/07/2016	Spot Bond	84.61000	11.24512	84.61000	11.22625			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM Yield	MarkPrice	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
ABN38	On 17/08/2015	Spot Bond	93.01000	17.20224	93.01000	17.17128			0.00	0	0.00
ABN39	On 21/09/2016	Spot Bond	100.38164	10.68967	100.38164	10.66339			0.00	0	0.00
ABN40	On 29/09/2015	Spot Bond	95.94000	15.26357	95.94000	15.23546			0.00	0	0.00
ABN41	On 01/10/2014	Spot Bond	100.00000	28.71746	100.00000	28.66298			0.00	0	0.00
ABN42	On 16/11/2015	Spot Bond	94.42000	14.29342	94.42000	14.26741			0.00	0	0.00
ABN44	On 14/12/2015	Spot Bond	95.33000	13.39323	95.33000	13.36835			0.00	0	0.00
ABN45	On 23/02/2016	Spot Bond	89.17000	28.40281	89.17000	28.35242			0.00	0	0.00
ABN46	On 23/03/2016	Spot Bond	92.44000	26.36316	92.44000	26.31500			0.00	0	0.00
ABN47	On 05/04/2017	Spot Bond	100.10161	10.53408	100.10161	10.50117			0.00	0	0.00
ABN48	On 13/04/2017	Spot Bond	99.93416	10.35691	99.93416	10.32460			0.00	0	0.00
ABN49	On 12/04/2016	Spot Bond	90.18000	25.77299	90.18000	25.72676			0.00	0	0.00
ABN50	On 21/12/2014	Spot Bond	122.92857	18.66756	122.92857	18.63256			0.00	0	0.00
ABN51	On 09/09/2015	Spot Bond	111.67000	18.52787	111.67000	18.50537			0.00	0	0.00
ABN52	On 18/05/2016	Spot Bond	97.51000	21.91465	97.51000	21.87303			0.00	0	0.00
ABN53	On 01/06/2016	Spot Bond	95.63000	21.49218	95.63000	21.45193			0.00	0	0.00
ABN54	On 14/06/2016	Spot Bond	97.02000	20.75936	97.02000	20.72007			0.00	0	0.00
ABN55	On 27/06/2017	Spot Bond	100.23447	8.73468	100.23447	8.70706			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM Yield	MarkPrice	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
ABN56	On 15/09/2015	Spot Bond	119.76186	20.88887	119.76186	20.83478			0.00	0	0.00
ABN57	On 05/07/2013	Spot Bond	94.20000	72.76841	94.20000	72.63621			0.00	0	0.00
ABN58	On 16/07/2017	Spot Bond	99.90991	10.98747	99.90991	10.93919			0.00	0	0.00
ABN59	On 20/07/2016	Spot Bond	94.15000	18.81492	94.15000	18.78007			0.00	0	0.00
ABN60	On 23/08/2016	Spot Bond	94.84000	17.54270	94.84000	17.51005			0.00	0	0.00
ABN61	On 31/01/2025	Spot Bond	99.13676	3.21825	99.13676	3.20330			0.00	0	0.00
ABN62	On 31/03/2028	Spot Bond	143.60519	2.25614	143.60519	2.24944			0.00	0	0.00
ABN63	On 07/12/2033	Spot Bond	186.40405	1.89144	186.40405	1.88461			0.00	0	0.00
ABN64	On 12/10/2015	Spot Bond	100.00000	13.99500	100.00000	13.96823			0.00	0	0.00
ABN65	On 05/07/2013	Spot Bond	100.00000	67.88176	100.00000	67.75297			0.00	0	0.00
ABN66	On 21/11/2016	Spot Bond	100.00000	13.63556	100.00000	13.60919			0.00	0	0.00
ABS10	On 17/03/2018	Spot Bond	111.64771	11.80993	111.64771	11.78102			0.00	0	5,400,000.00
ABS5	On 01/05/2015	Spot Bond	108.15845	20.23719	108.15845	20.18892			0.00	0	4,900,000.00
ABS6	On 01/06/2020	Spot Bond	102.54996	8.40751	102.54996	8.38841		205,099,920.00	2,000	4,001,000.00	
ABS7	On 11/09/2026	Spot Bond	94.96915	11.31577	94.96915	11.29151			0.00	0	0.00
ABS9	On 17/03/2016	Spot Bond	108.39757	16.07163	108.39757	16.03323			0.00	0	0.00
ABSI1	On 11/06/2014	Spot Bond	122.68013	31.44414	122.68013	31.35267			0.00	0	0.00
ABSI1	On 11/06/2014	Spot Bond	4.00000	118.98149	4.00000	118.93466			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM Yield	MarkPrice	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
ABSI2	On 07/12/2023	Spot Bond	266.98405	2.11845	266.98405	2.10860			0.00	0	0.00
ABSI3	On 31/01/2017	Spot Bond	120.37770	5.43822	120.37770	5.42277			0.00	0	0.00
ABSI4	On 31/01/2022	Spot Bond	121.95151	3.54780	121.95151	3.53764			0.00	0	0.00
ACL001	On 31/07/2013	Spot Bond	99.40204	60.40528	99.40204	60.25972			0.00	0	0.00
ACL017	On 20/03/2013	Spot Bond	100.37243	99.66988	100.37243	99.40098			0.00	0	0.00
ACL019	On 20/06/2013	Spot Bond	100.40649	66.98392	100.40649	66.81927			0.00	0	0.00
ACL01U	On 30/06/2015	Spot Bond	100.00000	21.87315	100.00000	21.82016			0.00	0	0.00
ACL020	On 31/08/2013	Spot Bond	100.91878	56.68274	100.91878	56.54122			0.00	0	0.00
ACL024	On 20/04/2013	Spot Bond	99.79614	92.25666	99.79614	92.03041			0.00	0	0.00
ACL025	On 31/08/2013	Spot Bond	100.91878	56.68274	100.91878	56.54122			0.00	0	0.00
ACL026	On 08/05/2013	Spot Bond	101.24381	87.96869	101.24381	87.75998		404,975,240,000.00	4,000,000	2,000,000.00	
ACL027	On 20/05/2013	Spot Bond	107.32702	72.69935	107.32702	72.55368			0.00	0	0.00
ACL028	On 15/09/2015	Spot Bond	108.29483	23.49365	108.29483	23.43755			0.00	0	0.00
ACL029	On 20/08/2015	Spot Bond	101.29798	17.52061	101.29798	17.47767			0.00	0	0.00
ACL033	On 20/08/2015	Spot Bond	101.33324	17.75093	101.33324	17.70741			0.00	0	0.00
ACL036	On 20/08/2015	Spot Bond	101.83296	21.00919	101.83296	20.95746			0.00	0	0.00
ACL039	On 20/09/2013	Spot Bond	100.38145	66.72700	100.38145	66.56301			0.00	0	0.00
ACL041	On 20/09/2013	Spot Bond	100.37804	66.69196	100.37804	66.52807			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
ACL042	On 20/08/2015	Spot Bond	101.26271	17.29016	101.26271	17.24780				0.00	0	0.00
ACL047	On 22/10/2018	Spot Bond	53.29666	8.18909	53.29666	8.17952				0.00	0	0.00
ACL053	On 29/01/2013	Spot Bond	100.00000	90.09276	100.00000	89.87462				0.00	0	0.00
ACL054	On 29/01/2013	Spot Bond	100.00000	90.09276	100.00000	89.87462				0.00	0	0.00
ACL068	On 22/02/2014	Spot Bond	100.96976	39.12375	100.96976	39.02815				0.00	0	0.00
ACL070	On 31/12/2013	Spot Bond	100.25039	45.24078	100.25039	45.13093				0.00	0	0.00
ACL071	On 20/06/2015	Spot Bond	100.00000	17.46080	100.00000	17.42768				0.00	0	0.00
ACL073	On 20/09/2015	Spot Bond	100.00000	14.66183	100.00000	14.63401				0.00	0	0.00
ACL074	On 20/09/2015	Spot Bond	100.00000	14.66183	100.00000	14.63401				0.00	0	0.00
ACL075	On 20/09/2013	Spot Bond	100.42346	67.15911	100.42346	66.99400				0.00	0	0.00
ACL076	On 20/09/2015	Spot Bond	100.44432	19.02419	100.44432	18.97741				0.00	0	0.00
ACL077	On 20/09/2015	Spot Bond	100.49129	19.94132	100.49129	19.89227				0.00	0	0.00
ACL078	On 20/09/2015	Spot Bond	100.42335	18.61519	100.42335	18.56943				0.00	0	0.00
ACL080	On 20/09/2015	Spot Bond	100.43752	18.89155	100.43752	18.84510				0.00	0	0.00
ACL081	On 20/09/2015	Spot Bond	100.44375	19.01314	100.44375	18.96639				0.00	0	0.00
ACL082	On 30/07/2017	Spot Bond	101.50954	12.37145	101.50954	12.34388				0.00	0	0.00
ACL083	On 30/07/2017	Spot Bond	101.50954	12.37145	101.50954	12.34388				0.00	0	0.00

Contract Details	Strike	Call / Put	MTM Yield	MarkPrice	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
ACL084	On 30/07/2017	Spot Bond	101.51908	12.43575	101.51908	12.40802			0.00	0	0.00
ACL085	On 20/12/2015	Spot Bond	100.41204	14.88104	100.41204	14.84447			0.00	0	0.00
ACL086	On 30/07/2017	Spot Bond	101.51908	12.43575	101.51908	12.40802			0.00	0	0.00
ACL087	On 30/07/2017	Spot Bond	101.49999	12.30715	101.49999	12.27972			0.00	0	0.00
ACL088	On 20/12/2015	Spot Bond	78.26156	34.85319	78.26156	34.79819			0.00	0	0.00
ACL089	On 20/12/2014	Spot Bond	100.40403	23.74603	100.40403	23.68766			0.00	0	0.00
ACL090	On 20/12/2012	Spot Bond	100.37805	99.69948	100.37805	99.43120			0.00	0	12,000,000.00
ACL091	On 20/12/2013	Spot Bond	100.39793	45.76331	100.39793	45.65084			0.00	0	0.00
ACL092	On 26/12/2015	Spot Bond	100.28977	14.57497	100.28977	14.53918			0.00	0	0.00
ACL093	On 20/12/2013	Spot Bond	100.39793	45.76331	100.39793	45.65084			0.00	0	0.00
ACL094	On 20/12/2012	Spot Bond	100.37805	99.69948	100.37805	99.43120			0.00	0	0.00
ACL095	On 20/12/2018	Spot Bond	100.42907	9.45161	100.42907	9.42837			0.00	0	0.00
ACL096	On 20/06/2020	Spot Bond	100.44304	9.44484	100.44304	9.42161			0.00	0	0.00
ACL097	On 20/12/2025	Spot Bond	100.44869	9.45814	100.44869	9.43487			0.00	0	0.00
ACL098	On 20/12/2025	Spot Bond	100.43737	9.21413	100.43737	9.19147			0.00	0	0.00
ACL099	On 20/12/2013	Spot Bond	100.36953	45.36058	100.36953	45.24912			0.00	0	0.00
ACL100	On 20/12/2017	Spot Bond	100.41205	9.70033	100.41205	9.67648			0.00	0	0.00
ACL101	On 18/01/2013	Spot Bond	99.88150	92.50571	99.88150	92.27584			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM Yield	MarkPrice	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
ACL102	On 12/07/2013	Spot Bond	99.98291	63.24264	99.98291	63.08946			0.00	0	0.00
ACL103	On 18/01/2013	Spot Bond	99.88150	92.50571	99.88150	92.27584			0.00	0	0.00
ACL104	On 20/12/2019	Spot Bond	108.24656	11.63291	108.24656	11.60233			0.00	0	930,000.00
ACL114	On 20/03/2014	Spot Bond	100.37811	45.48139	100.37811	45.36963			0.00	0	0.00
ACL115	On 31/01/2014	Spot Bond	104.10799	47.13452	104.10799	47.02728			0.00	0	0.00
ACL116	On 31/01/2014	Spot Bond	101.33364	40.92412	101.33364	40.82380			0.00	0	0.00
ACL118	On 26/01/2021	Spot Bond	101.54682	8.15476	101.54682	8.13472			0.00	0	0.00
ACL120	On 26/01/2021	Spot Bond	102.38458	8.10338	102.38458	8.08334			0.00	0	0.00
ACL122	On 20/06/2016	Spot Bond	100.00000	8.73040	100.00000	8.71384			0.00	0	0.00
ACL123	On 27/01/2014	Spot Bond	101.42788	41.37025	101.42788	41.26875			0.00	0	0.00
ACL124	On 09/06/2018	Spot Bond	100.00000	3.70954	100.00000	3.70128			0.00	0	0.00
ACL125	On 20/09/2017	Spot Bond	100.00000	4.76194	100.00000	4.75128			0.00	0	0.00
ACL126	On 20/09/2016	Spot Bond	71.11496	13.19886	71.11496	13.17945			0.00	0	0.00
ACL127	On 20/09/2021	Spot Bond	132.65083	2.71466	132.65083	2.70703			0.00	0	0.00
ACL128	On 20/09/2021	Spot Bond	132.65812	2.81952	132.65812	2.81161			0.00	0	0.00
ACL129	On 20/09/2021	Spot Bond	100.42332	7.16550	100.42332	7.14789			0.00	0	0.00
ACL130	On 18/08/2014	Spot Bond	100.93790	27.45292	100.93790	27.38585			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM Yield	MarkPrice	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
ACL131	On 18/08/2014	Spot Bond	100.93790	27.45292	100.93790	27.38585			0.00	0	0.00
ACL132	On 27/01/2014	Spot Bond	101.42788	41.37025	101.42788	41.26875			0.00	0	0.00
ACL133	On 26/08/2014	Spot Bond	100.82870	27.10401	100.82870	27.03787			0.00	0	0.00
ACL134	On 20/09/2014	Spot Bond	100.40912	30.72348	100.40912	30.64796			0.00	0	0.00
ACL135	On 20/09/2014	Spot Bond	100.40572	30.68122	100.40572	30.60581			0.00	0	0.00
ACL136	On 20/09/2021	Spot Bond	101.67963	6.94694	101.67963	6.92967			0.00	0	0.00
ACL137	On 02/09/2016	Spot Bond	100.74141	10.53153	100.74141	10.50528			0.00	0	0.00
ACL138	On 20/09/2021	Spot Bond	101.67956	6.93728	101.67956	6.92004			0.00	0	0.00
ACL139	On 30/07/2017	Spot Bond	102.34980	12.06101	102.34980	12.03394			0.00	0	0.00
ACL140	On 20/12/2012	Spot Bond	100.42347	98.11046	100.42347	97.84634			0.00	0	0.00
ACL141	On 30/07/2017	Spot Bond	102.41855	12.11703	102.41855	12.08983			0.00	0	0.00
ACL142	On 20/12/2014	Spot Bond	100.57096	22.06461	100.57096	22.01031			0.00	0	0.00
ACL143	On 20/12/2016	Spot Bond	100.76241	9.93324	100.76241	9.90875			0.00	0	0.00
ACL144	On 20/12/2016	Spot Bond	100.26297	9.39073	100.26297	9.36768			0.00	0	0.00
ACL145	On 20/12/2021	Spot Bond	100.42504	7.17850	100.42504	7.16086			0.00	0	0.00
ACL146	On 30/11/2013	Spot Bond	101.60514	59.70092	101.60514	59.55096			0.00	0	0.00
ACL149	On 20/03/2014	Spot Bond	100.61305	43.11384	100.61305	43.02706			0.00	0	0.00
ACL150	On 20/03/2014	Spot Bond	100.35023	43.03516	100.35023	42.94874			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
ACL151	On 20/03/2017	Spot Bond	100.41612	9.37196	100.41612	9.35314				0.00	0	0.00
ACL152	On 08/02/2014	Spot Bond	101.07263	39.74531	101.07263	39.64810				0.00	0	0.00
ACL153	On 20/03/2015	Spot Bond	100.37072	21.05955	100.37072	21.01725				0.00	0	0.00
ACL154	On 20/03/2015	Spot Bond	100.36105	20.92226	100.36105	20.88024				0.00	0	0.00
ACL155	On 20/03/2015	Spot Bond	100.37982	21.18874	100.37982	21.14618				0.00	0	0.00
ACL156	On 20/03/2017	Spot Bond	100.41498	9.35300	100.41498	9.33421				0.00	0	0.00
ACL157	On 20/03/2017	Spot Bond	100.39511	9.02103	100.39511	9.00291				0.00	0	0.00
ACL158	On 20/03/2015	Spot Bond	100.37243	21.08377	100.37243	21.04142				0.00	0	0.00
ACL159	On 20/03/2015	Spot Bond	100.37868	21.17259	100.37868	21.13006				0.00	0	0.00
ACL161	On 20/03/2022	Spot Bond	100.58046	11.66285	100.58046	11.64423				0.00	0	0.00
ACL162	On 20/09/2015	Spot Bond	100.38479	15.26844	100.38479	15.23777				0.00	0	0.00
ACL163	On 20/03/2015	Spot Bond	100.37527	21.12414	100.37527	21.08172				0.00	0	0.00
ACL164	On 20/06/2014	Spot Bond	100.52552	32.16606	100.52552	32.08692				0.00	0	0.00
ACL165	On 20/06/2017	Spot Bond	100.96473	18.28162	100.96473	18.23646				0.00	0	0.00
ACL166	On 20/03/2014	Spot Bond	100.34943	43.70895	100.34943	43.60157				0.00	0	0.00
ACL167	On 20/06/2019	Spot Bond	109.48099	7.77981	109.48099	7.76660				0.00	0	0.00
ACL168	On 20/06/2017	Spot Bond	100.41322	8.56638	100.41322	8.54532				0.00	0	0.00

Contract Details	Strike	Call / Put	MTM Yield	MarkPrice	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
ACL169		On 20/06/2017	Spot Bond	103.04527	3.35812	103.04527	3.35175		0.00	0	0.00
ACL170		On 20/03/2015	Spot Bond	100.37811	21.67443	100.37811	21.62117		0.00	0	0.00
ACL172		On 20/06/2015	Spot Bond	100.37910	16.15662	100.37910	16.11691		0.00	0	0.00
ACL173		On 20/06/2017	Spot Bond	100.39881	8.50090	100.39881	8.48002		0.00	0	0.00
ACL174		On 20/06/2019	Spot Bond	100.41280	7.39104	100.41280	7.37287		0.00	0	0.00
ACL175		On 20/06/2019	Spot Bond	100.38479	6.90532	100.38479	6.88835		0.00	0	0.00
ACL177		On 20/09/2013	Spot Bond	100.37751	64.84102	100.37751	64.63569		0.00	0	0.00
ACL178		On 20/09/2014	Spot Bond	100.41000	30.84848	100.41000	30.75076		0.00	0	0.00
ACL180		On 20/06/2015	Spot Bond	100.39600	16.32455	100.39600	16.27285		0.00	0	0.00
ACL181		On 20/06/2017	Spot Bond	100.42679	8.17807	100.42679	8.15217		0.00	0	0.00
ACL182		On 20/06/2017	Spot Bond	100.39881	7.77008	100.39881	7.74547		0.00	0	0.00
ACL183		On 20/06/2019	Spot Bond	100.41560	6.50077	100.41560	6.48018		0.00	0	0.00
ACL184		On 20/09/2017	Spot Bond	100.40776	7.90067	100.40776	7.87564		0.00	0	0.00
ACL185		On 20/09/2022	Spot Bond	101.11287	6.06610	101.11287	6.04677		0.00	0	0.00
ACL186		On 20/09/2016	Spot Bond	100.39293	4.72087	100.39293	4.70592		0.00	0	0.00
ACL187		On 20/09/2020	Spot Bond	100.41672	0.14759	100.41672	0.14712		0.00	0	0.00
ACL188		On 20/09/2020	Spot Bond	100.42399	0.14753	100.42399	0.14706		0.00	0	0.00
ACL189		On 20/09/2013	Spot Bond	100.31940	64.52302	100.31940	64.23223		0.00	0	0.00

Contract Details	Strike	Call / Put	MTM Yield	MarkPrice	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
ACL190	On 20/09/2013	Spot Bond	100.32262	64.52227	100.32262	64.23148			0.00	0	0.00
ACL191	On 20/09/2015	Spot Bond	100.00000	12.61442	100.00000	12.53716			0.00	0	0.00
ACL192	On 20/12/2015	Spot Bond	100.00000	8.40961	100.00000	8.35811			0.00	0	0.00
ACL193	On 20/09/2022	Spot Bond	100.00000	0.04312	100.00000	0.04285			0.00	0	0.00
ACL194	On 20/09/2022	Spot Bond	100.00000	0.04312	100.00000	0.04285			0.00	0	0.00
ACL195	On 20/06/2017	Spot Bond	100.00000	2.47906	100.00000	2.46208			0.00	0	0.00
ACL196	On 20/12/2017	Spot Bond	100.00000	1.64992	100.00000	1.63822			0.00	0	0.00
ACL197	On 20/06/2017	Spot Bond	100.00000	2.47040	100.00000	2.45225			0.00	0	0.00
ACL198	On 20/06/2017	Spot Bond	100.00000	2.43873	100.00000	2.41636			0.00	0	0.00
ACL199	On 20/06/2017	Spot Bond	100.00000	2.41402	100.00000	2.38840			0.00	0	0.00
ACL200	On 21/11/2016	Spot Bond	100.00000	4.09896	100.00000	4.08978			0.00	0	0.00
ACL201	On 20/12/2022	Spot Bond	100.00000	0.02766	100.00000	0.02734			0.00	0	0.00
ACL202	On 20/12/2022	Spot Bond	100.00000	0.02766	100.00000	0.02734			0.00	0	0.00
ADB01S	On 14/12/2012	Spot Bond	103.90964	104.22330	103.90964	103.92827			0.00	0	0.00
ADB02S	On 14/12/2012	Spot Bond	103.89068	104.19343	103.89068	103.89855			0.00	0	0.00
ADB03S	On 09/04/2013	Spot Bond	102.86773	78.78605	102.86773	78.61942			0.00	0	0.00
AER01U	On 18/11/2016	Spot Bond	100.00000	3.73839	100.00000	3.72933			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM Yield	MarkPrice	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
AHF1A1		On 21/11/2014	Spot Bond	100.89131	27.18946	100.89131	27.12306		0.00	0	0.00
AHF1B1		On 21/11/2014	Spot Bond	100.99451	27.77747	100.99451	27.70957		0.00	0	0.00
AHF1C1		On 21/11/2014	Spot Bond	101.06323	28.16911	101.06323	28.10022		0.00	0	0.00
AHF2A1		On 18/10/2015	Spot Bond	100.00000	19.68149	100.00000	19.53376		0.00	0	0.00
AHF2B1		On 18/10/2015	Spot Bond	100.00000	20.38909	100.00000	20.23605		0.00	0	0.00
AHF2C1		On 18/10/2015	Spot Bond	100.00000	21.33256	100.00000	21.17244		0.00	0	0.00
AIR01		On 15/03/2019	Spot Bond	104.59347	10.56429	104.59347	10.53976		0.00	0	4,500,000.00
AIR02		On 30/04/2023	Spot Bond	122.89930	10.67493	122.89930	10.64687		0.00	0	0.00
AIR02U		On 05/10/2014	Spot Bond	100.00000	33.69085	100.00000	33.60922		0.00	0	0.00
AIR03		On 09/03/2016	Spot Bond	113.22249	17.08926	113.22249	17.04695		0.00	0	9,300,000.00
AIR03U		On 26/10/2014	Spot Bond	100.00000	32.24329	100.00000	32.16517		0.00	0	0.00
AIR04U		On 26/10/2029	Spot Bond	100.00000	12.89818	100.00000	12.86948		0.00	0	0.00
AIRL01		On 30/04/2028	Spot Bond	151.06546	3.64691	151.06546	3.63462		0.00	0	0.00
AIRL02		On 18/02/2014	Spot Bond	125.57279	36.18808	125.57279	36.09239		0.00	0	0.00
ANG01		On 14/01/2013	Spot Bond	100.00000	91.93955	100.00000	91.70854		0.00	0	0.00
ANG02		On 11/10/2013	Spot Bond	100.00000	56.40571	100.00000	55.98233		0.00	0	0.00
BAW10		On 01/10/2016	Spot Bond	100.26923	11.78299	100.26923	11.75438		0.00	0	35,000,000.00
BAW11		On 01/10/2018	Spot Bond	108.77896	11.31400	108.77896	11.28703		0.00	0	0.00

Contract Details	Strike	Call / Put	MTM Yield	MarkPrice	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
BAW12	On 17/04/2015	Spot Bond	99.90066	22.55261	99.90066	22.48226			0.00	0	0.00
BAW13	On 17/04/2017	Spot Bond	99.89602	10.58407	99.89602	10.55106			0.00	0	0.00
BAW14U	On 01/01/2014	Spot Bond	100.00000	45.34107	100.00000	45.19952			0.00	0	0.00
BAW2	On 02/10/2015	Spot Bond	112.73330	19.67393	112.73330	19.62565			0.00	0	0.00
BAW3	On 02/10/2017	Spot Bond	100.19041	10.69854	100.19041	10.67258			0.00	0	0.00
BAW4	On 15/09/2013	Spot Bond	100.45105	67.68018	100.45105	67.51375			0.00	0	0.00
BAW5	On 15/09/2013	Spot Bond	102.32887	59.21730	102.32887	59.08227			0.00	0	0.00
BAW6	On 02/10/2014	Spot Bond	100.17231	31.43134	100.17231	31.35508			0.00	0	0.00
BAW7	On 02/10/2014	Spot Bond	103.90134	30.18942	103.90134	30.12010			0.00	0	0.00
BAW8	On 02/10/2017	Spot Bond	108.14051	12.33542	108.14051	12.30616			0.00	0	0.00
BAW9	On 03/02/2014	Spot Bond	101.25961	40.57582	101.25961	40.47642			0.00	0	0.00
BAYA01	On 31/03/2016	Spot Bond	104.66313	19.62566	104.66313	19.57615			0.00	0	0.00
BAYA02	On 30/06/2013	Spot Bond	100.27024	66.92731	100.27024	66.76478			0.00	0	0.00
BAYA04	On 30/09/2015	Spot Bond	102.35861	22.16971	102.35861	22.11488			0.00	0	0.00
BAYA05	On 30/09/2015	Spot Bond	102.28416	22.15792	102.28416	22.10315			0.00	0	0.00
BAYA06	On 30/09/2016	Spot Bond	100.27011	15.49866	100.27011	15.46102			0.00	0	0.00
BAYA07	On 31/12/2015	Spot Bond	102.23278	18.88238	102.23278	18.83572			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM Yield	MarkPrice	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
BAYA08	On 31/12/2017	Spot Bond	103.79822	14.50281	103.79822	14.46649			0.00	0	0.00
BAYA09	On 31/12/2015	Spot Bond	100.27685	17.90545	100.27685	17.86197			0.00	0	0.00
BAYA10	On 31/12/2015	Spot Bond	100.27685	17.90545	100.27685	17.86197			0.00	0	0.00
BAYA11	On 31/03/2016	Spot Bond	100.27691	17.90544	100.27691	17.86195			0.00	0	0.00
BAYA12	On 31/03/2016	Spot Bond	101.50925	18.65781	101.50925	18.61200			0.00	0	0.00
BAYA13	On 31/03/2016	Spot Bond	102.45999	19.61823	102.45999	19.56966			0.00	0	0.00
BAYA14	On 30/09/2015	Spot Bond	102.35861	22.16971	102.35861	22.11488			0.00	0	0.00
BAYA15	On 30/06/2016	Spot Bond	102.86494	16.92135	102.86494	16.87931			0.00	0	0.00
BAYA16	On 30/09/2016	Spot Bond	102.39307	13.01193	102.39307	12.97973			0.00	0	0.00
BAYA17	On 30/09/2016	Spot Bond	100.26206	15.15459	100.26206	15.11779			0.00	0	0.00
BAYA18	On 31/12/2016	Spot Bond	100.25556	13.79166	100.25556	13.75817			0.00	0	0.00
BAYA19	On 31/12/2016	Spot Bond	100.25556	13.79166	100.25556	13.75817			0.00	0	0.00
BAYA20	On 30/09/2014	Spot Bond	100.24109	33.49741	100.24109	33.41608			0.00	0	0.00
BAYA21	On 31/03/2013	Spot Bond	100.18420	96.95514	100.18420	96.70417			0.00	0	0.00
BAYA22	On 30/09/2015	Spot Bond	100.00000	20.56057	100.00000	20.51076			0.00	0	0.00
BAYA23	On 30/06/2017	Spot Bond	100.92479	13.06263	100.92479	13.02152			0.00	0	0.00
BAYA24	On 30/06/2017	Spot Bond	100.32752	13.77883	100.32752	13.73569			0.00	0	0.00
BAYA25	On 30/06/2017	Spot Bond	99.23300	11.95203	99.23300	11.91497			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
BAYA26	On 30/09/2017	Spot Bond	99.11456	2.00477	99.11456	1.99855				0.00	0	0.00
BAYA27	On 30/09/2017	Spot Bond	100.00000	2.40075	100.00000	2.39008				0.00	0	0.00
BAYA28	On 30/09/2013	Spot Bond	100.18154	61.48410	100.18154	61.21035				0.00	0	0.00
BAYA29	On 31/12/2015	Spot Bond	100.00000	8.04015	100.00000	8.00097				0.00	0	0.00
BAYA30	On 31/12/2015	Spot Bond	100.00000	8.77914	100.00000	8.77914				0.00	0	0.00
BAYB02	On 31/03/2016	Spot Bond	104.64060	22.91861	104.64060	22.86079				0.00	0	0.00
BAYB03	On 31/12/2016	Spot Bond	103.89800	19.82586	103.89800	19.77616				0.00	0	0.00
BAYB04	On 31/03/2017	Spot Bond	102.66503	18.78626	102.66503	18.73966				0.00	0	0.00
BAYB05	On 30/06/2019	Spot Bond	100.33517	13.98109	100.33517	13.93731				0.00	0	0.00
BAYC1U	On 31/12/2016	Spot Bond	100.00000	6.04053	100.00000	6.02910				0.00	0	0.00
BAYD1U	On 30/06/2035	Spot Bond	100.00000	22.36448	100.00000	22.31029				0.00	0	0.00
BAYD2U	On 30/06/2035	Spot Bond	100.00000	20.35418	100.00000	20.30487				0.00	0	0.00
BAYD3U	On 30/06/2035	Spot Bond	100.00000	12.56431	100.00000	12.53387				0.00	0	0.00
BAYD4U	On 30/06/2035	Spot Bond	100.00000	12.56431	100.00000	12.53387				0.00	0	0.00
BAYD5U	On 30/06/2035	Spot Bond	100.00000	15.19085	100.00000	15.15405				0.00	0	0.00
BAYD6U	On 30/06/2035	Spot Bond	100.00000	13.16261	100.00000	13.13072				0.00	0	0.00
BCJ01	On 10/03/2013	Spot Bond	100.44416	82.83143	100.44416	80.50449				0.00	0	0.00

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
BCP1	On 30/09/2014	Spot Bond	100.27701	34.59206	100.27701	34.50713				0.00	0	0.00
BCP2	On 30/09/2015	Spot Bond	100.28373	21.53539	100.28373	21.48251				0.00	0	0.00
BCP64U	On 24/01/2013	Spot Bond	100.00000	89.68059	100.00000	89.46078				0.00	0	0.00
BCP65U	On 15/02/2013	Spot Bond	100.00000	85.08159	100.00000	84.88372				0.00	0	0.00
BCP66U	On 07/03/2013	Spot Bond	100.00000	81.29176	100.00000	81.11111				0.00	0	0.00
BD0202	On 31/12/2018	Spot Bond	165.86185	3.10169	165.86185	3.09152				0.00	0	0.00
BD0205	On 28/04/2028	Spot Bond	134.98268	9.23093	134.98268	9.20934				0.00	0	0.00
BD0206	On 02/03/2028	Spot Bond	135.23863	10.55913	135.23863	10.53441				0.00	0	0.00
BD0302	On 18/04/2028	Spot Bond	98.54987	9.32082	98.54987	9.30032				0.00	0	0.00
BD310A	On 08/05/2014	Spot Bond	101.43384	41.12657	101.43384	41.02566				0.00	0	0.00
BD310B	On 03/07/2013	Spot Bond	100.16538	65.12034	100.16538	64.96236				0.00	0	0.00
BD310C	On 18/02/2014	Spot Bond	101.00289	39.45500	101.00289	39.35857				0.00	0	0.00
BD311A	On 08/02/2014	Spot Bond	100.89815	39.07651	100.89815	38.98109				0.00	0	0.00
BD311B	On 04/07/2013	Spot Bond	102.94694	65.03844	102.94694	64.87673				0.00	0	0.00
BD311C	On 31/10/2013	Spot Bond	101.21182	59.77667	101.21182	59.63029				0.00	0	0.00
BD311D	On 31/03/2013	Spot Bond	100.25001	97.00412	100.25001	96.75287				0.00	0	0.00
BD311E	On 07/12/2023	Spot Bond	100.66600	7.19064	100.66600	7.17273				0.00	0	0.00
BD311F	On 20/09/2014	Spot Bond	100.38899	32.11248	100.38899	32.03356				0.00	0	0.00

Contract Details	Strike	Call / Put	MTM Yield	MarkPrice	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
BD32AU	On 08/05/2014	Spot Bond	100.00000	35.30011	100.00000	35.18990			0.00	0	0.00
BEER01	On 19/07/2013	Spot Bond	100.00000	69.07770	100.00000	68.92564			0.00	0	0.00
BG22A1	On 21/07/2016	Spot Bond	101.42461	10.86677	101.42461	10.84011			0.00	0	0.00
BG22A2	On 21/07/2016	Spot Bond	101.43555	10.91923	101.43555	10.89244			0.00	0	0.00
BG22A3	On 21/07/2016	Spot Bond	101.46836	11.07655	101.46836	11.04936			0.00	0	0.00
BG22B1	On 21/07/2016	Spot Bond	101.57774	11.60039	101.57774	11.57189			0.00	0	0.00
BG22C1	On 21/07/2016	Spot Bond	101.68711	12.12338	101.68711	12.09356			0.00	0	0.00
BG22D1	On 21/07/2016	Spot Bond	101.99310	13.58326	101.99310	13.54977			0.00	0	0.00
BG22YU	On 21/07/2016	Spot Bond	100.00000	4.00109	100.00000	3.99140			0.00	0	0.00
BG32A1	On 30/10/2016	Spot Bond	101.25226	10.39157	101.25226	10.36612			0.00	0	0.00
BG32A2	On 30/10/2016	Spot Bond	101.32200	10.75212	101.32200	10.72577			0.00	0	0.00
BG32A3	On 30/10/2016	Spot Bond	101.35188	10.90653	101.35188	10.87979			0.00	0	0.00
BG32A4	On 30/10/2016	Spot Bond	101.36184	10.95799	101.36184	10.93112			0.00	0	0.00
BG32B	On 30/10/2016	Spot Bond	101.48134	11.57482	101.48134	11.54641			0.00	0	0.00
BG32C	On 30/10/2016	Spot Bond	101.64062	12.39551	101.64062	12.36504			0.00	0	0.00
BG32DU	On 30/10/2016	Spot Bond	100.00000	3.91470	100.00000	3.90521			0.00	0	0.00
BG32YU	On 30/10/2016	Spot Bond	100.00000	3.91470	100.00000	3.90521			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM Yield	MarkPrice	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
BG42A1	On 15/03/2017	Spot Bond	100.41538	8.76142	100.41538	8.73989			0.00	0	0.00
BG42A2	On 15/03/2017	Spot Bond	100.45116	9.28604	100.45116	9.26320			0.00	0	0.00
BG42A3	On 15/03/2017	Spot Bond	100.46091	9.42905	100.46091	9.40586			0.00	0	0.00
BG42A4	On 15/03/2017	Spot Bond	105.04449	12.83431	105.04449	12.80441			0.00	0	0.00
BG42B	On 15/03/2017	Spot Bond	100.49015	9.85796	100.49015	9.83370			0.00	0	0.00
BG42C	On 15/06/2017	Spot Bond	100.54199	9.70599	100.54199	9.68210			0.00	0	0.00
BG42DU	On 15/03/2017	Spot Bond	100.00000	2.80098	100.00000	2.79412			0.00	0	0.00
BG42YU	On 15/03/2017	Spot Bond	100.00000	2.80098	100.00000	2.79412			0.00	0	0.00
BID01	On 06/08/2014	Spot Bond	109.02542	34.25808	109.02542	34.17716			0.00	0	3,500,000.00
BID04	On 23/11/2017	Spot Bond	100.00000	12.88711	100.00000	12.79038			0.00	0	100,000.00
BIDC25	On 25/01/2013	Spot Bond	98.45450	89.60674	98.45450	89.39068			0.00	0	0.00
BIDC26	On 02/08/2013	Spot Bond	95.58562	65.28621	95.58562	65.16633			0.00	0	0.00
BIDC27	On 05/02/2013	Spot Bond	100.00000	87.11217	100.00000	86.90476			0.00	0	0.00
BIDC28	On 20/02/2013	Spot Bond	100.00000	84.10138	100.00000	83.90805			0.00	0	0.00
BLG1A4	On 21/11/2015	Spot Bond	100.78103	14.30781	100.78103	14.27291			0.00	0	0.00
BLG1A5	On 21/11/2032	Spot Bond	100.00000	6.67167	100.00000	6.65551			0.00	0	0.00
BLG1A6	On 21/11/2032	Spot Bond	100.94045	6.98467	100.94045	6.96761			0.00	0	0.00
BLG1B	On 21/11/2015	Spot Bond	100.78378	14.32635	100.78378	14.29140			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
BLG1C	On 21/11/2015	Spot Bond	100.82929	14.63204	100.82929	14.59633				0.00	0	0.00
BLG1D	On 21/11/2015	Spot Bond	100.91196	15.18734	100.91196	15.15025				0.00	0	0.00
BLG1E	On 21/11/2015	Spot Bond	101.25521	17.49424	101.25521	17.45138				0.00	0	0.00
BLG1F	On 21/11/2032	Spot Bond	101.82396	13.56261	101.82396	13.52922				0.00	0	0.00
BMWFO3	On 15/06/2013	Spot Bond	100.43475	67.53285	100.43475	67.36680				0.00	0	0.00
BSR05	On 01/07/2013	Spot Bond	100.66283	65.03731	100.66283	64.87882				0.00	0	0.00
BSR09	On 20/12/2013	Spot Bond	100.41213	45.12658	100.41213	44.98363				0.00	0	0.00
BSR10	On 07/06/2013	Spot Bond	100.00000	71.36391	100.00000	71.23224				0.00	0	0.00
BUS01U	On 30/09/2016	Spot Bond	100.00000	9.69403	100.00000	9.67055				0.00	0	0.00
CBL06	On 02/11/2014	Spot Bond	117.90266	27.72735	117.90266	27.65645				0.00	0	3,900,000.00
CBL08	On 02/11/2016	Spot Bond	125.14109	14.60864	125.14109	14.56947				0.00	0	0.00
CBL09	On 29/01/2017	Spot Bond	102.03851	13.25802	102.03851	13.22532				0.00	0	0.00
CBL10	On 06/05/2014	Spot Bond	101.32226	40.73200	101.32226	40.63215				0.00	0	0.00
CBL11	On 06/05/2016	Spot Bond	111.35530	14.81503	111.35530	14.77884			1,113,553,000.00	10,000	8,705,000.00	
CBL12	On 06/09/2018	Spot Bond	105.54647	14.18598	105.54647	14.15281				0.00	0	0.00
CBL13	On 01/02/2019	Spot Bond	101.86680	10.77111	101.86680	10.74458				0.00	0	0.00
CBL14	On 01/02/2019	Spot Bond	106.76252	15.24079	106.76252	15.20541				0.00	0	0.00

Contract Details	Strike	Call / Put	MTM Yield	MarkPrice	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
CBL15	On 18/05/2015	Spot Bond	100.85304	20.68042	100.85304	20.61537			0.00	0	0.00
CBL16	On 18/05/2017	Spot Bond	107.65219	11.31414	107.65219	11.28725			0.00	0	3,980,000.00
CBL17	On 23/08/2019	Spot Bond	101.28817	10.67584	101.28817	10.62840			0.00	0	0.00
CBL18	On 23/08/2019	Spot Bond	101.82280	12.42892	101.82280	12.38158			0.00	0	0.00
CBL19	On 02/11/2015	Spot Bond	100.00000	12.03787	100.00000	11.94752			0.00	0	0.00
CCT01	On 23/06/2023	Spot Bond	122.47945	16.12540	122.47945	16.08336			0.00	0	0.00
CCT02	On 12/06/2024	Spot Bond	118.42047	9.83541	118.42047	9.81031			0.00	0	1,000,000.00
CCT03	On 15/03/2025	Spot Bond	117.20315	11.94701	117.20315	11.91660			0.00	0	37,000,000.00
CGR10	On 08/12/2016	Spot Bond	100.88420	13.57453	100.88420	13.49231			0.00	0	0.00
CGR11	On 28/03/2016	Spot Bond	104.14474	18.20338	104.14474	18.17343			0.00	0	0.00
CGR12	On 14/11/2014	Spot Bond	100.00000	34.55417	100.00000	34.29197			0.00	0	0.00
CGR6	On 18/02/2013	Spot Bond	101.65048	86.71373	101.65048	86.51069			0.00	0	0.00
CGR7	On 22/07/2014	Spot Bond	102.86721	34.48230	102.86721	34.39663			0.00	0	0.00
CGR8	On 22/07/2015	Spot Bond	103.30382	24.38610	103.30382	24.32529			0.00	0	0.00
CIG01	On 06/06/2015	Spot Bond	100.80383	20.84113	100.80383	20.77415			0.00	0	0.00
CLN100	On 20/12/2012	Spot Bond	100.33426	99.51143	100.33426	99.24377			0.00	0	0.00
CLN103	On 20/03/2013	Spot Bond	100.61895	100.73210	100.61895	100.45968			0.00	0	0.00
CLN104	On 15/06/2014	Spot Bond	100.74860	36.99797	100.74860	36.90676			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM Yield	MarkPrice	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
CLN108	On 20/06/2013	Spot Bond	100.40933	67.01311	100.40933	66.84839			0.00	0	0.00
CLN110	On 31/03/2013	Spot Bond	100.00000	79.57849	100.00000	79.41060			0.00	0	0.00
CLN111	On 31/03/2013	Spot Bond	100.00000	79.57849	100.00000	79.41060			0.00	0	0.00
CLN112	On 31/03/2013	Spot Bond	100.00000	79.57849	100.00000	79.41060			0.00	0	0.00
CLN113	On 31/03/2013	Spot Bond	100.00000	79.57849	100.00000	79.41060			0.00	0	0.00
CLN114	On 20/06/2013	Spot Bond	100.40933	67.01311	100.40933	66.84839			0.00	0	0.00
CLN115	On 20/06/2013	Spot Bond	100.40933	67.01311	100.40933	66.84839			0.00	0	0.00
CLN116	On 31/08/2013	Spot Bond	100.91360	56.65924	100.91360	56.51779			0.00	0	0.00
CLN117	On 20/06/2013	Spot Bond	100.41216	67.04231	100.41216	66.87751			0.00	0	0.00
CLN118	On 20/06/2013	Spot Bond	100.38376	66.75034	100.38376	66.58630			0.00	0	0.00
CLN120	On 20/06/2013	Spot Bond	100.36102	66.51675	100.36102	66.35332			0.00	0	0.00
CLN123	On 23/05/2013	Spot Bond	100.95747	84.98901	100.95747	84.79475			0.00	0	0.00
CLN126	On 20/08/2015	Spot Bond	101.78237	20.67983	101.78237	20.62893			0.00	0	0.00
CLN127	On 01/07/2013	Spot Bond	100.19516	65.18462	100.19516	65.02644			0.00	0	0.00
CLN130	On 20/08/2015	Spot Bond	101.76269	20.55167	101.76269	20.50110			0.00	0	0.00
CLN132	On 20/09/2013	Spot Bond	100.38372	66.75035	100.38372	66.58631			0.00	0	0.00
CLN133	On 20/09/2013	Spot Bond	100.36383	66.54595	100.36383	66.38245			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM Yield	MarkPrice	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
CLN134	On 20/08/2015	Spot Bond	101.86667	21.22863	101.86667	21.17635			0.00	0	0.00
CLN135	On 22/08/2013	Spot Bond	100.97002	57.02358	100.97002	56.88425			0.00	0	0.00
CLN136	On 22/08/2013	Spot Bond	100.92517	57.02766	100.92517	56.88837			0.00	0	0.00
CLN138	On 31/08/2013	Spot Bond	101.01305	57.08008	101.01305	56.93745			0.00	0	0.00
CLN140	On 20/06/2013	Spot Bond	100.41784	67.10070	100.41784	66.93575			0.00	0	0.00
CLN141	On 20/06/2013	Spot Bond	100.39797	66.89632	100.39797	66.73191			0.00	0	0.00
CLN143	On 20/09/2013	Spot Bond	100.40359	66.95474	100.40359	66.79017			0.00	0	0.00
CLN145	On 20/09/2013	Spot Bond	104.39421	61.83529	104.39421	61.69197			0.00	0	0.00
CLN147	On 19/04/2013	Spot Bond	101.82300	78.87538	101.82300	78.71324			0.00	0	0.00
CLN149	On 20/09/2013	Spot Bond	102.79173	59.62949	102.79173	59.49301			0.00	0	0.00
CLN152	On 20/08/2013	Spot Bond	101.32621	58.51009	101.32621	58.36667			0.00	0	0.00
CLN154	On 20/03/2014	Spot Bond	100.52565	47.57475	100.52565	47.45769			0.00	0	0.00
CLN156	On 20/12/2013	Spot Bond	101.34356	46.87755	101.34356	46.76137			0.00	0	0.00
CLN157	On 20/12/2013	Spot Bond	101.34356	46.87755	101.34356	46.76137			0.00	0	0.00
CLN158	On 19/04/2013	Spot Bond	99.85161	92.48390	99.85161	92.25641			0.00	0	0.00
CLN159	On 14/02/2015	Spot Bond	101.22270	21.15135	101.22270	21.09954			0.00	0	0.00
CLN162	On 20/09/2015	Spot Bond	100.00000	19.43342	100.00000	19.38583			0.00	0	0.00
CLN163	On 20/09/2015	Spot Bond	100.00000	19.22002	100.00000	19.17295			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
CLN164	On 30/04/2014	Spot Bond	100.00000	45.56738	100.00000	45.45699	0.00	0	0.00	0.00	0	0.00
CLN165	On 30/04/2014	Spot Bond	100.00000	45.56738	100.00000	45.45699	0.00	0	0.00	0.00	0	0.00
CLN166	On 30/04/2014	Spot Bond	100.00000	45.56738	100.00000	45.45699	0.00	0	0.00	0.00	0	0.00
CLN167	On 30/04/2014	Spot Bond	100.00000	45.56738	100.00000	45.45699	0.00	0	0.00	0.00	0	0.00
CLN168	On 30/04/2014	Spot Bond	100.00000	45.56738	100.00000	45.45699	0.00	0	0.00	0.00	0	0.00
CLN169	On 30/04/2014	Spot Bond	100.00000	45.56738	100.00000	45.45699	0.00	0	0.00	0.00	0	0.00
CLN170	On 20/12/2015	Spot Bond	100.42338	15.11019	100.42338	15.07304	0.00	0	0.00	0.00	0	0.00
CLN172	On 30/04/2014	Spot Bond	100.00000	45.56738	100.00000	45.45699	0.00	0	0.00	0.00	0	0.00
CLN174	On 31/03/2013	Spot Bond	100.50974	96.82558	100.50974	96.57417	0.00	0	0.00	0.00	0	0.00
CLN175	On 31/03/2013	Spot Bond	100.82702	96.97612	100.82702	96.72357	0.00	0	0.00	0.00	0	0.00
CLN176	On 31/03/2013	Spot Bond	100.54079	96.88422	100.54079	96.63259	0.00	0	0.00	0.00	0	0.00
CLN177	On 31/03/2013	Spot Bond	100.49424	96.88632	100.49424	96.63479	0.00	0	0.00	0.00	0	0.00
CLN178	On 15/04/2014	Spot Bond	100.00000	44.53899	100.00000	44.43109	0.00	0	0.00	0.00	0	0.00
CLN179	On 20/03/2016	Spot Bond	100.39213	12.82745	100.39213	12.79591	0.00	0	0.00	0.00	0	0.00
CLN180	On 26/05/2013	Spot Bond	100.00000	66.66820	100.00000	66.66819	0.00	0	0.00	0.00	0	0.00
CLN181	On 26/05/2013	Spot Bond	100.00000	66.66820	100.00000	66.66819	0.00	0	0.00	0.00	0	0.00
CLN183	On 15/06/2016	Spot Bond	100.60029	12.89178	100.60029	12.86004	0.00	0	0.00	0.00	0	0.00

Contract Details	Strike	Call / Put	MTM Yield	MarkPrice	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
CLN184	On 01/07/2021	Spot Bond	102.77141	14.34314	102.77141	14.31087			0.00	0	0.00
CLN185	On 15/06/2016	Spot Bond	100.60029	12.89178	100.60029	12.86004			0.00	0	0.00
CLN186	On 06/07/2016	Spot Bond	100.01323	11.74197	100.01323	11.71352			0.00	0	0.00
CLN187	On 15/06/2014	Spot Bond	100.90290	35.86595	100.90290	35.77740			0.00	0	0.00
CLN188	On 20/06/2014	Spot Bond	100.91909	37.07863	100.91909	36.98707			0.00	0	0.00
CLN191	On 23/08/2016	Spot Bond	106.57524	7.50312	106.57524	7.48573			0.00	0	0.00
CLN192	On 24/08/2016	Spot Bond	99.04734	13.23691	99.04734	13.20511			0.00	0	0.00
CLN193	On 29/08/2021	Spot Bond	106.47706	3.61261	106.47706	3.60316			0.00	0	0.00
CLN194	On 31/08/2016	Spot Bond	100.91984	14.75881	100.91984	14.72554			0.00	0	0.00
CLN195	On 15/06/2014	Spot Bond	101.01820	37.13744	101.01820	37.04565			0.00	0	0.00
CLN196	On 15/06/2016	Spot Bond	100.60029	12.89178	100.60029	12.86004			0.00	0	0.00
CLN197	On 15/06/2016	Spot Bond	100.60029	12.89178	100.60029	12.86004			0.00	0	0.00
CLN198	On 13/09/2021	Spot Bond	106.09892	4.10823	106.09892	4.09740			0.00	0	0.00
CLN199	On 13/09/2016	Spot Bond	106.04227	7.63349	106.04227	7.61340			0.00	0	0.00
CLN200	On 20/12/2016	Spot Bond	100.61212	12.79661	100.61212	12.76510			0.00	0	0.00
CLN205	On 24/03/2013	Spot Bond	100.32240	98.81787	100.32240	98.55423			0.00	0	0.00
CLN209	On 20/03/2013	Spot Bond	100.39517	98.10589	100.39517	97.84115			0.00	0	0.00
CLN210	On 20/06/2013	Spot Bond	100.47626	65.68587	100.47626	65.52431			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
CLN211	On 20/12/2013	Spot Bond	100.57686	45.85356	100.57686	45.74068				0.00	0	0.00
CLN213	On 12/10/2014	Spot Bond	99.98364	30.14395	99.98364	30.07094				0.00	0	0.00
CLN214	On 12/10/2014	Spot Bond	99.98339	30.22671	99.98339	30.15350				0.00	0	0.00
CLN215	On 17/10/2016	Spot Bond	103.62392	13.07792	103.62392	13.04796				0.00	0	0.00
CLN216	On 11/10/2014	Spot Bond	99.99988	30.44186	99.99988	30.36812				0.00	0	0.00
CLN217	On 11/10/2014	Spot Bond	99.99989	30.34978	99.99989	30.27626				0.00	0	0.00
CLN219	On 20/10/2016	Spot Bond	99.79173	11.66358	99.79173	11.63538				0.00	0	0.00
CLN220	On 20/10/2016	Spot Bond	99.80002	11.66213	99.80002	11.63393				0.00	0	0.00
CLN221	On 20/10/2016	Spot Bond	103.81175	13.08770	103.81175	13.05767				0.00	0	0.00
CLN222	On 20/10/2016	Spot Bond	103.81175	13.08770	103.81175	13.05767				0.00	0	0.00
CLN223	On 15/06/2014	Spot Bond	104.34821	35.55705	104.34821	35.46660				0.00	0	0.00
CLN224	On 15/06/2014	Spot Bond	107.51178	35.85768	107.51178	35.76400				0.00	0	0.00
CLN225	On 09/12/2016	Spot Bond	107.00303	11.19786	107.00303	11.17152				0.00	0	0.00
CLN226	On 20/12/2016	Spot Bond	100.43472	9.84088	100.43472	9.81668				0.00	0	0.00
CLN227	On 20/12/2016	Spot Bond	100.48341	10.65135	100.48341	10.62516				0.00	0	0.00
CLN228	On 14/06/2013	Spot Bond	100.44030	65.83029	100.44030	65.66843				0.00	0	0.00
CLN229	On 14/06/2013	Spot Bond	100.44323	65.84387	100.44323	65.68197				0.00	0	0.00

Contract Details	Strike	Call / Put	MTM Yield	MarkPrice	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
CLN230	On 17/01/2015	Spot Bond	99.90043	22.25146	99.90043	22.19760			0.00	0	0.00
CLN231	On 17/01/2015	Spot Bond	99.90043	22.25146	99.90043	22.19760			0.00	0	0.00
CLN232	On 20/06/2014	Spot Bond	100.94701	35.51416	100.94701	35.44247			0.00	0	0.00
CLN233	On 02/02/2013	Spot Bond	101.15359	88.92524	101.15359	88.70984			0.00	0	0.00
CLN234	On 19/04/2013	Spot Bond	99.83657	92.64421	99.83657	92.41635			0.00	0	0.00
CLN235	On 19/04/2013	Spot Bond	99.83657	92.64421	99.83657	92.41635			0.00	0	0.00
CLN236	On 15/06/2016	Spot Bond	100.64882	12.49922	100.64882	12.47407			0.00	0	0.00
CLN237	On 14/02/2017	Spot Bond	101.05242	9.16613	101.05242	9.14371			0.00	0	0.00
CLN238	On 15/02/2013	Spot Bond	100.93369	86.22176	100.93369	86.01966			0.00	0	0.00
CLN239	On 20/03/2017	Spot Bond	100.44136	9.79386	100.44136	9.77417			0.00	0	0.00
CLN240	On 24/02/2015	Spot Bond	100.86994	19.79453	100.86994	19.74621			0.00	0	0.00
CLN241	On 24/02/2017	Spot Bond	100.93114	9.46841	100.93114	9.44527			0.00	0	0.00
CLN242	On 24/02/2019	Spot Bond	101.19905	12.39478	101.19905	12.36724			0.00	0	0.00
CLN243	On 24/02/2019	Spot Bond	101.19905	12.39478	101.19905	12.36724			0.00	0	0.00
CLN244	On 25/02/2015	Spot Bond	100.81644	19.76136	100.81644	19.71313			0.00	0	0.00
CLN245	On 25/02/2015	Spot Bond	100.81889	19.77865	100.81889	19.73038			0.00	0	0.00
CLN246	On 24/02/2017	Spot Bond	100.84952	13.79771	100.84952	13.76403			0.00	0	0.00
CLN247	On 24/02/2017	Spot Bond	101.47693	13.63672	101.47693	13.60325			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
CLN248	On 14/03/2015	Spot Bond	100.47537	21.85150	100.47537	21.79777				0.00	0	0.00
CLN249	On 24/02/2017	Spot Bond	101.44712	13.35892	101.44712	13.32614				0.00	0	0.00
CLN250	On 26/03/2015	Spot Bond	100.26649	22.87438	100.26649	22.81822				0.00	0	0.00
CLN251	On 26/03/2015	Spot Bond	100.26649	22.87438	100.26649	22.81822				0.00	0	0.00
CLN252	On 26/03/2015	Spot Bond	100.26649	22.87438	100.26649	22.81822				0.00	0	0.00
CLN253	On 26/03/2015	Spot Bond	100.26649	22.87438	100.26649	22.81822				0.00	0	0.00
CLN254	On 26/03/2015	Spot Bond	100.26649	22.87438	100.26649	22.81822				0.00	0	0.00
CLN255	On 26/03/2015	Spot Bond	100.27379	23.06060	100.27379	23.00397				0.00	0	0.00
CLN256	On 26/03/2017	Spot Bond	100.28582	10.82068	100.28582	10.79410				0.00	0	0.00
CLN257	On 26/03/2017	Spot Bond	100.28582	10.82068	100.28582	10.79410				0.00	0	0.00
CLN258	On 26/03/2017	Spot Bond	100.28582	10.82068	100.28582	10.79410				0.00	0	0.00
CLN259	On 26/03/2017	Spot Bond	100.28582	10.82068	100.28582	10.79410				0.00	0	0.00
CLN260	On 26/03/2017	Spot Bond	100.28582	10.82068	100.28582	10.79410				0.00	0	0.00
CLN261	On 26/03/2017	Spot Bond	100.28785	10.87942	100.28785	10.85271				0.00	0	0.00
CLN262	On 26/03/2019	Spot Bond	106.98684	11.26586	106.98684	11.23922				0.00	0	0.00
CLN263	On 20/06/2014	Spot Bond	100.51194	31.99726	100.51194	31.91854				0.00	0	0.00
CLN264	On 18/08/2014	Spot Bond	100.89505	27.29984	100.89505	27.23318				0.00	0	0.00

Contract Details	Strike	Call / Put	MTM Yield	MarkPrice	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
CLN265	On 02/04/2013	Spot Bond	100.15533	95.16806	100.15533	94.84716			0.00	0	0.00
CLN266	On 16/03/2014	Spot Bond	100.39498	44.08456	100.39498	43.97620			0.00	0	0.00
CLN267	On 16/03/2014	Spot Bond	100.39498	44.08456	100.39498	43.97620			0.00	0	0.00
CLN268	On 30/04/2017	Spot Bond	101.37065	10.30799	101.37065	10.27543			0.00	0	0.00
CLN269	On 20/06/2017	Spot Bond	100.49989	10.02523	100.49989	10.00057			0.00	0	0.00
CLN270	On 24/02/2017	Spot Bond	101.35958	12.89860	101.35958	12.86697			0.00	0	0.00
CLN271	On 20/06/2017	Spot Bond	100.58462	11.45319	100.58462	11.42500			0.00	0	0.00
CLN272	On 20/06/2017	Spot Bond	100.39320	8.40545	100.39320	8.38479			0.00	0	0.00
CLN273	On 20/06/2017	Spot Bond	100.39040	8.35772	100.39040	8.33718			0.00	0	0.00
CLN274	On 20/06/2017	Spot Bond	100.40357	8.40414	100.40357	8.38349			0.00	0	0.00
CLN275	On 22/05/2017	Spot Bond	100.91562	9.33597	100.91562	9.30658			0.00	0	0.00
CLN276	On 24/05/2017	Spot Bond	101.06552	10.75649	101.06552	10.72261			0.00	0	0.00
CLN277	On 25/05/2017	Spot Bond	100.99983	10.73242	100.99983	10.69862			0.00	0	0.00
CLN278	On 20/06/2017	Spot Bond	100.40244	8.38506	100.40244	8.36445			0.00	0	0.00
CLN279	On 20/06/2015	Spot Bond	100.54373	18.84957	100.54373	18.80318			0.00	0	0.00
CLN280	On 07/06/2017	Spot Bond	100.65226	9.27167	100.65226	9.24191			0.00	0	0.00
CLN281	On 21/06/2015	Spot Bond	100.36006	15.91738	100.36006	15.86698			0.00	0	0.00
CLN282	On 27/06/2015	Spot Bond	100.24531	17.32263	100.24531	17.26784			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM Yield	MarkPrice	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
CLN283	On 20/09/2015	Spot Bond	100.37919	16.10940	100.37919	16.05839			0.00	0	0.00
CLN284	On 20/06/2017	Spot Bond	100.44355	8.42276	100.44355	8.39608			0.00	0	0.00
CLN285	On 20/06/2017	Spot Bond	100.44355	8.42276	100.44355	8.39608			0.00	0	0.00
CLN286	On 20/06/2017	Spot Bond	100.44355	8.42276	100.44355	8.39608			0.00	0	0.00
CLN287	On 20/06/2017	Spot Bond	100.44355	8.42276	100.44355	8.39608			0.00	0	0.00
CLN288	On 10/08/2017	Spot Bond	101.18342	9.72538	101.18342	9.68219			0.00	0	0.00
CLN289	On 30/08/2017	Spot Bond	100.81012	9.00577	100.81012	8.96502			0.00	0	0.00
CLN290	On 26/06/2017	Spot Bond	100.17296	2.43016	100.17296	2.41844			0.00	0	0.00
CLN291	On 26/06/2017	Spot Bond	100.17296	2.43016	100.17296	2.41844			0.00	0	0.00
CLN292	On 26/06/2017	Spot Bond	100.17084	2.43032	100.17084	2.41860			0.00	0	0.00
CLN293	On 30/06/2017	Spot Bond	100.14936	2.38325	100.14936	2.37228			0.00	0	0.00
CLN294	On 26/06/2017	Spot Bond	100.14949	2.43006	100.14949	2.41820			0.00	0	0.00
CLN295	On 30/06/2017	Spot Bond	100.15029	2.39205	100.15029	2.38091		19,028,555,100,000.00	190,000,000	100,000,000.00	
CLN296	On 20/12/2017	Spot Bond	100.00000	1.66116	100.00000	1.65098			0.00	0	0.00
CLN297	On 30/06/2017	Spot Bond	100.00000	2.36003	100.00000	2.34730			0.00	0	0.00
CLN298	On 30/06/2017	Spot Bond	100.00000	2.36987	100.00000	2.35692			0.00	0	0.00
CLN299	On 30/06/2017	Spot Bond	100.00000	2.35393	100.00000	2.34014			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM Yield	MarkPrice	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
CLN300	On 20/12/2017	Spot Bond	100.00000	1.64028	100.00000	1.62729			0.00	0	0.00
CLN301	On 20/12/2017	Spot Bond	100.00000	1.61817	100.00000	1.60224			0.00	0	0.00
CLN302	On 20/12/2017	Spot Bond	100.00000	1.54073	100.00000	1.51492			0.00	0	0.00
CLN39	On 07/02/2016	Spot Bond	100.00000	22.33878	100.00000	22.28960			0.00	0	0.00
CLN40	On 07/02/2016	Spot Bond	100.00000	22.33878	100.00000	22.28960			0.00	0	0.00
CLN42	On 18/04/2028	Spot Bond	34.94295	0.71386	34.94295	0.71323			0.00	0	0.00
CLN44	On 31/03/2013	Spot Bond	154.47129	69.63653	154.47129	69.43485			0.00	0	0.00
CLN46	On 07/03/2013	Spot Bond	100.53703	82.37249	100.53703	82.18864			0.00	0	0.00
CLN47	On 07/03/2013	Spot Bond	100.53241	82.36305	100.53241	82.17923			0.00	0	0.00
CLN48	On 07/03/2013	Spot Bond	100.00000	126.84858	100.00000	126.53066			0.00	0	0.00
CLN49	On 31/03/2013	Spot Bond	154.29358	107.10496	154.29358	106.76460			0.00	0	0.00
CLN50	On 07/03/2013	Spot Bond	100.52779	82.35361	100.52779	82.16981			0.00	0	0.00
CLN51	On 07/03/2013	Spot Bond	152.83040	74.99708	152.83040	74.76549			0.00	0	0.00
CLN52	On 30/04/2013	Spot Bond	101.20452	89.66053	101.20452	89.44323			0.00	0	0.00
CLN54	On 30/04/2013	Spot Bond	101.20452	89.66053	101.20452	89.44323			0.00	0	0.00
CLN55	On 18/04/2028	Spot Bond	156.76383	5.63858	156.76383	5.61835			0.00	0	0.00
CLN56	On 30/04/2013	Spot Bond	94.77223	76.72730	94.77223	76.58092			0.00	0	0.00
CLN57	On 30/04/2013	Spot Bond	97.02201	76.25714	97.02201	76.10912			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
CLN58	On 07/03/2013	Spot Bond	100.53241	82.36305	100.53241	82.17923				0.00	0	0.00
CLN59	On 07/03/2013	Spot Bond	100.53241	82.36305	100.53241	82.17923				0.00	0	0.00
CLN61	On 02/03/2028	Spot Bond	100.00000	13.22080	100.00000	13.18807				0.00	0	0.00
CLN71	On 02/03/2028	Spot Bond	100.00000	0.00044	100.00000	0.00044				0.00	0	0.00
CLN72	On 02/03/2028	Spot Bond	100.00000	0.00044	100.00000	0.00044				0.00	0	0.00
CLN78	On 19/04/2013	Spot Bond	101.10498	77.51205	101.10498	77.35354				0.00	0	0.00
CLN81	On 18/04/2028	Spot Bond	120.49629	7.79109	120.49629	7.77093				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
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	19.04567	78.86322	19.01535				0.00	0	0.00
CLNF02	On 20/10/2015	Spot Bond	78.68249	19.10066	78.68249	19.07031				0.00	0	0.00
CLNF03	On 10/10/2016	Spot Bond	100.01914	12.41623	100.01914	12.38616				0.00	0	0.00
CLNF04	On 10/10/2016	Spot Bond	100.01914	12.41623	100.01914	12.38616				0.00	0	0.00
CLNF05	On 20/09/2016	Spot Bond	100.44036	11.36087	100.44036	11.33293				0.00	0	0.00
CLNF06	On 20/12/2016	Spot Bond	100.40864	9.41660	100.40864	9.39346				0.00	0	0.00
CLNF07	On 20/06/2017	Spot Bond	100.41492	8.59501	100.41492	8.57389				0.00	0	0.00
CLNF08	On 10/07/2013	Spot Bond	100.01997	62.93782	100.01997	62.74129				0.00	0	0.00

Contract Details	Strike	Call / Put	MTM Yield	MarkPrice	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
CLNF09	On 20/06/2017	Spot Bond	100.41000	8.69179	100.41000	8.67042			0.00	0	0.00
CLNF10	On 24/07/2017	Spot Bond	101.50812	10.62973	101.50812	10.58240			0.00	0	0.00
COJ02	On 15/09/2016	Spot Bond	109.94659	16.74974	109.94659	16.70925			0.00	0	0.00
COJ03	On 26/04/2013	Spot Bond	106.29178	75.41962	106.29178	75.26196		31,521,039,942,560.00	296,552,000	74,238,000.00	
COJ04	On 05/06/2018	Spot Bond	106.25789	9.48925	106.25789	9.46705			0.00	0	10,000.00
COJ05	On 05/06/2023	Spot Bond	122.59946	10.17062	122.59946	10.14394			0.00	0	339,547,000.00
COJ06	On 09/12/2015	Spot Bond	112.90836	15.89942	112.90836	15.86037			0.00	0	30,100,000.00
COJ07	On 23/03/2021	Spot Bond	111.62273	11.83620	111.62273	11.80724			0.00	0	0.00
COJ10C	On 18/01/2013	Spot Bond	100.00000	96.35863	100.00000	96.11894			0.00	0	0.00
COJ12C	On 17/02/2013	Spot Bond	5.86800	104.75607	5.86800	104.73941			0.00	0	0.00
CPL002	On 29/11/2014	Spot Bond	100.79434	26.90295	100.79434	26.83659			0.00	0	0.00
CPL003	On 28/02/2017	Spot Bond	100.83040	9.18898	100.83040	9.16656			0.00	0	0.00
CPL005	On 01/03/2015	Spot Bond	100.70290	19.62502	100.70290	19.57611			0.00	0	0.00
CPL007	On 01/08/2015	Spot Bond	101.26682	17.36952	101.26682	17.29234			0.00	0	0.00
CPL010	On 25/02/2013	Spot Bond	100.00000	83.14351	100.00000	82.95455			0.00	0	0.00
CPL011	On 08/03/2013	Spot Bond	100.00000	81.11111	100.00000	80.93126			0.00	0	0.00
DENG28	On 12/02/2013	Spot Bond	100.00000	85.68075	100.00000	85.48009			0.00	0	0.00
DENG31	On 02/04/2013	Spot Bond	100.00000	78.98792	100.00000	78.82198			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM Yield	MarkPrice	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
DENG41	On 28/01/2013	Spot Bond	100.18699	88.78920	100.18699	88.57334			0.00	0	0.00
DENG42	On 03/04/2013	Spot Bond	100.13300	80.79177	100.13300	80.62222			0.00	0	0.00
DRD03	On 02/07/2014	Spot Bond	100.21016	49.65975	100.21016	49.44100			0.00	0	0.00
DRD04	On 03/07/2015	Spot Bond	100.22082	24.51041	100.22082	24.40243			0.00	0	0.00
DRD05	On 03/10/2013	Spot Bond	100.19483	67.61620	100.19483	67.31838			0.00	0	0.00
DV13	On 25/08/2013	Spot Bond	104.31041	62.55502	104.31041	62.41248			0.00	0	0.00
DV21	On 15/06/2016	Spot Bond	133.09009	21.14892	133.09009	21.09004			0.00	0	14,300,000.00
DV22	On 07/02/2020	Spot Bond	111.95336	11.65851	111.95336	11.63037			0.00	0	66,200,000.00
DV23	On 27/02/2023	Spot Bond	110.94098	11.68990	110.94098	11.66191			0.00	0	105,000,000.00
E170	On 01/08/2020	Spot Bond	142.91138	14.01317	142.91138	13.97217			0.00	0	23,000,000.00
EDC01	On 04/04/2016	Spot Bond	101.79146	18.76246	101.79146	18.71628			0.00	0	0.00
EFC01	On 31/08/2014	Spot Bond	100.97946	21.14440	100.97946	21.07635			0.00	0	0.00
EFC02	On 31/08/2015	Spot Bond	101.06163	8.83994	101.06163	8.81147			0.00	0	0.00
EFC03	On 31/08/2016	Spot Bond	101.11630	3.69409	101.11630	3.68219			0.00	0	0.00
EFC04	On 31/08/2017	Spot Bond	101.17092	1.54245	101.17092	1.53748			0.00	0	0.00
EL15	On 29/06/2015	Spot Bond	126.54006	11.77019	126.54006	11.73870			0.00	0	40,000,000.00
EL28	On 02/05/2028	Spot Bond	1.55000	117.71181	1.60500	116.84272			0.00	0	41,000,000.00

Contract Details	Strike	Call / Put	MTM Yield	MarkPrice	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
EL29	On 19/11/2029	Spot Bond	1.90000	101.64292	1.90000	101.60343			0.00	0	0.00
EMM01	On 28/07/2020	Spot Bond	111.69838	13.29125	111.69838	13.25924			0.00	0	0.00
EMM02	On 11/03/2021	Spot Bond	112.15374	12.07366	112.15374	12.04400			0.00	0	0.00
EMM03	On 04/05/2024	Spot Bond	106.65311	10.33742	106.65311	10.31303			0.00	0	5,000,000.00
EPF001	On 19/08/2015	Spot Bond	100.93077	15.15532	100.93077	15.11830			0.00	0	0.00
EPFC02	On 07/11/2013	Spot Bond	100.00000	54.40514	100.00000	53.99678			0.00	0	0.00
EPFC03	On 18/02/2013	Spot Bond	100.00000	84.49074	100.00000	84.29561			0.00	0	0.00
EQ182U	On 11/12/2012	Spot Bond	100.00000	66.66668	100.00000	66.66667			0.00	0	0.00
EQ183U	On 24/01/2013	Spot Bond	100.00000	89.68059	100.00000	89.46078			0.00	0	0.00
EQ184U	On 13/02/2013	Spot Bond	100.00000	90.10030	100.00000	89.88978			0.00	0	0.00
EQ185U	On 11/06/2014	Spot Bond	100.00000	29.89781	100.00000	100.00000		17,030,000,000,000.00	170,300,000	160,300,000.00	
EQS01	On 18/11/2014	Spot Bond	126.47802	23.18134	126.47802	23.11207			0.00	0	0.00
EQS02	On 01/07/2015	Spot Bond	109.43400	26.97120	109.43400	26.90730			0.00	0	0.00
EQS04	On 22/09/2015	Spot Bond	107.25989	19.86242	107.25989	19.81064			0.00	0	0.00
EQS05	On 25/04/2017	Spot Bond	101.66692	11.36172	101.66692	11.32574			0.00	0	70,000,000.00
ERS3A8	On 17/11/2014	Spot Bond	101.14823	28.32954	101.14823	28.26021			0.00	0	0.00
ERS3B2	On 17/08/2014	Spot Bond	101.05103	27.81787	101.05103	27.74985			0.00	0	0.00
ERS3B3	On 17/11/2025	Spot Bond	100.00000	0.01038	100.00000	0.01030			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
ERS3C2	On 17/08/2014	Spot Bond	101.17066	28.44753	101.17066	28.37790				0.00	0	0.00
ERS3C3	On 17/11/2025	Spot Bond	100.00000	0.01038	100.00000	0.01030				0.00	0	0.00
ERSA10	On 17/08/2013	Spot Bond	100.93125	57.43201	100.93125	57.29172				0.00	0	0.00
ERSA11	On 17/08/2014	Spot Bond	100.96871	27.38451	100.96871	27.31759				0.00	0	0.00
ERSA12	On 17/08/2015	Spot Bond	100.99870	15.31015	100.99870	15.27273				0.00	0	0.00
ERSA13	On 17/08/2013	Spot Bond	100.93575	57.44619	100.93575	57.30586				0.00	0	0.00
ERSA14	On 17/11/2025	Spot Bond	100.00000	0.01038	100.00000	0.01030				0.00	0	0.00
ERSA15	On 17/11/2025	Spot Bond	100.00000	0.01038	100.00000	0.01030				0.00	0	0.00
ES15	On 30/08/2015	Spot Bond	105.94219	18.59236	105.94219	18.54899				0.00	0	50,200,000.00
ES18	On 20/04/2018	Spot Bond	111.43974	10.26713	111.43974	10.24217				0.00	0	505,764,000.00
ES23	On 25/01/2023	Spot Bond	117.73441	12.11799	117.73441	12.08755				0.00	0	260,130,000.00
ES26	On 02/04/2026	Spot Bond	95.26383	9.61614	95.26383	9.59559				0.00	0	47,766,000.00
ES33	On 15/09/2033	Spot Bond	8.74000	90.03986	8.76000	89.84613			244,720,000,000.00	28,000,000	571,706,000.00	
FIFB01	On 24/08/2015	Spot Bond	100.85636	16.06736	100.85636	15.99621			403,425,440,000.00	4,000,000	2,000,000.00	
FIFC02	On 14/12/2012	Spot Bond	100.35540	99.72581	100.35540	99.45311				0.00	0	0.00
FIFC03	On 09/10/2013	Spot Bond	100.00000	57.69514	100.00000	57.26209				0.00	0	0.00
FIFC04	On 14/03/2013	Spot Bond	100.00000	99.99986	100.00000	99.99973				0.00	0	0.00

Contract Details	Strike	Call / Put	MTM Yield	MarkPrice	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
FR002U	On 02/08/2023	Spot Bond	100.00000	11.30084	100.00000	11.27347			0.00	0	0.00
FR003U	On 02/08/2023	Spot Bond	100.00000	10.99711	100.00000	10.97047			0.00	0	0.00
FR2A3C	On 15/08/2013	Spot Bond	101.07344	58.03491	101.07344	57.89297			0.00	0	0.00
FR2B3C	On 15/08/2013	Spot Bond	101.11222	58.15325	101.11222	58.01097			0.00	0	0.00
FR2C3C	On 15/08/2013	Spot Bond	101.23627	58.53175	101.23627	58.38838			0.00	0	0.00
FR2D3D	On 15/08/2013	Spot Bond	101.30601	58.74454	101.30601	58.60057			0.00	0	0.00
FRB03	On 15/09/2014	Spot Bond	105.15565	31.30334	105.15565	31.23035			0.00	0	42,400,000.00
FRB05	On 21/12/2018	Spot Bond	103.15112	12.87793	103.15112	12.84869			0.00	0	0.00
FRB08	On 10/06/2016	Spot Bond	100.49836	10.99020	100.49836	10.91557			0.00	0	0.00
FRB09	On 10/06/2017	Spot Bond	100.49830	7.94089	100.49830	7.87224			0.00	0	0.00
FRB10	On 25/01/2017	Spot Bond	101.51768	10.10579	101.51768	10.08098			0.00	0	0.00
FRB11	On 11/12/2022	Spot Bond	100.00000	0.07013	100.00000	0.06959		104,200,000,000,000.00		042,000,000	0.00
FRBC21	On 21/12/2018	Spot Bond	111.84945	16.83092	111.84945	16.79012		67,109,670,000.00		600,000	320,000.00
FRBC22	On 21/12/2018	Spot Bond	100.44644	10.27848	100.44644	10.25321			0.00	0	0.00
FRBI01	On 30/06/2014	Spot Bond	100.00000	48.58220	100.00000	48.46146			0.00	0	0.00
FRBI04	On 31/03/2013	Spot Bond	211.83970	63.39080	211.83970	63.16545			0.00	0	0.00
FRBI07	On 07/07/2013	Spot Bond	105.16707	68.07473	105.16707	67.91859			0.00	0	0.00
FRBI22	On 31/01/2022	Spot Bond	121.95151	3.59495	121.95151	3.58465			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
FRBI23	On 07/12/2023	Spot Bond	266.05149	2.12574	266.05149	2.11588				0.00	0	300,000.00
FRBI28	On 31/03/2028	Spot Bond	145.44748	2.23241	145.44748	2.22572				0.00	0	600,000.00
FRBI33	On 07/12/2033	Spot Bond	186.40405	1.89144	186.40405	1.88461				0.00	0	300,000.00
FRBN04	On 15/09/2015	Spot Bond	118.97136	21.05195	118.97136	20.99773				0.00	0	0.00
FRBN06	On 15/09/2015	Spot Bond	100.00000	25.74806	100.00000	25.69044				0.00	0	0.00
FRBN07	On 15/09/2015	Spot Bond	100.00000	25.74806	100.00000	25.69044				0.00	0	0.00
FRBZ01	On 30/11/2020	Spot Bond	51.72712	3.61363	51.72712	3.60950				0.00	0	0.00
FRBZ02	On 28/10/2024	Spot Bond	32.59207	3.50938	32.59207	3.50667				0.00	0	0.00
FRBZ03	On 10/12/2024	Spot Bond	31.38364	3.78860	31.38364	3.78577				0.00	0	0.00
FRC04	On 03/06/2014	Spot Bond	103.71290	36.26782	103.71290	36.18467				0.00	0	0.00
FRC08	On 29/04/2013	Spot Bond	101.43171	90.10811	101.43171	89.88876				0.00	0	0.00
FRC101	On 24/02/2017	Spot Bond	101.42118	13.21174	101.42118	13.17933				0.00	0	0.00
FRC103	On 20/03/2014	Spot Bond	100.70350	48.99104	100.70350	48.89236				0.00	0	0.00
FRC104	On 20/03/2014	Spot Bond	100.43778	45.39496	100.43778	45.30373				0.00	0	0.00
FRC105	On 24/02/2017	Spot Bond	101.37968	12.89522	101.37968	12.86359				0.00	0	0.00
FRC106	On 24/02/2017	Spot Bond	101.37968	12.89522	101.37968	12.86359				0.00	0	0.00
FRC107	On 03/06/2021	Spot Bond	100.95684	9.56649	100.95684	9.54259				0.00	0	0.00

Contract Details	Strike	Call / Put	MTM Yield	MarkPrice	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
FRC108		On 24/02/2017	Spot Bond	101.35502	12.70718	101.35502	12.67602		0.00	0	0.00
FRC109		On 20/06/2017	Spot Bond	100.49706	12.08469	100.49706	12.05497		0.00	0	0.00
FRC11		On 26/05/2013	Spot Bond	100.81157	84.31751	100.81157	84.12633		0.00	0	0.00
FRC110		On 15/06/2016	Spot Bond	100.62812	13.29318	100.62812	13.26045		0.00	0	0.00
FRC112		On 20/06/2017	Spot Bond	100.42343	10.52582	100.42343	10.49994		0.00	0	0.00
FRC113		On 20/06/2017	Spot Bond	100.46990	11.50931	100.46990	11.48100		0.00	0	0.00
FRC114		On 20/06/2014	Spot Bond	100.53541	34.78006	100.53541	34.69447		0.00	0	0.00
FRC115		On 20/06/2017	Spot Bond	98.00000	9.20674	98.00000	9.17508		0.00	0	0.00
FRC116		On 20/06/2017	Spot Bond	100.00000	9.47268	100.00000	9.43557		0.00	0	0.00
FRC117		On 15/06/2016	Spot Bond	100.61842	13.15318	100.61842	13.12079		0.00	0	0.00
FRC118		On 20/06/2017	Spot Bond	100.45750	11.48687	100.45750	11.45862		0.00	0	0.00
FRC119		On 20/06/2017	Spot Bond	100.56313	13.76360	100.56313	13.72972		0.00	0	0.00
FRC120		On 20/06/2017	Spot Bond	100.61014	14.78100	100.61014	14.74461		0.00	0	0.00
FRC121		On 20/06/2017	Spot Bond	100.43349	9.09252	100.43349	9.07017		0.00	0	0.00
FRC122		On 20/06/2017	Spot Bond	100.51033	12.38441	100.51033	12.35394		0.00	0	0.00
FRC123		On 20/06/2017	Spot Bond	100.67570	16.20421	100.67570	16.16428		0.00	0	0.00
FRC124		On 20/06/2017	Spot Bond	100.44913	10.74055	100.44913	10.70651		0.00	0	0.00
FRC125		On 20/09/2017	Spot Bond	100.00000	6.79816	100.00000	6.76796		0.00	0	0.00

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
FRC126	On 20/09/2017	Spot Bond	100.53319	12.39648	100.53319	12.35717				0.00	0	0.00
FRC127	On 20/09/2017	Spot Bond	100.63883	14.48790	100.63883	14.44192				0.00	0	0.00
FRC128	On 20/09/2017	Spot Bond	100.48091	11.36589	100.48091	11.32987				0.00	0	0.00
FRC129	On 20/09/2017	Spot Bond	100.51430	12.02382	100.51430	11.98569				0.00	0	0.00
FRC130	On 20/09/2017	Spot Bond	100.60627	13.84224	100.60627	13.79832				0.00	0	0.00
FRC131	On 20/09/2017	Spot Bond	100.56147	12.95527	100.56147	12.91418				0.00	0	0.00
FRC132	On 20/09/2017	Spot Bond	100.63331	14.37850	100.63331	14.33286				0.00	0	0.00
FRC133	On 20/09/2017	Spot Bond	100.67296	15.16605	100.67296	15.11790				0.00	0	0.00
FRC134	On 20/09/2017	Spot Bond	100.60461	13.80940	100.60461	13.76559				0.00	0	0.00
FRC135	On 20/09/2017	Spot Bond	100.58527	13.97818	100.58527	13.93384				0.00	0	0.00
FRC136	On 20/09/2017	Spot Bond	100.52263	12.18824	100.52263	12.14960				0.00	0	0.00
FRC137	On 20/09/2017	Spot Bond	100.51264	12.54322	100.51264	12.50345				0.00	0	0.00
FRC138	On 20/09/2017	Spot Bond	100.64764	14.66295	100.64764	14.61641				0.00	0	0.00
FRC139	On 20/09/2017	Spot Bond	100.63938	14.49885	100.63938	14.45284				0.00	0	0.00
FRC140	On 20/09/2017	Spot Bond	100.61676	14.05021	100.61676	14.00562				0.00	0	0.00
FRC141	On 20/09/2017	Spot Bond	100.64874	14.68483	100.64874	14.63821				0.00	0	0.00
FRC142	On 20/09/2017	Spot Bond	100.54761	12.68139	100.54761	12.64117				0.00	0	0.00

Contract Details	Strike	Call / Put	MTM Yield	MarkPrice	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
FRC143	On 20/09/2017	Spot Bond	100.48314	11.40977	100.48314	11.37361			0.00	0	0.00
FRC144	On 20/09/2017	Spot Bond	100.40273	9.82937	100.40273	9.79824			0.00	0	0.00
FRC145	On 20/09/2017	Spot Bond	100.68010	15.30820	100.68010	15.25959			0.00	0	0.00
FRC146	On 20/09/2014	Spot Bond	100.48314	33.98842	100.48314	33.88070			0.00	0	0.00
FRC147	On 20/09/2015	Spot Bond	100.54650	20.98797	100.54650	20.92141			0.00	0	0.00
FRC148	On 24/02/2017	Spot Bond	101.08864	12.83962	101.08864	12.78265			0.00	0	0.00
FRC149	On 20/09/2015	Spot Bond	100.52041	11.19619	100.52041	11.16070			0.00	0	0.00
FRC150	On 20/09/2017	Spot Bond	100.44745	1.98209	100.44745	1.97581			0.00	0	0.00
FRC151	On 20/09/2017	Spot Bond	98.00000	1.83969	98.00000	1.82630			0.00	0	0.00
FRC152	On 20/12/2017	Spot Bond	100.00000	1.66712	100.00000	1.65776			0.00	0	0.00
FRC153	On 20/12/2017	Spot Bond	100.00000	1.66712	100.00000	1.65776			0.00	0	0.00
FRC154	On 20/12/2017	Spot Bond	100.00000	1.65133	100.00000	1.63983			0.00	0	0.00
FRC155	On 20/12/2017	Spot Bond	100.00000	1.56698	100.00000	1.54446			0.00	0	0.00
FRC157	On 30/09/2013	Spot Bond	100.00000	46.38242	100.00000	45.40309			0.00	0	0.00
FRC158	On 11/06/2014	Spot Bond	100.00000	25.38806	100.00000	25.19328			0.00	0	0.00
FRC159	On 30/09/2013	Spot Bond	100.00000	46.38242	100.00000	45.40309			0.00	0	0.00
FRC160	On 12/06/2014	Spot Bond	100.00000	25.19328	100.00000	25.00000			0.00	0	0.00
FRC17	On 03/06/2014	Spot Bond	103.88434	36.56474	103.88434	36.48079			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
FRC29	On 22/07/2014	Spot Bond	101.69803	30.14269	101.69803	30.06855				0.00	0	0.00
FRC37	On 20/06/2015	Spot Bond	100.46014	19.33365	100.46014	19.28610				0.00	0	0.00
FRC40	On 20/12/2015	Spot Bond	100.45737	15.79740	100.45737	15.75855				0.00	0	0.00
FRC41	On 25/10/2013	Spot Bond	101.67764	61.46833	101.67764	61.31719				0.00	0	0.00
FRC46	On 10/09/2017	Spot Bond	98.80765	9.02532	98.80765	8.95312				0.00	0	0.00
FRC47	On 18/02/2013	Spot Bond	113.68077	82.73528	113.68077	82.52263				0.00	0	10,000,000.00
FRC55	On 11/07/2013	Spot Bond	100.00003	63.27760	100.00003	63.12432				0.00	0	0.00
FRC56U	On 06/02/2013	Spot Bond	100.00000	86.90476	100.00000	86.69834				0.00	0	0.00
FRC57	On 20/06/2014	Spot Bond	100.38660	32.06968	100.38660	31.99086				0.00	0	0.00
FRC61	On 28/07/2017	Spot Bond	101.46163	9.44533	101.46163	9.42215				0.00	0	0.00
FRC66	On 31/01/2022	Spot Bond	109.33538	7.43245	109.33538	7.41485				0.00	0	0.00
FRC67	On 20/09/2016	Spot Bond	100.46640	13.76103	100.46640	13.72719				0.00	0	0.00
FRC68	On 20/09/2016	Spot Bond	100.47150	13.86641	100.47150	13.83231				0.00	0	0.00
FRC69	On 31/01/2022	Spot Bond	109.51236	5.69393	109.51236	5.68043				0.00	0	0.00
FRC70	On 20/09/2014	Spot Bond	111.32550	26.59988	111.32550	26.54541				0.00	0	0.00
FRC71	On 31/01/2022	Spot Bond	109.33538	5.22257	109.33538	5.21021				0.00	0	0.00
FRC72	On 31/01/2017	Spot Bond	114.09057	6.36727	114.09057	6.35167				0.00	0	0.00

Contract Details	Strike	Call / Put	MTM Yield	MarkPrice	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
FRC74	On 20/09/2016	Spot Bond	114.42023	8.94332	114.42023	8.92464			0.00	0	0.00
FRC75	On 20/12/2012	Spot Bond	100.45580	100.03404	100.45580	99.76466			0.00	0	0.00
FRC76	On 28/07/2017	Spot Bond	101.66489	10.52892	101.66489	10.50303			0.00	0	0.00
FRC77	On 15/06/2016	Spot Bond	100.00000	16.23502	100.00000	16.19525			0.00	0	0.00
FRC78	On 15/06/2016	Spot Bond	100.79789	15.74415	100.79789	15.70532			0.00	0	0.00
FRC79	On 15/06/2016	Spot Bond	100.69405	14.24459	100.69405	14.20948			0.00	0	0.00
FRC80	On 15/06/2016	Spot Bond	4.73000	106.01995	4.73000	105.97623			0.00	0	0.00
FRC81	On 20/12/2012	Spot Bond	100.56499	100.50536	100.56499	100.23442			0.00	0	0.00
FRC82	On 15/06/2016	Spot Bond	100.70697	14.43101	100.70697	14.39544			0.00	0	0.00
FRC83	On 20/12/2016	Spot Bond	100.40068	10.96441	100.40068	10.93747			0.00	0	0.00
FRC84	On 20/12/2016	Spot Bond	100.46304	12.27185	100.46304	12.24167			0.00	0	0.00
FRC85	On 20/12/2014	Spot Bond	100.61808	27.69963	100.61808	27.63142			0.00	0	0.00
FRC86	On 20/12/2016	Spot Bond	100.54671	14.02912	100.54671	13.99459			0.00	0	0.00
FRC87	On 20/12/2016	Spot Bond	100.52525	13.57812	100.52525	13.54472			0.00	0	0.00
FRC88	On 20/12/2012	Spot Bond	100.34678	99.56516	100.34678	99.29732			0.00	0	0.00
FRC89	On 20/12/2012	Spot Bond	100.34394	99.55294	100.34394	99.28515			0.00	0	0.00
FRC90	On 20/03/2013	Spot Bond	100.32862	99.61739	100.32862	99.40154			0.00	0	0.00
FRC91	On 20/03/2013	Spot Bond	100.34043	99.61918	100.34043	99.40330			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
FRC92	On 20/03/2013	Spot Bond	100.34112	99.62705	100.34112	99.41115				0.00	0	0.00
FRC93	On 20/03/2013	Spot Bond	100.34682	99.55999	100.34682	99.29145				0.00	0	0.00
FRC94	On 20/03/2017	Spot Bond	100.44788	11.42231	100.44788	11.39935				0.00	0	0.00
FRC95	On 15/06/2016	Spot Bond	100.64235	12.41421	100.64235	12.38922				0.00	0	0.00
FRC96	On 20/03/2017	Spot Bond	100.44732	11.41085	100.44732	11.38792				0.00	0	0.00
FRC97	On 20/03/2015	Spot Bond	98.04956	25.85274	98.04956	25.80192				0.00	0	0.00
FRC98	On 15/06/2016	Spot Bond	100.67532	12.84769	100.67532	12.82182				0.00	0	0.00
FRC99	On 24/02/2017	Spot Bond	101.43156	13.29084	101.43156	13.25823				0.00	0	0.00
FRE2A1	On 02/08/2013	Spot Bond	101.08680	59.26331	101.08680	59.11834				0.00	0	0.00
FRE2A2	On 02/08/2013	Spot Bond	102.04635	61.36863	102.04635	61.21725				0.00	0	10,000.00
FRE2B1	On 02/08/2013	Spot Bond	101.11165	59.32582	101.11165	59.18067				0.00	0	0.00
FRE2B2	On 02/08/2013	Spot Bond	104.68033	60.66053	104.68033	60.50745				0.00	0	0.00
FRE2C	On 02/08/2013	Spot Bond	96.98334	60.73692	96.98334	60.59376				0.00	0	0.00
FRE2D	On 02/08/2013	Spot Bond	101.19191	59.52776	101.19191	59.38202				0.00	0	0.00
FRE2E	On 02/08/2013	Spot Bond	101.39248	60.03225	101.39248	59.88501				0.00	0	0.00
FRE2F	On 02/08/2013	Spot Bond	101.63872	60.65134	101.63872	60.50226				0.00	0	0.00
FRE2G	On 02/08/2013	Spot Bond	101.79324	61.03969	101.79324	60.88944				0.00	0	0.00

Contract Details	Strike	Call / Put	MTM Yield	MarkPrice	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
FRI15	On 14/03/2015	Spot Bond	137.45936	16.25367	137.45936	16.20214			0.00	0	0.00
FRJ13	On 01/09/2013	Spot Bond	101.30769	55.54334	101.30769	55.40419			0.00	0	0.00
FRJ14	On 20/07/2014	Spot Bond	104.00517	29.13618	104.00517	29.06308			0.00	0	0.00
FRJ15	On 04/04/2015	Spot Bond	100.18638	23.11200	100.18638	23.03972			0.00	0	0.00
FRJ16	On 21/01/2016	Spot Bond	103.41346	12.90036	103.41346	12.86815			0.00	0	0.00
FRJ17	On 04/04/2017	Spot Bond	100.62484	10.70908	100.62484	10.67546			0.00	0	0.00
FRJ18	On 21/02/2018	Spot Bond	101.45882	7.69273	101.45882	7.67386			0.00	0	0.00
FRJ19	On 04/04/2019	Spot Bond	100.00000	12.45229	100.00000	12.42866			0.00	0	0.00
FRS36	On 07/12/2023	Spot Bond	254.50193	2.22037	254.50193	2.21037			0.00	0	0.00
FRS37	On 07/12/2023	Spot Bond	265.81898	2.12756	265.81898	2.11770			0.00	0	0.00
FRS43	On 07/12/2023	Spot Bond	249.70910	2.26219	249.70910	2.25214			0.00	0	0.00
FRS46	On 31/01/2022	Spot Bond	117.34620	3.30955	117.34620	3.30126			0.00	0	0.00
FRS49	On 27/10/2020	Spot Bond	101.41744	7.59280	101.41744	7.57418			0.00	0	0.00
FRS51	On 31/01/2022	Spot Bond	117.54524	3.60792	117.54524	3.59784			0.00	0	0.00
FRS56	On 19/07/2016	Spot Bond	101.77641	11.60219	101.77641	11.57364			0.00	0	0.00
FRS59	On 07/10/2016	Spot Bond	100.01476	11.94025	100.01476	11.91132			0.00	0	0.00
FRS61	On 02/08/2013	Spot Bond	101.49749	60.29630	101.49749	60.14827			0.00	0	0.00
FRS62	On 04/11/2026	Spot Bond	101.25022	7.47209	101.25022	7.45378			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
FRS63	On 22/12/2013	Spot Bond	100.29734	45.45024	100.29734	45.33863				0.00	0	0.00
FRS64	On 26/01/2042	Spot Bond	90.41057	3.06962	90.41057	3.06253				0.00	0	0.00
FRS65	On 30/03/2013	Spot Bond	100.18030	96.73955	100.18030	96.48587				0.00	0	0.00
FRS66	On 22/03/2013	Spot Bond	100.00000	99.06070	100.00000	98.79583				0.00	0	0.00
FRS67	On 25/05/2013	Spot Bond	100.68430	80.19341	100.68430	79.96371				0.00	0	0.00
FRS68	On 09/11/2024	Spot Bond	100.00000	0.97236	100.00000	0.96932				0.00	0	0.00
FRS69	On 31/05/2017	Spot Bond	101.11871	12.39046	101.11871	12.35054				0.00	0	0.00
FRS70	On 04/06/2013	Spot Bond	100.52362	78.14276	100.52362	77.91987				0.00	0	0.00
FRS71	On 08/06/2013	Spot Bond	100.43945	77.27433	100.43945	77.04392				0.00	0	0.00
FRS72	On 09/11/2024	Spot Bond	101.12618	8.48824	101.12618	8.46148				0.00	0	0.00
FRS73	On 12/06/2017	Spot Bond	101.07593	15.46639	101.07593	15.41657				0.00	0	0.00
FRS74	On 14/06/2017	Spot Bond	100.44759	7.01549	100.44759	6.99327				0.00	0	0.00
FRS75	On 13/06/2014	Spot Bond	100.44015	35.45382	100.44015	30.58980				0.00	0	0.00
FRS76	On 18/06/2017	Spot Bond	100.76967	12.06505	100.76967	12.02671				0.00	0	0.00
FRS77	On 19/07/2014	Spot Bond	101.24351	30.38560	101.24351	30.25062				0.00	0	0.00
FRS78	On 08/08/2013	Spot Bond	101.17008	55.06618	101.17008	54.82171				0.00	0	0.00
FRS79	On 10/07/2017	Spot Bond	100.00000	3.57888	100.00000	3.55202				0.00	0	0.00

Contract Details	Strike	Call / Put	MTM Yield	MarkPrice	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
FRS80	On 24/10/2013	Spot Bond	100.00000	51.52978	100.00000	51.14300			0.00	0	0.00
FRS81	On 30/10/2042	Spot Bond	2.25000	102.28100	2.25000	102.23939			0.00	0	0.00
FRS82	On 21/11/2017	Spot Bond	100.00000	2.60808	100.00000	2.58850			0.00	0	0.00
FRS83	On 13/12/2013	Spot Bond	100.00000	35.35534	100.00000	49.99995			0.00	0	0.00
FRX14	On 01/09/2014	Spot Bond	105.55013	31.73086	105.55013	31.65665			0.00	0	1,400,000.00
FRX15	On 14/03/2015	Spot Bond	106.51279	23.58170	106.51279	23.52614			0.00	0	853,000.00
FRX16	On 15/09/2016	Spot Bond	104.36488	13.36903	104.36488	13.33805			0.00	0	0.00
FRX17	On 15/09/2017	Spot Bond	105.51532	11.55827	105.51532	11.53125			0.00	0	0.00
FRX18	On 14/04/2018	Spot Bond	113.83008	11.44291	113.83008	11.41461			0.00	0	0.00
FRX19	On 15/11/2019	Spot Bond	108.96559	10.28482	108.96559	10.26722			0.00	0	2,700,000.00
FRX24	On 10/12/2024	Spot Bond	117.28648	9.23700	117.28648	9.21360			0.00	0	0.00
FRX31	On 21/02/2031	Spot Bond	102.81960	11.94719	102.81960	11.92029			0.00	0	0.00
FRX45	On 14/04/2045	Spot Bond	79.83345	11.19423	79.83345	11.17358			0.00	0	0.00
FTG1	On 05/09/2016	Spot Bond	100.94835	13.85957	100.94835	13.82495			0.00	0	0.00
GBL01	On 15/10/2015	Spot Bond	100.00000	20.42091	100.00000	20.26764			0.00	0	0.00
GFC03	On 10/04/2015	Spot Bond	100.01778	23.52480	100.01778	23.45134			0.00	0	0.00
GFC04	On 11/04/2017	Spot Bond	104.81266	12.84264	104.81266	12.81294			0.00	0	0.00
GFC2	On 27/02/2013	Spot Bond	100.00000	86.57369	100.00000	86.37783			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
GOVEX1	On 09/05/2047	Spot Bond	100.00000	0.00000	100.00000	100.00000	0.00000			0.00	0	22.00
GPT11	On 29/01/2013	Spot Bond	100.00000	93.79703	100.00000	100.00000	93.56991			0.00	0	0.00
GPT12	On 28/02/2013	Spot Bond	100.00000	87.43649	100.00000	100.00000	87.23912			0.00	0	0.00
GPT20	On 30/01/2013	Spot Bond	100.00000	88.37772	100.00000	100.00000	88.16425			0.00	0	0.00
GPT21	On 28/02/2013	Spot Bond	100.00000	82.57919	100.00000	100.00000	82.39278			0.00	0	0.00
GRA292	On 15/02/2013	Spot Bond	100.00000	85.08159	100.00000	100.00000	84.88372			0.00	0	0.00
GRA299	On 18/12/2012	Spot Bond	99.03016	98.66158	99.03016	99.03016	98.39818			0.00	0	0.00
GRA300	On 15/02/2013	Spot Bond	100.00000	85.08159	100.00000	100.00000	84.88372			0.00	0	0.00
GRA301	On 20/03/2013	Spot Bond	100.00000	99.99932	100.00000	100.00000	99.99918			0.00	0	0.00
GRB85	On 25/01/2013	Spot Bond	100.00000	89.46078	100.00000	100.00000	89.24205			0.00	0	0.00
GRB89	On 25/01/2013	Spot Bond	100.00000	89.46078	100.00000	100.00000	89.24205			0.00	0	0.00
GRD164	On 18/01/2013	Spot Bond	100.00000	91.02244	100.00000	100.00000	90.79602			0.00	0	0.00
GRD166	On 15/02/2013	Spot Bond	100.00000	85.08159	100.00000	100.00000	84.88372			0.00	0	0.00
GRD179	On 11/01/2013	Spot Bond	100.00000	92.63959	100.00000	100.00000	92.40506			0.00	0	0.00
GRD180	On 16/01/2013	Spot Bond	100.00000	91.47870	100.00000	100.00000	91.25000			0.00	0	0.00
GRD181	On 31/01/2013	Spot Bond	100.00000	88.16425	100.00000	100.00000	87.95181			0.00	0	0.00
GRD182	On 04/02/2013	Spot Bond	100.00000	87.32057	100.00000	100.00000	87.11217			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM Yield	MarkPrice	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
GRDB1	On 10/01/2018	Spot Bond	100.01501	7.81616	100.01501	7.79722			0.00	0	0.00
GRDC1	On 10/01/2018	Spot Bond	100.01973	9.89824	100.01973	9.87425			0.00	0	0.00
GRH1A1	On 25/10/2017	Spot Bond	100.00000	2.83248	100.00000	2.80333			0.00	0	0.00
GRH1A2	On 25/10/2017	Spot Bond	100.00000	2.83248	100.00000	2.80333			0.00	0	0.00
GRH1A3	On 25/10/2017	Spot Bond	100.00000	2.83248	100.00000	2.80333			0.00	0	500,000.00
GRH1A4	On 25/10/2017	Spot Bond	100.00000	2.45670	100.00000	2.44588			0.00	0	0.00
GRH1B	On 25/10/2017	Spot Bond	100.00000	2.83248	100.00000	2.80333			0.00	0	0.00
GRH1C	On 25/10/2017	Spot Bond	100.00000	2.83248	100.00000	2.80333			0.00	0	0.00
GRH1YU	On 25/10/2039	Spot Bond	100.00000	0.00000	100.00000	0.00000			0.00	0	0.00
GRT01	On 08/12/2014	Spot Bond	100.57078	26.39572	100.57078	26.29025			0.00	0	200,000.00
GRT02	On 13/05/2016	Spot Bond	101.42786	12.15034	101.42786	12.12053			0.00	0	0.00
GRT03	On 15/10/2015	Spot Bond	99.93193	16.81073	99.93193	16.77003			0.00	0	0.00
GRT04	On 15/09/2016	Spot Bond	100.43806	10.55428	100.43806	10.52833			0.00	0	0.00
GRT05	On 25/01/2015	Spot Bond	102.01673	20.79699	102.01673	20.74571			0.00	0	0.00
GRT06	On 11/12/2017	Spot Bond	100.00000	11.60994	100.00000	100.00000		105,240,000,000,000.00	052,400,000	500,000,000.00	
GSIZ16	On 23/09/2016	Spot Bond	100.31458	10.83509	100.31458	12.53003			0.00	0	0.00
HILB01	On 18/07/2015	Spot Bond	99.88260	18.75566	99.88260	18.67326			0.00	0	0.00
HILB02	On 13/09/2017	Spot Bond	100.51108	8.13493	100.51108	8.89579			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM Yield	MarkPrice	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
HILC02	On 17/01/2013	Spot Bond	100.00000	91.25000	100.00000	91.02244			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 19/01/2013	Spot Bond	105.54321	100.35533	105.54321	99.38214			0.00	0	0.00
HMS1B3	On 19/01/2013	Spot Bond	105.54321	100.35533	105.54321	99.38214			0.00	0	0.00
HMS1B5	On 19/07/2013	Spot Bond	100.00000	65.92544	100.00000	65.80070			0.00	0	0.00
HMS1B6	On 19/07/2013	Spot Bond	100.00000	72.90258	100.00000	72.76426			0.00	0	0.00
HMS1B7	On 19/07/2013	Spot Bond	101.63173	61.67432	101.63173	61.52273		11,586,017,220,000.00	114,000,000	38,000,000.00	
HMS1B8	On 19/07/2015	Spot Bond	101.67762	16.42575	101.67762	16.38535			0.00	0	0.00
HMS1B9	On 19/07/2015	Spot Bond	105.13866	17.64913	105.13866	17.60441			0.00	0	0.00
HMS1C2	On 19/01/2013	Spot Bond	105.76786	100.41253	105.76786	99.43675			0.00	0	0.00
HMS1C3	On 19/07/2013	Spot Bond	101.68917	61.79665	101.68917	61.64469			0.00	0	0.00
HMS1C4	On 19/07/2015	Spot Bond	101.75803	16.76755	101.75803	16.72628			0.00	0	0.00
HMS1C5	On 19/07/2015	Spot Bond	117.06290	15.43895	117.06290	15.39593			0.00	0	0.00
HMS1D2	On 19/01/2013	Spot Bond	106.05795	100.48641	106.05795	99.50728			0.00	0	0.00
HMS1D3	On 19/07/2013	Spot Bond	101.79257	62.01678	101.79257	61.86413			0.00	0	0.00
HMS1D4	On 19/07/2015	Spot Bond	101.86140	17.20648	101.86140	17.16411			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM Yield	MarkPrice	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
HMS1D5	On 19/07/2015	Spot Bond	117.06290	15.86050	117.06290	15.81631			0.00	0	0.00
HMS1E2	On 19/01/2013	Spot Bond	107.08651	100.74852	107.08651	99.75752			0.00	0	0.00
HMS1E3	On 19/07/2013	Spot Bond	101.93042	62.31011	101.93042	62.15656			0.00	0	0.00
HMS1E4	On 19/07/2015	Spot Bond	101.98773	17.74218	101.98773	17.69844			0.00	0	0.00
HMS1F2	On 19/01/2013	Spot Bond	108.34719	101.07015	108.34719	100.06452			0.00	0	0.00
HMS1G2	On 19/01/2013	Spot Bond	110.21153	101.54653	110.21153	100.51913			0.00	0	0.00
HWAY20	On 31/07/2020	Spot Bond	115.88630	11.85093	115.88630	11.82153			0.00	0	32,800,000.00
HWAY23	On 07/12/2023	Spot Bond	272.42396	2.07694	272.42396	2.06715			0.00	0	97,000,000.00
HWAY24	On 07/12/2024	Spot Bond	271.70682	2.08232	271.70682	2.07252			0.00	0	0.00
HWAY34	On 31/07/2034	Spot Bond	101.83148	12.28560	101.83148	12.25815			0.00	0	29,500,000.00
HWAY35	On 31/07/2035	Spot Bond	102.02133	12.26840	102.02133	12.24095			0.00	0	0.00
I2025	On 31/01/2025	Spot Bond	1.05000	113.32727	1.08000	112.92577		96,600,000,000.00	92,000,000	215,355,759.00	
I2038	On 31/01/2038	Spot Bond	1.70000	113.84203	1.75000	112.70795		132,736,000,000.00	78,080,000	95,077,301.00	
I2050	On 31/12/2050	Spot Bond	1.91500	118.65092	1.91500	118.61060			0.00	0	109,386,050.00
IBC01	On 16/03/2015	Spot Bond	95.45000	22.06858	95.45000	22.02810			0.00	0	0.00
IBL06	On 14/12/2012	Spot Bond	100.50759	101.41449	100.50759	101.13677			0.00	0	0.00
IBL11	On 12/03/2015	Spot Bond	109.26558	24.60050	109.26558	24.54132			0.00	0	0.00
IBL12	On 12/03/2013	Spot Bond	100.86049	81.59041	100.86049	81.40986			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM Yield	MarkPrice	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
IBL13	On 12/03/2015	Spot Bond	102.46253	18.90736	102.46253	18.85952			0.00	0	0.00
IBL14	On 28/06/2015	Spot Bond	100.92206	17.61814	100.92206	17.57463			0.00	0	0.00
IBL15	On 28/06/2013	Spot Bond	100.23329	65.45997	100.23329	65.29932			0.00	0	0.00
IBL18	On 10/12/2013	Spot Bond	100.52781	54.45112	100.52781	54.29118			0.00	0	0.00
IBL19	On 15/03/2014	Spot Bond	100.74849	45.79214	100.74849	45.67923			0.00	0	0.00
IBL20	On 15/03/2014	Spot Bond	103.45013	42.55440	103.45013	42.45650			0.00	0	0.00
IBL21	On 15/03/2016	Spot Bond	108.14435	16.34980	108.14435	16.31080			0.00	0	0.00
IBL22	On 15/03/2018	Spot Bond	111.48026	12.00808	111.48026	11.97872			0.00	0	0.00
IBL23	On 21/04/2014	Spot Bond	102.47730	39.22893	102.47730	39.13987			0.00	0	0.00
IBL24	On 21/04/2014	Spot Bond	99.82217	42.04617	99.82217	41.94448			0.00	0	0.00
IBL25	On 18/08/2014	Spot Bond	100.88835	27.17672	100.88835	27.11035			0.00	0	0.00
IBL26	On 18/08/2014	Spot Bond	106.87614	27.26317	106.87614	27.19207			0.00	0	0.00
IBL28	On 18/08/2016	Spot Bond	105.97204	14.25290	105.97204	14.22000			0.00	0	0.00
IBL32	On 03/11/2014	Spot Bond	101.15611	28.01756	101.15611	27.94899			0.00	0	0.00
IBL33	On 03/11/2016	Spot Bond	101.23137	10.55665	101.23137	10.53080			0.00	0	0.00
IBL34	On 31/01/2017	Spot Bond	119.59470	4.98103	119.59470	4.96835			0.00	0	0.00
IBL36	On 31/01/2022	Spot Bond	121.25275	3.22806	121.25275	3.21976			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM Yield	MarkPrice	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
IBL37	On 02/04/2015	Spot Bond	100.15533	23.42903	100.15533	23.35578			0.00	0	0.00
IBL38	On 02/04/2017	Spot Bond	100.16252	10.92989	100.16252	10.89572			0.00	0	0.00
IBL39	On 02/04/2018	Spot Bond	105.78604	10.81748	105.78604	10.79227			0.00	0	0.00
IBL40	On 15/06/2015	Spot Bond	100.66354	15.99749	100.66354	15.94669			0.00	0	0.00
IBL42	On 15/06/2017	Spot Bond	100.43811	7.51289	100.43811	7.48909			0.00	0	60,000,000.00
IBL43	On 15/11/2015	Spot Bond	100.00000	10.91473	100.00000	10.83280			0.00	0	0.00
IBL45	On 21/12/2018	Spot Bond	100.00000	7.95868	100.00000	7.86954			0.00	0	0.00
IBL46	On 15/01/2020	Spot Bond	100.00000	10.46390	100.00000	10.34568			0.00	0	96,000.00
IC02	On 09/05/2013	Spot Bond	100.00000	74.49707	100.00000	74.35185			0.00	0	0.00
IDC01U	On 08/11/2026	Spot Bond	100.00000	0.00493	100.00000	0.00492			0.00	0	0.00
IDCP01	On 19/04/2015	Spot Bond	99.89211	19.82142	99.89211	19.77735			0.00	0	0.00
IDCP02	On 19/04/2015	Spot Bond	99.89211	19.82142	99.89211	19.77735			0.00	0	0.00
IDCP03	On 31/01/2017	Spot Bond	100.97091	9.92476	100.97091	9.90274			0.00	0	0.00
IDCP04	On 19/10/2017	Spot Bond	5.00000	103.99154	5.00000	103.96367			0.00	0	0.00
IDW001	On 30/06/2016	Spot Bond	101.37699	14.19913	101.37699	14.15427			0.00	0	0.00
IDW002	On 30/06/2016	Spot Bond	101.30327	13.41488	101.30327	13.37253			0.00	0	0.00
IDW003	On 30/06/2016	Spot Bond	100.00000	15.99594	100.00000	15.87404			0.00	0	0.00
IFM01	On 31/03/2016	Spot Bond	112.11249	18.08478	112.11249	18.04061			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM Yield	MarkPrice	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
IHL01	On 29/12/2014	Spot Bond	100.20174	23.64041	100.20174	23.58241			0.00	0	0.00
IHL02	On 29/12/2014	Spot Bond	100.20174	23.64041	100.20174	23.58241			0.00	0	0.00
IHL03	On 17/05/2017	Spot Bond	101.14829	10.42851	101.14829	10.39563			0.00	0	0.00
IKH1D	On 09/12/2028	Spot Bond	100.00000	7.27689	100.00000	7.25887			0.00	0	0.00
IN01E	On 23/07/2013	Spot Bond	101.89135	62.63234	101.89135	62.35266			0.00	0	0.00
IN02E	On 06/08/2013	Spot Bond	101.88356	55.46753	101.88356	55.21986			0.00	0	0.00
IN03E	On 13/08/2013	Spot Bond	101.64472	53.82642	101.64472	53.58653			0.00	0	0.00
IN04	On 15/03/2015	Spot Bond	101.44581	25.08377	101.44581	25.02697			0.00	0	0.00
IN04E	On 27/08/2013	Spot Bond	100.58397	50.91249	100.58397	50.68754			0.00	0	0.00
IN05E	On 14/11/2013	Spot Bond	100.00000	51.07913	100.00000	50.69154			0.00	0	0.00
IN07	On 16/05/2013	Spot Bond	104.33728	72.55848	104.33728	72.41476			0.00	0	0.00
IN09	On 01/02/2016	Spot Bond	101.67347	14.69751	101.67347	14.66138			0.00	0	0.00
IN177U	On 24/01/2013	Spot Bond	100.00000	89.68059	100.00000	89.46078			0.00	0	0.00
IN178U	On 24/01/2013	Spot Bond	100.00000	89.68059	100.00000	89.46078			0.00	0	0.00
IN181U	On 31/01/2013	Spot Bond	100.00000	88.16425	100.00000	87.95181			0.00	0	0.00
IND204	On 24/01/2013	Spot Bond	100.00000	89.68059	100.00000	89.46078			0.00	0	0.00
IND205	On 31/01/2013	Spot Bond	100.00000	88.16425	100.00000	87.95181			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM Yield	MarkPrice	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
IND207	On 14/02/2013	Spot Bond	100.00000	85.28037	100.00000	85.08159			0.00	0	0.00
IND208	On 21/02/2013	Spot Bond	100.00000	83.90805	100.00000	83.71560			0.00	0	0.00
IND209	On 28/02/2013	Spot Bond	100.00000	82.57919	100.00000	82.39278			0.00	0	0.00
IND234	On 21/08/2013	Spot Bond	100.00000	57.25510	100.00000	57.12804			0.00	0	0.00
IND250	On 11/12/2012	Spot Bond	99.02750	66.88350	99.02750	66.88349			0.00	0	0.00
IND302	On 08/01/2013	Spot Bond	98.62666	93.43571	98.62666	93.20041			0.00	0	0.00
IND303	On 15/01/2013	Spot Bond	98.52695	91.82069	98.52695	91.59367			0.00	0	0.00
IND304	On 22/01/2013	Spot Bond	98.42745	90.26365	98.42745	90.04447			0.00	0	0.00
IND305	On 29/01/2013	Spot Bond	100.00000	88.59223	100.00000	88.37772			0.00	0	0.00
IND306	On 05/02/2013	Spot Bond	100.00000	87.11217	100.00000	86.90476			0.00	0	0.00
IND307	On 12/02/2013	Spot Bond	100.00000	85.68075	100.00000	85.48009			0.00	0	0.00
IND308	On 19/02/2013	Spot Bond	100.00000	84.29561	100.00000	84.10138			0.00	0	0.00
IND309	On 26/02/2013	Spot Bond	100.00000	82.95455	100.00000	82.76644			0.00	0	0.00
IND310	On 05/03/2013	Spot Bond	100.00000	81.65548	100.00000	81.47321			0.00	0	0.00
IND311	On 12/03/2013	Spot Bond	100.00000	80.39648	100.00000	80.21978			0.00	0	0.00
IND312	On 19/03/2013	Spot Bond	100.00000	79.17570	100.00000	79.00433			0.00	0	0.00
IND313	On 26/03/2013	Spot Bond	100.00000	77.99145	100.00000	77.82516			0.00	0	0.00
IND314	On 02/04/2013	Spot Bond	100.00000	76.84211	100.00000	76.68067			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM Yield	MarkPrice	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
IND315	On 09/04/2013	Spot Bond	100.00000	75.72614	100.00000	75.56936			0.00	0	0.00
IND316	On 16/04/2013	Spot Bond	100.00000	74.64213	100.00000	74.48980			0.00	0	0.00
IND317	On 23/04/2013	Spot Bond	100,000.00000	0.27785	100,000.00000	0.27575			0.00	0	0.00
IND318	On 24/04/2013	Spot Bond	100.00000	73.44064	100.00000	73.29317			0.00	0	0.00
IND319	On 25/04/2013	Spot Bond	100.00000	73.29317	100.00000	73.14629			0.00	0	0.00
IND320	On 26/04/2013	Spot Bond	100.00000	73.14629	100.00000	73.00000			0.00	0	0.00
IND321	On 27/04/2013	Spot Bond	100.00000	73.00000	100.00000	72.85429			0.00	0	0.00
IND322	On 28/04/2013	Spot Bond	100.00000	72.85429	100.00000	72.70916			0.00	0	0.00
IND323	On 29/04/2013	Spot Bond	100.00000	72.70916	100.00000	72.56461			0.00	0	0.00
IND324	On 30/04/2013	Spot Bond	100.00000	72.56461	100.00000	72.42063			0.00	0	0.00
IND325	On 01/05/2013	Spot Bond	100.00000	72.42063	100.00000	72.27723			0.00	0	0.00
IND326	On 02/05/2013	Spot Bond	100.00000	72.27723	100.00000	72.13439			0.00	0	0.00
IND327	On 03/05/2013	Spot Bond	100.00000	72.13439	100.00000	71.99211			0.00	0	0.00
IND328	On 04/05/2013	Spot Bond	100.00000	71.99211	100.00000	71.85039			0.00	0	0.00
IND329	On 05/05/2013	Spot Bond	100.00000	71.85039	100.00000	71.70923			0.00	0	0.00
IND330	On 06/05/2013	Spot Bond	100.00000	71.70923	100.00000	71.56863			0.00	0	0.00
IND331	On 07/05/2013	Spot Bond	100.00000	71.56863	100.00000	71.42857			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM Yield	MarkPrice	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
IND332	On 08/05/2013	Spot Bond	100.00000	71.42857	100.00000	71.28906			0.00	0	0.00
IND333	On 09/05/2013	Spot Bond	100.00000	71.28906	100.00000	71.15010			0.00	0	0.00
IND334	On 20/08/2013	Spot Bond	100.00000	62.20354	100.00000	62.08552			0.00	0	0.00
IND335	On 27/08/2013	Spot Bond	100.00000	61.38212	100.00000	61.26567			0.00	0	0.00
IND336	On 03/09/2013	Spot Bond	100.00000	60.57155	100.00000	60.45664			0.00	0	0.00
IND337	On 10/09/2013	Spot Bond	100.00000	59.77169	100.00000	59.65829			0.00	0	0.00
IND338	On 17/09/2013	Spot Bond	100.00000	58.98239	100.00000	58.87049			0.00	0	0.00
IND339	On 25/09/2013	Spot Bond	100.00000	52.97162	100.00000	52.85407			0.00	0	0.00
IND340	On 01/10/2013	Spot Bond	100.00000	52.27018	100.00000	52.15418			0.00	0	0.00
IND341	On 08/10/2013	Spot Bond	100.00000	51.46356	100.00000	51.34935			0.00	0	0.00
IND342	On 15/10/2013	Spot Bond	100.00000	50.66938	100.00000	50.55693			0.00	0	0.00
IND343	On 22/10/2013	Spot Bond	100.00000	49.88746	100.00000	49.77675			0.00	0	0.00
IND344	On 29/10/2013	Spot Bond	100.00000	49.11761	100.00000	49.00861			0.00	0	0.00
IND345	On 05/11/2013	Spot Bond	100.00000	48.35964	100.00000	48.25232			0.00	0	0.00
IND346	On 12/11/2013	Spot Bond	100.00000	47.61336	100.00000	47.50770			0.00	0	0.00
IND347	On 19/11/2013	Spot Bond	100.00000	46.87861	100.00000	46.77457			0.00	0	0.00
IND348	On 26/11/2013	Spot Bond	100.00000	46.15519	100.00000	46.05276			0.00	0	0.00
IND349	On 03/12/2013	Spot Bond	100.00000	45.44293	100.00000	45.34208			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM Yield	MarkPrice	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
IND350	On 10/12/2013	Spot Bond	100.00000	44.74166	100.00000	44.64237			0.00	0	0.00
IND351	On 17/12/2013	Spot Bond	100.00000	43.64186	100.00000	43.44349			0.00	0	0.00
INF001	On 30/07/2013	Spot Bond	101.10218	80.65407	101.10218	80.30791			0.00	0	0.00
INF002	On 05/02/2013	Spot Bond	100.97718	89.36255	100.97718	89.14798			0.00	0	0.00
ING100	On 19/05/2013	Spot Bond	101.06512	85.82784	101.06512	85.62968			0.00	0	0.00
ING114	On 31/12/2015	Spot Bond	100.29400	15.91291	100.29400	15.87425			0.00	0	0.00
ING115	On 31/03/2016	Spot Bond	103.81357	19.29674	103.81357	19.24840			0.00	0	0.00
ING116	On 31/03/2016	Spot Bond	101.94170	18.55539	101.94170	18.50966			0.00	0	0.00
ING130	On 16/02/2013	Spot Bond	100.00000	84.88372	100.00000	84.68677			0.00	0	0.00
ING131	On 24/02/2013	Spot Bond	100.00000	83.33333	100.00000	83.14351			0.00	0	0.00
ING132	On 22/12/2018	Spot Bond	100.34045	9.77790	100.34045	9.75388			0.00	0	0.00
ING133	On 28/02/2013	Spot Bond	100.00000	87.38942	100.00000	87.19215			0.00	0	0.00
ING135	On 10/12/2014	Spot Bond	100.81708	28.51362	100.81708	28.40299			0.00	0	0.00
ING138	On 22/03/2017	Spot Bond	100.33341	11.67165	100.33341	11.64298			0.00	0	0.00
ING147	On 16/12/2012	Spot Bond	100.35507	99.18191	100.35507	98.91218			0.00	0	0.00
ING148	On 18/03/2013	Spot Bond	100.00000	98.36065	100.00000	97.82608			0.00	0	0.00
ING153	On 03/04/2017	Spot Bond	6.50000	100.83971	6.50000	100.82785			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM Yield	MarkPrice	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
ING154	On 03/04/2013	Spot Bond	100.13131	94.80231	100.13131	94.48380			0.00	0	0.00
ING157	On 12/04/2013	Spot Bond	99.98478	91.86758	99.98478	91.56838			0.00	0	0.00
ING160	On 10/12/2012	Spot Bond	100.41625	76.28938	100.41625	76.28937			0.00	0	0.00
ING161	On 20/03/2017	Spot Bond	100.44355	12.30386	100.44355	12.26487			0.00	0	0.00
ING166	On 02/01/2013	Spot Bond	100.14548	97.34573	100.14548	97.09319			0.00	0	0.00
ING167	On 30/09/2014	Spot Bond	100.16956	31.06948	100.16956	30.97233			0.00	0	0.00
ING168	On 07/03/2013	Spot Bond	100.49744	83.40292	100.49744	83.23709		14,285,962,339,600.00	142,152,500	86,000,000.00	
ING169	On 07/06/2013	Spot Bond	100.49744	69.93760	100.49744	69.65923		17,763,470,231,048.00	176,755,450	125,505,450.00	
ING170	On 18/03/2013	Spot Bond	100.32608	97.31772	100.32608	96.79844			0.00	0	0.00
ING171	On 19/03/2013	Spot Bond	100.31481	96.79879	100.31481	96.28507			0.00	0	0.00
ING173	On 28/02/2013	Spot Bond	100.14461	84.77302	100.14461	84.58143			0.00	0	0.00
ING174	On 28/05/2013	Spot Bond	100.14677	72.38605	100.14677	72.10948			0.00	0	0.00
ING175	On 28/08/2013	Spot Bond	100.14677	50.77580	100.14677	50.55224			0.00	0	0.00
ING176	On 28/02/2013	Spot Bond	100.14488	84.77710	100.14488	84.58550			0.00	0	0.00
ING177	On 28/02/2015	Spot Bond	100.00000	14.06871	100.00000	14.00684			0.00	0	0.00
ING178	On 28/08/2015	Spot Bond	100.00000	9.37914	100.00000	9.33789			0.00	0	0.00
ING182	On 23/01/2013	Spot Bond	100.00000	89.90148	100.00000	89.68059			0.00	0	0.00
ING183	On 11/06/2013	Spot Bond	100.00000	52.97315	100.00000	52.59205			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
ING32	On 30/04/2013	Spot Bond	101.21767	89.45066	101.21767	89.23438				0.00	0	0.00
ING33	On 31/10/2013	Spot Bond	101.23672	59.72615	101.23672	59.57987				0.00	0	0.00
ING34	On 31/10/2013	Spot Bond	101.23672	59.72615	101.23672	59.57987				0.00	0	0.00
ING46	On 16/10/2013	Spot Bond	99.91080	62.79338	99.91080	62.64139				0.00	0	0.00
ING60U	On 28/02/2014	Spot Bond	100.00000	42.19086	100.00000	42.08638				0.00	0	0.00
ING89	On 31/12/2014	Spot Bond	100.24109	25.28271	100.24109	25.22132				0.00	0	0.00
INJ02	On 30/04/2015	Spot Bond	102.25661	25.16118	102.25661	25.09900				0.00	0	0.00
IPB3	On 04/12/2013	Spot Bond	100.77468	55.91546	100.77468	55.77604				0.00	0	0.00
IPF01	On 13/04/2015	Spot Bond	99.93260	22.96320	99.93260	22.89155				0.00	0	0.00
IPF02	On 13/04/2016	Spot Bond	99.93094	14.39514	99.93094	14.35022				0.00	0	0.00
IPF03	On 13/04/2017	Spot Bond	99.92988	10.83035	99.92988	10.79656				0.00	0	0.00
IPF06	On 13/04/2017	Spot Bond	104.73009	12.05975	104.73009	12.03188				0.00	0	0.00
IPL4	On 29/03/2014	Spot Bond	104.25515	41.18377	104.25515	41.08843				0.00	0	110,000.00
IPL5	On 28/09/2015	Spot Bond	100.91681	17.87133	100.91681	17.82720				0.00	0	400,000.00
IPL6	On 28/09/2017	Spot Bond	108.21861	12.28046	108.21861	12.25116				0.00	0	13,000,000.00
IV012	On 26/11/2014	Spot Bond	101.03261	28.40453	101.03261	28.33507				0.00	0	0.00
IV013	On 22/06/2015	Spot Bond	100.34728	19.15697	100.34728	19.10991				0.00	0	0.00

Contract Details	Strike	Call / Put	MTM Yield	MarkPrice	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
IV014		On 22/06/2015	Spot Bond	109.98505	24.43603	109.98505	24.37758		0.00	0	0.00
IV015		On 20/09/2017	Spot Bond	100.44886	11.06563	100.44886	11.03842	1,265,655,636,000.00		12,600,000	6,300,000.00
IV016		On 06/12/2021	Spot Bond	100.75653	7.98973	100.75653	7.96981		0.00	0	200,000.00
IV017		On 31/01/2022	Spot Bond	110.94012	3.45732	110.94012	3.44904		0.00	0	0.00
IV019		On 31/03/2028	Spot Bond	124.10625	2.64933	124.10625	2.64156		0.00	0	0.00
IV01E		On 29/08/2013	Spot Bond	100.58379	50.46852	100.58379	50.24307		0.00	0	0.00
IV022		On 02/04/2022	Spot Bond	100.18782	9.50968	100.18782	9.47994		0.00	0	0.00
IV023		On 11/07/2022	Spot Bond	99.99997	10.03593	99.99997	9.99179		0.00	0	0.00
IV024		On 27/07/2022	Spot Bond	101.62507	9.46826	101.62507	9.42607		0.00	0	0.00
IV025		On 12/09/2019	Spot Bond	100.60774	0.33449	100.60774	0.33298		0.00	0	100,000.00
IV026		On 27/09/2024	Spot Bond	100.28878	0.00819	100.28878	0.00815		0.00	0	0.00
IV02E		On 17/10/2013	Spot Bond	100.00000	56.49954	100.00000	56.05119		0.00	0	0.00
IV030		On 31/01/2025	Spot Bond	100.00000	2.93318	100.00000	2.91305		0.00	0	0.00
IV030A		On 31/01/2025	Spot Bond	100.00000	2.85358	100.00000	2.83246		0.00	0	0.00
IV03E		On 18/11/2013	Spot Bond	100.00000	49.54633	100.00000	49.17036		0.00	0	0.00
IV04		On 31/03/2013	Spot Bond	102.06373	80.93338	102.06373	80.75993	31,068,199,412,000.00		304,400,000	48,000,000.00
IV07		On 31/03/2013	Spot Bond	100.17994	96.87192	100.17994	96.62118		0.00	0	0.00
IV08		On 30/04/2018	Spot Bond	117.77551	13.62331	117.77551	13.58850		0.00	0	0.00

Contract Details	Strike	Call / Put	MTM Yield	MarkPrice	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
IV09	On 30/04/2018	Spot Bond	101.74618	10.51306	101.74618	10.48720			0.00	0	0.00
IV19A	On 31/03/2028	Spot Bond	124.10625	2.62121	124.10625	2.61353			0.00	0	0.00
IVA204	On 26/01/2013	Spot Bond	100.00000	89.24205	100.00000	89.02439			0.00	0	0.00
IVA206	On 09/02/2013	Spot Bond	100.00000	86.28842	100.00000	86.08491			0.00	0	0.00
IVA207	On 16/02/2013	Spot Bond	100.00000	84.88372	100.00000	84.68677			0.00	0	0.00
IVA208	On 23/02/2013	Spot Bond	100.00000	83.52403	100.00000	83.33333			0.00	0	0.00
IVA229	On 19/07/2013	Spot Bond	100.00000	61.61059	100.00000	61.47386			0.00	0	0.00
IVA234	On 23/08/2013	Spot Bond	100.00000	57.00126	100.00000	56.87476			0.00	0	0.00
IVA250	On 13/12/2012	Spot Bond	98.99876	66.88991	98.99876	99.72950			0.00	0	0.00
IVA301	On 03/01/2013	Spot Bond	100.00000	94.55959	100.00000	94.31525			0.00	0	0.00
IVA302	On 10/01/2013	Spot Bond	98.62399	92.96646	98.62399	92.73351			0.00	0	0.00
IVA303	On 17/01/2013	Spot Bond	98.49850	91.37004	98.49850	91.14531			0.00	0	0.00
IVA304	On 24/01/2013	Spot Bond	98.39906	89.82899	98.39906	89.61198			0.00	0	0.00
IVA305	On 31/01/2013	Spot Bond	100.00000	88.16425	100.00000	87.95181			0.00	0	0.00
IVA306	On 07/02/2013	Spot Bond	100.00000	86.69834	100.00000	86.49289			0.00	0	0.00
IVA307	On 14/02/2013	Spot Bond	100.00000	85.28037	100.00000	85.08159			0.00	0	0.00
IVA308	On 21/02/2013	Spot Bond	100.00000	83.90805	100.00000	83.71560			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM Yield	MarkPrice	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
IVA309	On 28/02/2013	Spot Bond	100.00000	82.57919	100.00000	82.39278			0.00	0	0.00
IVA310	On 07/03/2013	Spot Bond	100.00000	81.29176	100.00000	81.11111			0.00	0	0.00
IVA311	On 14/03/2013	Spot Bond	100.00000	80.04386	100.00000	79.86871			0.00	0	0.00
IVA312	On 22/03/2013	Spot Bond	100.00000	78.66379	100.00000	78.49462			0.00	0	0.00
IVA313	On 28/03/2013	Spot Bond	100.00000	77.65957	100.00000	77.49469			0.00	0	0.00
IVA314	On 04/04/2013	Spot Bond	100.00000	76.51992	100.00000	76.35983			0.00	0	0.00
IVA315	On 11/04/2013	Spot Bond	100.00000	75.41322	100.00000	75.25773			0.00	0	0.00
IVA316	On 18/04/2013	Spot Bond	100.00000	74.33809	100.00000	74.18699			0.00	0	0.00
IVA317	On 10/05/2013	Spot Bond	100.00000	71.15010	100.00000	71.01167			0.00	0	0.00
IVA318	On 11/05/2013	Spot Bond	100.00000	71.01167	100.00000	70.87379			0.00	0	0.00
IVA319	On 12/05/2013	Spot Bond	100.00000	70.87379	100.00000	70.73643			0.00	0	0.00
IVA320	On 13/05/2013	Spot Bond	100.00000	70.73643	100.00000	70.59961			0.00	0	0.00
IVA321	On 14/05/2013	Spot Bond	100.00000	70.59961	100.00000	70.46332			0.00	0	0.00
IVA322	On 15/05/2013	Spot Bond	100.00000	70.46332	100.00000	70.32755			0.00	0	0.00
IVA323	On 16/05/2013	Spot Bond	100.00000	70.32755	100.00000	70.19231			0.00	0	0.00
IVA324	On 17/05/2013	Spot Bond	100.00000	70.19231	100.00000	70.05758			0.00	0	0.00
IVA325	On 18/05/2013	Spot Bond	100.00000	70.05758	100.00000	69.92337			0.00	0	0.00
IVA326	On 19/05/2013	Spot Bond	100.00000	69.92337	100.00000	69.78967			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM Yield	MarkPrice	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
IVA327	On 20/05/2013	Spot Bond	100.00000	69.78967	100.00000	69.65649			0.00	0	0.00
IVA328	On 21/05/2013	Spot Bond	100.00000	69.65649	100.00000	69.52381			0.00	0	0.00
IVA329	On 22/05/2013	Spot Bond	100.00000	69.52381	100.00000	69.39163			0.00	0	0.00
IVA330	On 23/05/2013	Spot Bond	100.00000	69.39163	100.00000	69.25996			0.00	0	0.00
IVA331	On 24/05/2013	Spot Bond	100.00000	69.25996	100.00000	69.12879			0.00	0	0.00
IVA332	On 25/05/2013	Spot Bond	100.00000	69.12879	100.00000	68.99811			0.00	0	0.00
IVA333	On 15/08/2013	Spot Bond	100.00000	62.79698	100.00000	62.67784			0.00	0	0.00
IVA334	On 22/08/2013	Spot Bond	100.00000	61.96773	100.00000	61.85016			0.00	0	0.00
IVA335	On 29/08/2013	Spot Bond	100.00000	61.14943	100.00000	61.03342			0.00	0	0.00
IVA336	On 05/09/2013	Spot Bond	100.00000	60.34194	100.00000	60.22745			0.00	0	0.00
IVA337	On 12/09/2013	Spot Bond	100.00000	59.54510	100.00000	59.43213			0.00	0	0.00
IVA338	On 19/09/2013	Spot Bond	100.00000	58.75879	100.00000	58.64732			0.00	0	0.00
IVA339	On 26/09/2013	Spot Bond	100.00000	52.85407	100.00000	52.73677			0.00	0	0.00
IVA340	On 03/10/2013	Spot Bond	100.00000	52.03843	100.00000	51.92295			0.00	0	0.00
IVA341	On 10/10/2013	Spot Bond	100.00000	51.23539	100.00000	51.12168			0.00	0	0.00
IVA342	On 17/10/2013	Spot Bond	100.00000	50.44474	100.00000	50.33279			0.00	0	0.00
IVA343	On 24/10/2013	Spot Bond	100.00000	49.66628	100.00000	49.55606			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM Yield	MarkPrice	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
IVA344	On 31/10/2013	Spot Bond	100.00000	48.89984	100.00000	48.79132			0.00	0	0.00
IVA345	On 07/11/2013	Spot Bond	100.00000	48.14523	100.00000	48.03839			0.00	0	0.00
IVA346	On 14/11/2013	Spot Bond	100.00000	47.40227	100.00000	47.29707			0.00	0	0.00
IVA347	On 21/11/2013	Spot Bond	100.00000	46.67077	100.00000	46.56719			0.00	0	0.00
IVA348	On 28/11/2013	Spot Bond	100.00000	45.95055	100.00000	45.84858			0.00	0	0.00
IVA349	On 05/12/2013	Spot Bond	100.00000	45.24145	100.00000	45.14105			0.00	0	0.00
IVA350	On 12/12/2013	Spot Bond	100.00000	44.54330	100.00000	44.44444			0.00	0	0.00
IVA351	On 19/12/2013	Spot Bond	100.00000	43.27201	100.00000	43.07963			0.00	0	0.00
IVC001	On 05/07/2013	Spot Bond	100.11329	64.49067	100.11329	64.33428			0.00	0	0.00
IVC002	On 12/02/2020	Spot Bond	101.15218	7.69170	101.15218	7.67288			0.00	0	0.00
IVC004	On 29/04/2014	Spot Bond	101.33204	41.05149	101.33204	40.95085			0.00	0	0.00
IVC005	On 27/07/2015	Spot Bond	101.39683	17.95217	101.39683	17.87232			0.00	0	0.00
IVF001	On 10/01/2013	Spot Bond	100.01454	95.37036	100.01454	95.12827			0.00	0	0.00
IVF002	On 01/08/2013	Spot Bond	101.10215	56.92753	101.10215	56.67493			0.00	0	0.00
IVF003	On 07/02/2013	Spot Bond	100.97704	88.93445	100.97704	88.72193			0.00	0	0.00
IVF004	On 09/05/2013	Spot Bond	100.00000	68.35847	100.00000	67.85088			0.00	0	0.00
JDC01U	On 14/05/2013	Spot Bond	100.00000	74.58849	100.00000	74.44449			0.00	0	0.00
JDC02U	On 14/11/2013	Spot Bond	100.00000	43.98908	100.00000	43.65890			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM Yield	MarkPrice	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
JDG01	On 30/10/2015	Spot Bond	100.00000	12.31306	100.00000	12.22064			0.00	0	0.00
KCF01U	On 30/04/2013	Spot Bond	100.00000	90.61007	100.00000	90.39330			0.00	0	0.00
KCF02U	On 30/04/2013	Spot Bond	100.00000	90.46005	100.00000	90.24364			0.00	0	0.00
KSB004	On 01/02/2013	Spot Bond	103.25721	92.86448	103.25721	92.63489			0.00	0	0.00
KSB005	On 28/02/2013	Spot Bond	102.85510	87.32874	102.85510	87.12699			0.00	0	0.00
KSB007	On 31/08/2017	Spot Bond	100.85336	3.22251	100.85336	3.21012			0.00	0	0.00
KSB008	On 01/11/2017	Spot Bond	100.00000	3.03223	100.00000	3.00947			0.00	0	0.00
KSP003	On 01/02/2013	Spot Bond	100.00000	91.17436	100.00000	90.95519			0.00	0	0.00
KSP004	On 01/04/2013	Spot Bond	100.00000	79.72247	100.00000	79.55463			0.00	0	0.00
KW01	On 31/10/2027	Spot Bond	146.46402	10.50253	146.46402	10.47069			0.00	0	0.00
LBK01	On 25/10/2013	Spot Bond	101.88203	60.77969	101.88203	60.62997			0.00	0	0.00
LBK02	On 26/03/2015	Spot Bond	100.15505	22.93927	100.15505	22.88302		1,001,550,500,000.00	10,000,000	5,500,000.00	
LGL02	On 13/08/2017	Spot Bond	100.36228	11.76255	100.36228	11.71821		3,613,042,080.00	36,000	6,018,000.00	
LGL03	On 03/04/2018	Spot Bond	98.87452	2.11351	98.87452	2.10554		0.00	0	0.00	
LHL01	On 13/12/2015	Spot Bond	100.00000	8.83883	100.00000	12.49999		11,400,000,000,000.00	114,000,000	281,000,000.00	
LHL02	On 13/12/2015	Spot Bond	10.70000	95.04432	10.70000	73.71520		4,033,900,000,000.00	377,000,000	194,000,000.00	
LHL03	On 13/12/2016	Spot Bond	100.00000	4.41942	100.00000	6.24999		49,000,000,000,000.00	490,000,000	225,000,000.00	

Contract Details	Strike	Call / Put	MTM Yield	MarkPrice	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
MAQ007	On 27/01/2013	Spot Bond	100.00000	89.02439	100.00000	88.80779			0.00	0	0.00
MAQ008	On 09/02/2013	Spot Bond	100.00000	86.28842	100.00000	86.08491			0.00	0	0.00
MAQ015	On 23/08/2013	Spot Bond	100.00000	57.00126	100.00000	56.87476			0.00	0	0.00
MAQ018	On 11/01/2013	Spot Bond	98.55765	92.73805	98.55765	92.50640			0.00	0	0.00
MAQ020	On 02/08/2013	Spot Bond	101.08680	56.67930	101.08680	56.42784			0.00	0	0.00
MAQ022	On 11/12/2012	Spot Bond	99.14082	66.85816	99.14082	66.85815			0.00	0	0.00
MAQ023	On 11/01/2013	Spot Bond	98.70105	92.72825	98.70105	92.49632			0.00	0	0.00
MAQ024	On 11/03/2013	Spot Bond	97.83334	80.91452	97.83334	80.73941			0.00	0	0.00
MAQ025	On 11/10/2013	Spot Bond	100.00000	60.02910	100.00000	59.57853			0.00	0	0.00
MAQ026	On 11/02/2013	Spot Bond	100.00000	85.88235	100.00000	85.68075			0.00	0	0.00
MAQ027	On 07/03/2013	Spot Bond	100.00000	81.29176	100.00000	81.11111			0.00	0	0.00
MAQ028	On 12/04/2013	Spot Bond	100.00000	75.25773	100.00000	75.10288		60,000,000,000,000.00	600,000,000	600,000,000.00	
MBC17	On 06/02/2013	Spot Bond	100.00000	86.90476	100.00000	86.69834			0.00	0	0.00
MBC18	On 21/02/2013	Spot Bond	100.00000	83.90805	100.00000	83.71560			0.00	0	0.00
MBF018	On 15/04/2013	Spot Bond	99.92980	93.31885	99.92980	93.08687			0.00	0	0.00
MBF019	On 15/04/2014	Spot Bond	99.92873	43.12879	99.92873	43.02438			0.00	0	0.00
MBF024	On 26/05/2013	Spot Bond	100.85528	84.17856	100.85528	83.98763			0.00	0	0.00
MBF025	On 26/05/2014	Spot Bond	100.87824	38.11951	100.87824	38.02645			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM Yield	MarkPrice	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
MBF027	On 07/10/2014	Spot Bond	100.00907	30.41013	100.00907	30.33646			0.00	0	200,000.00
MBF028	On 16/04/2015	Spot Bond	99.91959	22.44095	99.91959	22.37094			0.00	0	133,350,000.00
MBF029	On 01/10/2015	Spot Bond	100.16737	15.19501	100.16737	15.08205			0.00	0	600,000.00
MBF030	On 01/10/2017	Spot Bond	100.17350	2.37135	100.17350	2.36102			0.00	0	0.00
MBF031	On 06/12/2013	Spot Bond	100.00000	37.04667	100.00000	36.75926			0.00	0	0.00
MBP011	On 30/01/2013	Spot Bond	100.00000	90.00719	100.00000	89.78978			0.00	0	0.00
MBP012	On 29/01/2013	Spot Bond	101.40172	89.99316	101.40172	89.77256			0.00	0	0.00
MBP013	On 29/01/2014	Spot Bond	101.42165	41.35601	101.42165	41.25456			0.00	0	0.00
MBP18U	On 28/01/2014	Spot Bond	100.00000	41.87868	100.00000	41.77723			0.00	0	0.00
MBP19U	On 18/02/2013	Spot Bond	100.00000	85.90068	100.00000	85.70229			0.00	0	0.00
MBP20U	On 17/02/2014	Spot Bond	100.00000	39.78824	100.00000	39.69186			0.00	0	0.00
MBP21U	On 11/04/2014	Spot Bond	100.00000	43.40656	100.00000	43.30142			0.00	0	0.00
MBP22U	On 09/09/2014	Spot Bond	100.00000	21.18054	100.00000	21.12809			0.00	0	0.00
MBP23U	On 13/02/2015	Spot Bond	100.00000	20.93036	100.00000	20.87966			0.00	0	0.00
MBP24U	On 22/03/2016	Spot Bond	100.00000	6.72195	100.00000	6.70549			0.00	0	0.00
MBP25U	On 22/03/2015	Spot Bond	100.00000	16.41101	100.00000	16.37082			0.00	0	0.00
MBSA01	On 16/04/2019	Spot Bond	106.46019	10.13153	106.46019	10.10781			0.00	0	65,000.00

Contract Details	Strike	Call / Put	MTM Yield	MarkPrice	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
MCB2M	On 13/12/2012	Spot Bond	100.46941	81.12884	100.46941	99.72549			0.00	0	0.00
MCB3M	On 13/12/2014	Spot Bond	100.55268	26.42124	100.55268	22.48162			0.00	0	0.00
MCB4M	On 13/12/2013	Spot Bond	100.00000	35.35534	100.00000	100.00000			0.00	0	0.00
MCB5M	On 13/12/2014	Spot Bond	100.00000	17.67767	100.00000	100.00000			0.00	0	0.00
MEFSA1	On 05/10/2014	Spot Bond	100.10089	28.92307	100.10089	28.85866			0.00	0	0.00
MEFSA2	On 05/10/2014	Spot Bond	100.10166	28.96960	100.10166	28.90508			0.00	0	200,000.00
MEFSA3	On 05/10/2016	Spot Bond	100.10553	11.95642	100.10553	11.92979			0.00	0	0.00
MEFSA4	On 05/01/2019	Spot Bond	102.05054	10.87999	102.05054	10.85564			0.00	0	0.00
MEFSA6	On 05/07/2026	Spot Bond	102.14122	10.74016	102.14122	10.71610			0.00	0	0.00
MEFSB3	On 05/10/2016	Spot Bond	100.13874	14.15047	100.13874	14.11895			0.00	0	0.00
MEFSB4	On 05/01/2019	Spot Bond	102.46074	13.69409	102.46074	13.66334		204,921,480,000.00	2,000,000	500,000.00	
MEFSB5	On 05/01/2022	Spot Bond	102.63527	14.06285	102.63527	14.03123			0.00	0	0.00
MET01	On 15/12/2014	Spot Bond	109.14290	28.99507	109.14290	28.92614			0.00	0	85,600,000.00
MFS1A1	On 20/12/2015	Spot Bond	100.35527	13.73485	100.35527	13.70111			0.00	0	0.00
MFS1A2	On 20/12/2018	Spot Bond	100.36949	8.17565	100.36949	8.15556			0.00	0	0.00
MFS1B	On 20/09/2019	Spot Bond	108.22148	11.98997	108.22148	11.95846			0.00	0	0.00
MGL01	On 15/09/2015	Spot Bond	105.26282	18.89228	105.26282	18.84821			0.00	0	34,400,000.00
MIIL01	On 31/05/2015	Spot Bond	100.76354	19.77654	100.76354	19.71301			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
MIL02	On 31/05/2017	Spot Bond	106.38091	10.54921	106.38091	106.38091	10.52452			0.00	0	0.00
MQB01	On 31/05/2013	Spot Bond	100.73012	83.59555	100.73012	100.73012	83.40354			0.00	0	0.00
MQB02	On 31/05/2017	Spot Bond	106.29569	10.27611	106.29569	106.29569	10.25207			0.00	0	7,000,000.00
MTN02	On 13/07/2014	Spot Bond	109.35704	36.15943	109.35704	109.35704	36.07382			0.00	0	2,100,000.00
MTN03	On 13/07/2015	Spot Bond	108.68196	22.05405	108.68196	108.68196	22.00209			0.00	0	10,000,000.00
MTN04	On 13/07/2017	Spot Bond	112.43670	14.57874	112.43670	112.43670	14.54344			0.00	0	3,300,000.00
MTN05	On 28/10/2013	Spot Bond	105.38322	52.43824	105.38322	105.38322	52.31644			0.00	0	0.00
MTNC11	On 16/01/2013	Spot Bond	98.63643	91.58511	98.63643	98.63643	91.35900			0.00	0	0.00
MTNC12	On 20/03/2013	Spot Bond	97.71856	79.38458	97.71856	97.71856	79.21623			0.00	0	0.00
MTNC13	On 09/04/2013	Spot Bond	100.00000	75.72614	100.00000	100.00000	75.56936			0.00	0	0.00
N4A111	On 14/08/2020	Spot Bond	100.00000	6.21020	100.00000	100.00000	6.19516			0.00	0	0.00
N4A202	On 14/08/2020	Spot Bond	100.00000	0.10625	100.00000	100.00000	0.10599			0.00	0	0.00
N4A205	On 14/08/2020	Spot Bond	100.00000	6.50495	100.00000	100.00000	6.48919			0.00	0	0.00
N4A208	On 14/08/2020	Spot Bond	100.00000	6.58534	100.00000	100.00000	6.56939			0.00	0	0.00
N4A211	On 14/08/2020	Spot Bond	100.89771	6.04765	100.89771	100.89771	6.03290			0.00	0	0.00
N4A302	On 14/08/2020	Spot Bond	100.90718	6.11085	100.90718	100.90718	6.09593			0.00	0	0.00
N4A305	On 14/08/2020	Spot Bond	100.92303	6.21615	100.92303	100.92303	6.20096			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM Yield	MarkPrice	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
N4A308		On 14/08/2020	Spot Bond	100.93092	6.26878	100.93092	6.25347		0.00	0	0.00
N4A311		On 14/08/2020	Spot Bond	100.94038	6.33194	100.94038	6.31647		0.00	0	0.00
N4A402		On 14/08/2020	Spot Bond	100.96406	6.48977	100.96406	6.47391		0.00	0	0.00
N4A405		On 14/08/2020	Spot Bond	100.97993	6.59495	100.97993	6.57884		0.00	0	0.00
N4A408		On 14/08/2020	Spot Bond	100.99728	6.71062	100.99728	6.69422		0.00	0	0.00
N4A411		On 14/08/2020	Spot Bond	101.01305	6.81574	101.01305	6.79909		0.00	0	300,000.00
N4A502		On 14/08/2020	Spot Bond	101.02081	6.86831	101.02081	6.85151		0.00	0	0.00
N4B508		On 14/08/2020	Spot Bond	101.11573	7.49829	101.11573	7.47995		0.00	0	0.00
N4C508		On 14/08/2020	Spot Bond	101.22620	8.23191	101.22620	8.21175		0.00	0	17,000,000.00
N4D68U		On 14/08/2020	Spot Bond	100.00000	0.10625	100.00000	0.10599		0.00	0	0.00
N4E68U		On 14/08/2020	Spot Bond	100.00000	0.10625	100.00000	0.10599		0.00	0	0.00
NAM01		On 19/11/2022	Spot Bond	8.00000	106.93772	8.00000	106.89226		0.00	0	0.00
NBK10B		On 21/04/2014	Spot Bond	101.70052	41.32098	101.70052	41.21937		0.00	0	0.00
NBK11B		On 27/10/2014	Spot Bond	101.25975	28.41558	101.25975	28.34597		0.00	0	0.00
NBK12B		On 20/02/2015	Spot Bond	100.87403	19.50550	100.87403	19.45787		0.00	0	0.00
NBK13B		On 21/02/2017	Spot Bond	101.31348	8.77753	101.31348	8.75602		0.00	0	0.00
NBK14B		On 27/08/2015	Spot Bond	100.75760	15.24477	100.75760	15.17732		0.00	0	0.00
NBK15B		On 27/08/2017	Spot Bond	100.79541	8.55112	100.79541	8.51328		0.00	0	125,200,000.00

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
NBK2A	On 15/09/2015	Spot Bond	110.77590	19.81126	110.77590	19.76307				0.00	0	71,000,000.00
NBK2B	On 15/09/2015	Spot Bond	101.00801	18.69381	101.00801	18.64761				0.00	0	500,000.00
NBK3A	On 09/09/2019	Spot Bond	118.84122	12.41097	118.84122	12.37904				237,682,440.00	2,000	5,401,000.00
NBK4	On 28/10/2024	Spot Bond	30.23292	4.34319	30.23292	4.34005				0.00	0	0.00
NBK5B	On 19/04/2013	Spot Bond	102.03598	92.18177	102.03598	91.95054				0.00	0	700,000.00
NBK6A	On 19/04/2015	Spot Bond	111.25692	21.37550	111.25692	21.32362				0.00	0	9,400,000.00
NBK6B	On 19/04/2015	Spot Bond	101.70058	21.58964	101.70058	21.53656				0.00	0	400,000.00
NBK7B	On 19/04/2020	Spot Bond	101.79234	8.27647	101.79234	8.25609				0.00	0	0.00
NBK8A	On 24/03/2014	Spot Bond	103.06649	41.50565	103.06649	41.41045				0.00	0	0.00
NBK8B	On 24/03/2014	Spot Bond	100.27352	44.78604	100.27352	44.67608				360,984,672,000.00	3,600,000	21,200,000.00
NBK9A	On 23/03/2016	Spot Bond	107.67718	15.97017	107.67718	15.93221				0.00	0	7,100,000.00
NBK9B	On 23/03/2016	Spot Bond	100.28219	13.93667	100.28219	13.90245				0.00	0	0.00
NBK11	On 31/03/2013	Spot Bond	117.77042	88.30024	117.77042	88.06438				0.00	0	300,000.00
NCLN17	On 24/01/2013	Spot Bond	101.18874	90.85270	101.18874	90.62765				0.00	0	0.00
NCLN19	On 07/03/2013	Spot Bond	100.66622	82.63677	100.66622	82.45214				0.00	0	0.00
NCLN43	On 28/08/2014	Spot Bond	100.00000	30.63283	100.00000	30.57472				0.00	0	0.00
NCLN44	On 17/09/2014	Spot Bond	100.00000	38.69244	100.00000	38.61904				0.00	0	0.00

Contract Details	Strike	Call / Put	MTM Yield	MarkPrice	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
NCLN45	On 22/09/2014	Spot Bond	100.00000	29.21250	100.00000	29.15707			0.00	0	0.00
NCLN46	On 20/10/2014	Spot Bond	100.00000	27.69976	100.00000	27.64720			0.00	0	0.00
NCLN48	On 25/02/2015	Spot Bond	100.88001	20.21085	100.88001	20.16150			0.00	0	0.00
NCLN49	On 12/03/2013	Spot Bond	100.53804	81.65398	100.53804	81.47374			0.00	0	0.00
NCLN50	On 25/03/2013	Spot Bond	100.29682	98.41952	100.29682	98.15771			0.00	0	0.00
NCLN51	On 26/03/2013	Spot Bond	100.27583	98.14152	100.27583	97.88120			0.00	0	500,000.00
NCLN52	On 26/03/2013	Spot Bond	100.27583	98.14152	100.27583	97.88120			0.00	0	0.00
NCLN53	On 26/03/2013	Spot Bond	100.27583	98.14152	100.27583	97.88120			0.00	0	0.00
NCLN54	On 31/03/2015	Spot Bond	100.26098	23.60887	100.26098	23.55155			0.00	0	0.00
NCLN55	On 07/04/2015	Spot Bond	100.01676	23.02189	100.01676	22.96611			0.00	0	0.00
NCLN56	On 15/04/2015	Spot Bond	99.92572	22.60683	99.92572	22.55210			0.00	0	0.00
NCLN58	On 01/06/2015	Spot Bond	100.72872	19.83957	100.72872	19.79012			0.00	0	0.00
NCLN61	On 30/11/2015	Spot Bond	78.84167	17.84785	78.84167	17.81945			0.00	0	0.00
NCLN62	On 02/12/2015	Spot Bond	100.68736	14.84040	100.68736	14.80342			0.00	0	0.00
NCLN63	On 08/12/2015	Spot Bond	100.00000	12.61925	100.00000	12.59531			0.00	0	0.00
NCLN64	On 25/01/2016	Spot Bond	101.44317	13.05427	101.44317	13.02224			0.00	0	0.00
NCLN65	On 25/01/2016	Spot Bond	101.58167	13.71030	101.58167	13.67662			0.00	0	0.00
NCLN66	On 29/01/2016	Spot Bond	101.36186	12.99503	101.36186	12.96317			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
NCLN67	On 13/07/2016	Spot Bond	99.92294	12.34348	99.92294	12.31360				0.00	0	0.00
NCLN68	On 30/01/2013	Spot Bond	100.00000	90.87440	100.00000	90.65489				0.00	0	0.00
NCLN69	On 27/05/2016	Spot Bond	74.70107	14.57412	74.70107	14.55186				0.00	0	0.00
NCLN70	On 30/08/2013	Spot Bond	100.71896	55.76512	100.71896	55.62614				0.00	0	0.00
NCLN71	On 17/03/2014	Spot Bond	100.42509	43.50023	100.42509	43.41282				0.00	0	0.00
NCLN72	On 17/03/2014	Spot Bond	100.41859	43.44328	100.41859	43.35599				0.00	0	0.00
NCLN73	On 03/07/2015	Spot Bond	100.13494	19.76041	100.13494	19.67341				0.00	0	0.00
NCLN74	On 15/08/2017	Spot Bond	101.09351	9.55559	101.09351	9.51320				0.00	0	0.00
NCLN75	On 20/09/2017	Spot Bond	100.28784	2.49496	100.28784	2.48320				0.00	0	0.00
NCLN76	On 20/09/2015	Spot Bond	100.21716	12.67929	100.21716	12.61739				0.00	0	0.00
NCLN77	On 09/10/2017	Spot Bond	100.00000	3.60595	100.00000	3.57888				0.00	0	0.00
NED11	On 17/09/2015	Spot Bond	108.64353	20.18652	108.64353	20.13820				0.00	0	330,000.00
NED12A	On 14/12/2012	Spot Bond	100.43443	101.16538	100.43443	100.88853				0.00	0	0.00
NED12B	On 14/12/2012	Spot Bond	103.93706	104.89131	103.93706	104.59431				0.00	0	0.00
NED6	On 20/09/2013	Spot Bond	103.85854	59.12368	103.85854	58.98722			10,874,404,572,160.00	104,704,000	25,236,000.00	
NED8	On 08/02/2014	Spot Bond	105.20960	45.80848	105.20960	45.70337				0.00	0	4,240,000.00
NED9	On 06/07/2017	Spot Bond	100.00389	8.14418	100.00389	8.12445				0.00	0	0.00

Contract Details			Strike	Call / Put	MTM Yield	MarkPrice	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
NEDH1A	On 20/11/2018	Spot Bond			122.15519	13.39514	122.15519	13.35990			0.00	0	0.00
NEDH1B	On 20/11/2018	Spot Bond			109.62449	9.89013	109.62449	9.86412			0.00	0	0.00
NET41	On 16/02/2013	Spot Bond			100.00000	84.88372	100.00000	84.68677			0.00	0	0.00
NET45	On 13/03/2013	Spot Bond			100.00000	80.21978	100.00000	80.04386		34,000,000,000,000.00	340,000,000	300,000,000.00	
NHM001	On 04/09/2015	Spot Bond			100.87482	17.12492	100.87482	17.04739			0.00	0	200,000.00
NILB10	On 08/12/2016	Spot Bond			154.74879	4.47127	154.74879	4.45593			0.00	0	0.00
NMP20N	On 24/07/2020	Spot Bond			110.78287	11.97094	110.78287	11.94231			0.00	0	0.00
NPL01	On 14/03/2013	Spot Bond			100.00000	80.04386	100.00000	79.86871			0.00	0	0.00
NPL02	On 13/06/2013	Spot Bond			100.00000	66.72761	100.00000	70.64357			0.00	0	0.00
NPL03	On 12/12/2013	Spot Bond			100.00000	35.62868	100.00000	35.35534			0.00	0	0.00
NQ1A10	On 22/05/2020	Spot Bond			112.47442	9.89023	112.47442	9.86363			0.00	0	0.00
NQ1A11	On 22/05/2016	Spot Bond			100.87478	11.92159	100.87478	11.89249			0.00	0	0.00
NQ1A12	On 22/05/2014	Spot Bond			100.84223	38.50583	100.84223	38.41185			0.00	0	0.00
NQ1A14	On 22/05/2013	Spot Bond			100.77827	84.90072	100.77827	84.70650			0.00	0	0.00
NQ1A15	On 22/05/2015	Spot Bond			100.82862	19.58082	100.82862	19.51925			0.00	0	0.00
NQ1B10	On 22/05/2020	Spot Bond			114.30671	9.91892	114.30671	9.89186			0.00	0	0.00
NQ1B11	On 22/05/2014	Spot Bond			100.88848	38.72938	100.88848	38.63481			0.00	0	0.00
NQ1B13	On 22/05/2013	Spot Bond			100.82727	84.96934	100.82727	84.77490			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM Yield	MarkPrice	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
NQ1B14	On 22/05/2015	Spot Bond	100.85447	19.74853	100.85447	19.68642			0.00	0	0.00
NQ1C10	On 22/05/2020	Spot Bond	112.37668	10.27509	112.37668	10.24748			0.00	0	0.00
NQ1C11	On 22/05/2014	Spot Bond	100.94287	38.99225	100.94287	38.89700			0.00	0	0.00
NQ1C13	On 22/05/2013	Spot Bond	100.89257	85.06083	100.89257	84.86607			0.00	0	0.00
NQ1C14	On 22/05/2015	Spot Bond	100.90208	20.05732	100.90208	19.99422			0.00	0	0.00
NQF1A9	On 22/05/2013	Spot Bond	100.90209	85.07416	100.90209	84.87936			0.00	0	0.00
NQF1B9	On 22/05/2013	Spot Bond	100.92679	85.15448	100.92679	84.95944			0.00	0	0.00
NQF1C9	On 22/05/2013	Spot Bond	101.02443	85.24566	101.02443	85.05026			0.00	0	0.00
NQF1D4	On 22/05/2013	Spot Bond	101.11272	85.36948	101.11272	85.17366			0.00	0	0.00
NQF1D5	On 22/05/2020	Spot Bond	101.14634	8.82492	101.14634	8.80332			0.00	0	0.00
NQF1D6	On 22/05/2016	Spot Bond	101.06357	13.25551	101.06357	13.22309			0.00	0	0.00
NRA013	On 31/10/2013	Spot Bond	133.37761	55.19594	133.37761	55.02467			0.00	0	30,000,000.00
NRA014	On 30/04/2014	Spot Bond	112.65666	37.30390	112.65666	37.21193			0.00	0	24,200,000.00
NRA018	On 30/11/2018	Spot Bond	127.61916	10.19414	127.61916	10.16653			0.00	0	7,500,000.00
NRA01U	On 31/03/2013	Spot Bond	100.00000	79.57849	100.00000	79.41060			0.00	0	0.00
NRA022	On 31/10/2022	Spot Bond	133.90446	10.33652	133.90446	10.30729			0.00	0	4,500,000.00
NRA023	On 31/05/2023	Spot Bond	166.40319	3.91545	166.40319	3.90134			0.00	0	82,000,000.00

Contract Details	Strike	Call / Put	MTM Yield	MarkPrice	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
NRA028	On 30/11/2028	Spot Bond	132.37089	9.59623	132.37089	9.56949			0.00	0	6,100,000.00
NTC09	On 18/04/2013	Spot Bond	99.96864	92.55254	99.96864	92.32407			0.00	0	0.00
NTC10	On 18/04/2014	Spot Bond	99.87889	42.66427	99.87889	42.56102			0.00	0	0.00
NTC11	On 18/04/2014	Spot Bond	99.88231	42.52438	99.88231	42.42148			0.00	0	0.00
NTC12	On 25/08/2016	Spot Bond	101.83987	10.39237	101.83987	10.36678			0.00	0	0.00
NTC13	On 31/01/2015	Spot Bond	101.27473	20.70217	101.27473	20.65145			0.00	0	0.00
NTC14	On 26/07/2013	Spot Bond	101.19990	58.46017	101.19990	58.20056			0.00	0	0.00
NTC15	On 26/07/2015	Spot Bond	101.37662	17.83608	101.37662	17.75676			0.00	0	0.00
OCT1A1	On 18/10/2015	Spot Bond	100.00000	16.10121	100.00000	16.06220			0.00	0	0.00
OCT1A4	On 18/10/2015	Spot Bond	100.00000	16.15356	100.00000	16.11443			0.00	0	0.00
OCT1B1	On 18/10/2015	Spot Bond	100.00000	16.18497	100.00000	16.14576			0.00	0	0.00
OCT1C1	On 18/10/2015	Spot Bond	100.00000	16.93888	100.00000	16.89784			0.00	0	0.00
OCT1D1	On 18/10/2015	Spot Bond	100.00000	17.77655	100.00000	17.73348			0.00	0	0.00
OCT1E1	On 18/10/2015	Spot Bond	100.00000	23.01198	100.00000	22.95623			0.00	0	0.00
OML01	On 27/10/2015	Spot Bond	110.62267	16.37351	110.62267	16.33395			0.00	0	95,600,000.00
OTCA2U	On 31/07/2016	Spot Bond	100.00000	4.71600	100.00000	4.69526			0.00	0	0.00
PBET01	On 13/09/2015	Spot Bond	109.71000	13.04149	109.71000	13.01505			0.00	0	0.00
PCF03	On 06/04/2015	Spot Bond	100.00000	24.58890	100.00000	24.52933			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
PCF03U	On 02/03/2016	Spot Bond	100.00000	5.64956	100.00000	5.63557				0.00	0	0.00
PMM02	On 13/06/2013	Spot Bond	100.48296	76.49889	100.48296	66.00016				0.00	0	0.00
PMM04	On 25/01/2013	Spot Bond	98.38076	89.61371	98.38076	89.39778				0.00	0	0.00
PMM05	On 27/02/2013	Spot Bond	100.00000	87.44688	100.00000	87.24904				0.00	0	0.00
PNP03	On 21/02/2013	Spot Bond	100.00000	83.90805	100.00000	83.71560				0.00	0	0.00
PNP05	On 21/08/2013	Spot Bond	100.00000	61.41326	100.00000	61.27696				0.00	0	0.00
PNP07	On 21/02/2013	Spot Bond	100.00000	83.90805	100.00000	83.71560				0.00	0	0.00
PR2A1F	On 15/06/2014	Spot Bond	100.42050	30.57262	100.42050	30.49747				0.00	0	0.00
PR2A1G	On 15/06/2014	Spot Bond	100.00000	49.99976	100.00000	100.00000				0.00	0	0.00
PR2A2B	On 15/12/2012	Spot Bond	103.78737	104.41619	103.78737	104.12179				0.00	0	0.00
PR2A3B	On 15/12/2012	Spot Bond	100.37625	100.85156	100.37625	100.57648				0.00	0	0.00
PR2A4D	On 15/06/2013	Spot Bond	100.37300	66.97284	100.37300	66.80827				0.00	0	0.00
PR2A9D	On 15/06/2013	Spot Bond	100.39251	67.14969	100.39251	66.98466				0.00	0	0.00
PR2A9E	On 15/09/2013	Spot Bond	100.41791	67.37958	100.41791	67.21394				0.00	0	0.00
PR2B1B	On 15/12/2012	Spot Bond	100.38925	100.90121	100.38925	100.62596				0.00	0	0.00
PR2B1F	On 15/06/2014	Spot Bond	100.43155	30.69339	100.43155	30.61792				0.00	0	0.00
PR2B1G	On 15/06/2014	Spot Bond	100.00000	49.99976	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
PR2B2B	On 15/12/2012	Spot Bond	103.92808	104.64160	103.92808	104.34617			0.00	0	0.00
PR2B4D	On 15/06/2013	Spot Bond	100.42500	67.44443	100.42500	67.27863			0.00	0	0.00
PR2B5E	On 15/09/2013	Spot Bond	100.42441	67.75394	100.42441	67.58737			0.00	0	0.00
PR2C1B	On 15/12/2012	Spot Bond	100.41200	100.98811	100.41200	100.71257			0.00	0	0.00
PR2C1F	On 15/06/2014	Spot Bond	100.45623	30.96329	100.45623	30.88714			0.00	0	0.00
PR2C1G	On 15/06/2014	Spot Bond	100.00000	49.99976	100.00000	100.00000			0.00	0	0.00
PR2C4D	On 15/06/2013	Spot Bond	100.48342	67.97488	100.48342	67.80768			0.00	0	0.00
PR2D1B	On 15/12/2012	Spot Bond	100.47042	101.21156	100.47042	100.93524			0.00	0	0.00
PR2D1F	On 15/06/2014	Spot Bond	100.48350	31.26151	100.48350	31.18462			0.00	0	0.00
PR2D1G	On 15/06/2014	Spot Bond	100.00000	49.99976	100.00000	100.00000			0.00	0	0.00
PR2D4D	On 15/06/2013	Spot Bond	100.53526	68.44633	100.53526	68.27790			0.00	0	0.00
PRM1A4	On 15/02/2014	Spot Bond	101.01119	39.34173	101.01119	39.24556			0.00	0	0.00
R009	On 15/09/2014	Spot Bond	115.36704	43.76709	115.36704	43.57991			0.00	0	0.00
R009P	On 15/09/2014	Spot Bond	90.32933	27.04864	90.32933	26.99300			0.00	0	0.00
R010P	On 21/12/2025	Spot Bond	36.97373	1.20602	36.97373	1.20490			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	123.59948	5.46000	123.58108		155,219,227,800,000.00	428,430,000	4,935,246,857.00	
R158	On 15/09/2015	Spot Bond	122.26482	32.28117	122.26482	32.13745			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
R158P	On 15/09/2015	Spot Bond	85.50505	14.07693	85.50505	14.04928				0.00	0	0.00
R159	On 15/09/2016	Spot Bond	128.79704	26.93515	128.79704	26.81089				0.00	0	0.00
R159P	On 15/09/2016	Spot Bond	81.26980	7.72813	81.26980	7.71358				0.00	0	0.00
R179	On 01/08/2013	Spot Bond	106.08559	65.57007	106.08559	65.41860				0.00	0	0.00
R186	On 21/12/2026	Spot Bond	7.34000	127.15832	7.35000	127.03056			50,910,066,746,640.00	935,976,396	1,455,825,000.00	
R187P	On 21/12/2026	Spot Bond	34.66514	1.13043	34.66514	1.12945				0.00	0	0.00
R188P	On 21/12/2027	Spot Bond	32.55096	1.07769	32.55096	1.07680				0.00	0	0.00
R189	On 31/03/2013	Spot Bond	215.54608	131.21925	215.49063	130.72375				0.00	0	67,000,000.00
R197	On 07/12/2023	Spot Bond	0.87000	284.48184	0.87000	284.39406			95,052,372,000.00	109,255,600	100,573,742.00	
R201	On 21/12/2014	Spot Bond	5.09000	106.75960	5.09000	106.74494			1,034,797,000,000.00	203,300,000	686,854,625.00	
R202	On 07/12/2033	Spot Bond	1.63000	214.60906	1.65000	213.85989			802,363,588,000.00	492,247,600	1,171,348,000.00	
R2023	On 28/02/2023	Spot Bond	6.87500	108.55616	6.89000	108.42273			6,829,686,875,000.00	993,409,000	1,963,373,000.00	
R203	On 15/09/2017	Spot Bond	5.90500	111.61147	5.90000	111.61520			27,144,239,815,000.00	596,823,000	5,721,315,192.00	
R204	On 21/12/2018	Spot Bond	6.12000	109.17939	6.13000	109.10887			15,985,817,818,200.00	612,061,735	4,880,436,625.00	
R2048	On 28/02/2048	Spot Bond	99.20808	11.11683	99.20808	11.09212			281,761,860,088,800.00	840,110,000	3,154,060,000.00	
R205	On 31/03/2014	Spot Bond	100.00000	43.67519	100.00000	43.56938				0.00	0	0.00
R206	On 15/01/2014	Spot Bond	5.09000	105.59401	5.09000	105.57958			2,931,840,000,000.00	576,000,000	1,064,821,904.00	

Contract Details	Strike	Call / Put	MTM Yield	MarkPrice	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
R207	On 15/01/2020	Spot Bond	6.39500	107.77958	6.41000	107.67422		24,990,730,167,000.00	907,854,600	6,999,506,499.00	
R208	On 31/03/2021	Spot Bond	6.49500	102.97513	6.51000	102.86106		87,379,622,938,710.00	453,367,658	9,277,866,030.00	
R209	On 31/03/2036	Spot Bond	8.14500	81.61199	8.16500	81.41905		79,887,617,955,000.00	808,179,000	0,921,614,000.00	
R210	On 31/03/2028	Spot Bond	1.35000	164.37763	1.40500	163.17129		128,592,225,000.00	95,253,500	316,873,000.00	
R211	On 31/01/2017	Spot Bond	0.10000	112.84481	-0.10000	112.81268		(8,883,680,000.00)	88,836,800	1,154,614,046.00	
R212	On 31/01/2022	Spot Bond	0.80000	133.03685	0.80000	132.99609		1,629,043,811,200.00	036,304,764	1,640,588,678.00	
R213	On 28/02/2031	Spot Bond	7.86000	93.74015	7.87000	93.63004		27,565,255,800,000.00	507,030,000	6,130,830,497.00	
R214	On 28/02/2041	Spot Bond	77.73332	10.09812	77.73332	10.07983		240,143,255,609,040.00	089,322,000	7,805,707,000.00	
R223C	On 15/03/2013	Spot Bond	98.10852	80.17399	98.10852	80.00159		0.00	0	0.00	
R224C	On 15/09/2013	Spot Bond	95.74929	55.43084	95.74929	55.31117		0.00	0	0.00	
R225C	On 15/03/2014	Spot Bond	93.40448	38.24096	93.40448	38.16008		0.00	0	0.00	
R226C	On 15/09/2014	Spot Bond	91.01110	26.82698	91.01110	26.77145		0.00	0	0.00	
R227C	On 15/03/2015	Spot Bond	87.49080	19.47696	87.49080	19.43795		0.00	0	0.00	
R228C	On 15/09/2015	Spot Bond	85.50505	14.07693	85.50505	14.04928		0.00	0	0.00	
R229C	On 15/03/2016	Spot Bond	83.47163	10.33064	83.47163	10.31075		0.00	0	0.00	
R230C	On 15/09/2016	Spot Bond	81.26980	7.72813	81.26980	7.71358		0.00	0	0.00	
R322C	On 21/12/2012	Spot Bond	99.35642	97.86874	99.35642	97.60870		0.00	0	0.00	
R323C	On 21/06/2013	Spot Bond	96.68315	66.25981	96.68315	66.11718		0.00	0	0.00	

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
R324C	On 21/12/2013	Spot Bond	94.26296	45.42107	94.26296	45.32533				0.00	0	0.00
R325C	On 21/06/2014	Spot Bond	91.92899	31.62846	91.92899	31.56317				0.00	0	0.00
R326C	On 21/12/2014	Spot Bond	89.76971	22.32897	89.76971	22.28378				0.00	0	0.00
R327C	On 21/06/2015	Spot Bond	86.42385	16.34125	86.42385	16.30921				0.00	0	0.00
R328C	On 21/12/2015	Spot Bond	84.45562	11.89611	84.45562	11.87323				0.00	0	0.00
R329C	On 21/06/2016	Spot Bond	82.31050	8.82219	82.31050	8.80559				0.00	0	0.00
R330C	On 21/12/2016	Spot Bond	79.97373	6.68214	79.97373	6.66987				0.00	0	0.00
R331C	On 21/06/2017	Spot Bond	75.56089	5.51096	75.56089	5.50131				0.00	0	0.00
R332C	On 21/12/2017	Spot Bond	73.15412	4.36822	73.15412	4.36078				0.00	0	0.00
R333C	On 21/06/2018	Spot Bond	69.91580	3.64860	69.91580	3.64263				0.00	0	0.00
R334C	On 21/12/2018	Spot Bond	67.83418	2.96772	67.83418	2.96299				0.00	0	0.00
R335C	On 21/06/2019	Spot Bond	65.82731	2.44452	65.82731	2.44072				0.00	0	0.00
R336C	On 21/12/2019	Spot Bond	63.84766	2.04275	63.84766	2.03966				0.00	0	0.00
R337C	On 21/06/2020	Spot Bond	60.09257	1.92107	60.09257	1.91831				0.00	0	0.00
R338C	On 21/12/2020	Spot Bond	58.22853	1.65791	58.22853	1.65560				0.00	0	0.00
R339C	On 21/06/2021	Spot Bond	55.42223	1.54692	55.42223	1.54486				0.00	0	0.00
R340C	On 21/12/2021	Spot Bond	53.71567	1.36701	53.71567	1.36524				0.00	0	0.00

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
R341C	On 21/06/2022	Spot Bond	52.07678	1.21914	52.07678	1.21760	0.00	0	0.00	0.00	0	0.00
R342C	On 21/12/2022	Spot Bond	50.50256	1.09669	50.50256	1.09534	0.00	0	0.00	0.00	0	0.00
R343C	On 21/06/2023	Spot Bond	49.04085	0.99034	49.04085	0.98915	0.00	0	0.00	0.00	0	0.00
R344C	On 21/12/2023	Spot Bond	47.63992	0.90064	47.63992	0.89958	0.00	0	0.00	0.00	0	0.00
R345C	On 21/06/2024	Spot Bond	40.84619	1.38085	40.84619	1.37945	0.00	0	0.00	0.00	0	0.00
R346C	On 21/12/2024	Spot Bond	39.49703	1.31249	39.49703	1.31120	0.00	0	0.00	0.00	0	0.00
R347C	On 21/06/2025	Spot Bond	38.20719	1.25476	38.20719	1.25356	0.00	0	0.00	0.00	0	0.00
R348C	On 21/12/2025	Spot Bond	36.97373	1.20602	36.97373	1.20490	0.00	0	0.00	0.00	0	0.00
R349C	On 21/06/2026	Spot Bond	35.79392	1.16494	35.79392	1.16389	0.00	0	0.00	0.00	0	0.00
R350C	On 21/12/2026	Spot Bond	34.66514	1.13043	34.66514	1.12945	0.00	0	0.00	0.00	0	0.00
R351C	On 21/06/2027	Spot Bond	33.58493	1.10160	33.58493	1.10066	0.00	0	0.00	0.00	0	0.00
R352C	On 21/12/2027	Spot Bond	32.55096	1.07769	32.55096	1.07680	0.00	0	0.00	0.00	0	0.00
RCSB01	On 16/03/2014	Spot Bond	100.64880	48.62718	100.64880	48.50740	0.00	0	0.00	0.00	0	0.00
RCSB02	On 15/07/2013	Spot Bond	99.92574	63.09914	99.92574	62.94637	0.00	0	0.00	0.00	0	0.00
RCSB03	On 15/07/2016	Spot Bond	99.90770	13.84617	99.90770	13.81266	0.00	0	0.00	0.00	0	0.00
RCSB04	On 25/05/2015	Spot Bond	100.96576	21.01758	100.96576	20.95141	0.00	0	0.00	0.00	0	0.00
RCSB2U	On 24/07/2017	Spot Bond	100.00000	2.16167	100.00000	2.15216	0.00	0	0.00	0.00	0	0.00
RCSC08	On 08/03/2013	Spot Bond	100.56581	82.36648	100.56581	82.17291	0.00	0	0.00	0.00	0	0.00

Contract Details	Strike	Call / Put	MTM Yield	MarkPrice	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
RCSC09	On 06/06/2013	Spot Bond	100.63344	78.04736	100.63344	77.82582			0.00	0	0.00
RCSC10	On 06/06/2013	Spot Bond	100.61948	78.04992	100.61948	77.82839			0.00	0	0.00
RCSC11	On 06/09/2013	Spot Bond	100.62865	49.41500	100.62865	49.19173			0.00	0	0.00
RDFB01	On 30/03/2015	Spot Bond	100.22952	22.73214	100.22952	22.67635			0.00	0	0.00
RDFC04	On 06/09/2013	Spot Bond	100.00000	77.94320	100.00000	77.83525			0.00	0	0.00
RDFC06	On 07/03/2013	Spot Bond	100.00000	81.29176	100.00000	81.11111			0.00	0	0.00
RES06	On 18/10/2014	Spot Bond	101.67229	29.46223	101.67229	29.38979		3,050,168,700,000.00	30,000,000	15,000,000.00	
RES07	On 14/02/2013	Spot Bond	5.87500	104.81216	5.87500	104.79546			0.00	0	0.00
RES12	On 20/08/2015	Spot Bond	100.93776	16.08563	100.93776	16.01435		403,751,040,000.00	4,000,000	2,000,000.00	
RES13	On 09/01/2013	Spot Bond	100.29264	93.09348	100.29264	92.85596			0.00	0	0.00
RES14	On 04/10/2013	Spot Bond	100.11180	59.88529	100.11180	59.43544			0.00	0	0.00
RES15	On 12/11/2017	Spot Bond	100.00000	14.70400	100.00000	14.59363			0.00	0	0.00
RES16	On 14/02/2013	Spot Bond	100.00000	85.28037	100.00000	85.08159			0.00	0	0.00
RESB01	On 03/06/2014	Spot Bond	100.68733	37.88201	100.68733	37.78762			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	84.32118	101.03586	84.12922			0.00	0	0.00
RP002	On 28/02/2013	Spot Bond	101.10798	84.44454	101.10798	84.25218			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM Yield	MarkPrice	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
RP004	On 25/11/2014	Spot Bond	102.70350	29.54863	102.70350	29.47533			0.00	0	0.00
RP005	On 31/03/2017	Spot Bond	100.28309	14.43204	100.28309	14.40339			0.00	0	0.00
RP006	On 30/04/2019	Spot Bond	102.22019	12.65687	102.22019	12.62560			0.00	0	0.00
RP007	On 30/04/2016	Spot Bond	101.97649	16.21979	101.97649	16.17981			0.00	0	0.00
RP008	On 30/04/2016	Spot Bond	101.97649	16.21979	101.97649	16.17981			0.00	0	0.00
RP009	On 16/07/2013	Spot Bond	99.90414	62.67051	99.90414	62.39513			0.00	0	0.00
RP010	On 23/08/2013	Spot Bond	100.99069	52.70127	100.99069	52.46763			0.00	0	0.00
RP011	On 12/09/2013	Spot Bond	100.58819	48.54826	100.58819	48.32898			0.00	0	0.00
RP012	On 10/10/2013	Spot Bond	100.00000	57.26209	100.00000	56.83228			0.00	0	0.00
RP013	On 27/09/2016	Spot Bond	100.38461	19.06135	100.38461	5.42436			0.00	0	0.00
RP014	On 27/09/2019	Spot Bond	100.43152	16.33126	100.43152	0.47160			0.00	0	0.00
RP015	On 10/06/2013	Spot Bond	100.00000	51.15570	100.00000	50.76753		7,500,000,000,000.00	75,000,000	25,000,000.00	
RP016	On 10/12/2015	Spot Bond	100.00000	9.04543	100.00000	8.97604		7,100,000,000,000.00	71,000,000	25,000,000.00	
RPG01	On 28/02/2014	Spot Bond	100.88031	38.92918	100.88031	38.83202			0.00	0	0.00
RPG01U	On 25/02/2014	Spot Bond	100.00000	34.70600	100.00000	34.63728			0.00	0	0.00
RPG02	On 25/11/2014	Spot Bond	101.00223	28.23807	101.00223	28.16905			0.00	0	0.00
RPI01	On 22/07/2016	Spot Bond	5.25000	102.04854	5.25000	102.03418			0.00	0	0.00
RPP01U	On 31/08/2018	Spot Bond	100.00000	0.60963	100.00000	0.60812			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM Yield	MarkPrice	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
RPP04U	On 07/10/2016	Spot Bond	100.00000	4.13929	100.00000	4.12926			0.00	0	0.00
RPP05U	On 21/01/2013	Spot Bond	100.00000	90.34653	100.00000	90.12346			0.00	0	0.00
RPS001	On 16/11/2022	Spot Bond	100.00000	24.05934	100.00000	23.96738			0.00	0	0.00
RW21	On 21/04/2021	Spot Bond	109.50878	10.40048	109.50878	10.37555			0.00	0	5,400,000.00
SA061U	On 14/12/2012	Spot Bond	100.00000	99.72678	100.00000	99.45504			0.00	0	0.00
SA062U	On 18/01/2013	Spot Bond	100.00000	91.02244	100.00000	90.79602		7,000,000,000,000.00	70,000,000	35,000,000.00	
SBC2	On 28/04/2016	Spot Bond	105.69036	8.78322	105.69036	8.76588			0.00	0	0.00
SBK12	On 24/11/2016	Spot Bond	117.11129	12.08194	117.11129	12.05121			0.00	0	29,700,000.00
SBK13	On 24/11/2016	Spot Bond	100.96377	10.92137	100.96377	10.89468			0.00	0	100,000.00
SBK14	On 01/12/2017	Spot Bond	109.76738	10.23957	109.76738	10.21498			0.00	0	15,000,000.00
SBK15	On 23/01/2022	Spot Bond	101.55586	7.92194	101.55586	7.90248			0.00	0	0.00
SBK16	On 15/03/2023	Spot Bond	100.47716	7.11766	100.47716	7.10016			0.00	0	0.00
SBK17	On 31/07/2024	Spot Bond	101.44951	9.52465	101.44951	9.49485			0.00	0	1,000,000.00
SBK18	On 24/10/2020	Spot Bond	100.00000	8.02485	100.00000	7.96462			0.00	0	200,000.00
SBK19	On 24/10/2019	Spot Bond	100.00000	8.24417	100.00000	8.18228			0.00	0	0.00
SBK7	On 24/05/2015	Spot Bond	110.28697	19.77718	110.28697	19.72924			0.00	0	16,000,000.00
SBK8	On 10/04/2013	Spot Bond	101.21158	78.43554	101.21158	78.27200		157,890,064,800.00	1,560,000	6,840,000.00	

Contract Details	Strike	Call / Put	MTM Yield	MarkPrice	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
SBK9	On 10/04/2018	Spot Bond	101.86258	10.67616	101.86258	10.65203			0.00	0	6,900,000.00
SBK11	On 09/04/2014	Spot Bond	127.67688	38.04929	127.67688	37.93541			0.00	0	300,000.00
SBN18	On 14/09/2013	Spot Bond	159.66556	43.18913	159.66556	43.04932			0.00	0	0.00
SBN20	On 31/03/2013	Spot Bond	152.98792	69.87447	152.98792	69.67343			0.00	0	0.00
SBN27	On 15/09/2015	Spot Bond	117.95662	21.26462	117.95662	21.21022			0.00	0	0.00
SBN29	On 15/09/2015	Spot Bond	118.36117	21.17938	118.36117	21.12505			0.00	0	0.00
SBN31	On 15/09/2015	Spot Bond	118.56412	21.13685	118.56412	21.08255			0.00	0	0.00
SBN32	On 19/03/2013	Spot Bond	143.82678	74.01594	143.82678	73.80494			0.00	0	0.00
SBN33	On 15/09/2017	Spot Bond	103.68838	11.50519	103.68838	11.47867			0.00	0	0.00
SBN34	On 15/09/2015	Spot Bond	118.14423	21.22501	118.14423	21.17065			0.00	0	0.00
SBN35	On 15/09/2015	Spot Bond	118.24540	21.20371	118.24540	21.14936			0.00	0	0.00
SBN36	On 31/03/2013	Spot Bond	211.65251	63.41239	211.65251	63.18709			0.00	0	0.00
SBN42	On 31/03/2013	Spot Bond	100.00000	79.57849	100.00000	79.41060			0.00	0	0.00
SBN45	On 15/09/2017	Spot Bond	100.42831	9.61679	100.42831	9.59315			0.00	0	0.00
SBN49	On 02/06/2014	Spot Bond	99.21990	38.87297	99.21990	38.77738			0.00	0	0.00
SBN50	On 23/09/2014	Spot Bond	100.36654	31.41001	100.36654	33.34635			0.00	0	0.00
SBN51	On 03/10/2016	Spot Bond	100.15186	12.03246	100.15186	12.00327			0.00	0	0.00
SBN52	On 03/07/2013	Spot Bond	100.16711	65.16622	100.16711	65.00812			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
SBR003	On 05/11/2013	Spot Bond	100.00000	59.28711	100.00000	59.14349				0.00	0	0.00
SBS13	On 22/09/2017	Spot Bond	107.02647	11.62955	107.02647	11.60205				0.00	0	0.00
SBS14	On 07/02/2014	Spot Bond	101.09831	39.87041	101.09831	39.77288				0.00	0	0.00
SBS15	On 26/04/2016	Spot Bond	101.18390	12.65336	101.18390	12.62238				0.00	0	400,000.00
SBS16	On 22/09/2018	Spot Bond	100.29283	7.07811	100.29283	7.06073				0.00	0	0.00
SBS17	On 23/06/2018	Spot Bond	100.00000	1.13077	100.00000	1.12827				0.00	0	0.00
SBS18	On 23/06/2018	Spot Bond	100.30374	7.30112	100.30374	8.94391				0.00	0	0.00
SBS19	On 23/06/2021	Spot Bond	112.35030	8.88825	112.35030	13.82203				0.00	0	0.00
SBS20	On 15/05/2026	Spot Bond	107.31305	10.00947	107.31305	9.98573				0.00	0	0.00
SBS21	On 15/05/2026	Spot Bond	101.14300	7.85867	101.14300	7.83390				0.00	0	0.00
SBS22	On 23/05/2015	Spot Bond	100.81390	19.42272	100.81390	19.37532				0.00	0	0.00
SBS23	On 23/05/2017	Spot Bond	100.85958	9.13994	100.85958	9.11120				0.00	0	0.00
SBS24	On 23/05/2019	Spot Bond	100.88565	7.33628	100.88565	7.31836				0.00	0	0.00
SBS25	On 24/05/2019	Spot Bond	107.86744	8.76933	107.86744	8.75445				0.00	0	2,700,000.00
SBS3	On 25/05/2026	Spot Bond	100.17939	8.52427	100.17939	8.50518				0.00	0	0.00
SBS4	On 16/11/2021	Spot Bond	102.91713	8.94550	102.91713	8.92500				1,029,171,300.00	10,000	103,000.00
SBS7	On 26/03/2013	Spot Bond	102.48454	81.83544	102.48454	81.65760				0.00	0	0.00

Contract Details	Strike	Call / Put	MTM Yield	MarkPrice	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
SBS9	On 07/07/2016	Spot Bond	118.34171	17.69683	118.34171	17.65218			0.00	0	2,300,000.00
SBSI10	On 03/07/2013	Spot Bond	120.99445	73.20481	120.99445	72.99603			0.00	0	800,000.00
SBSI11	On 07/12/2023	Spot Bond	265.12288	2.13304	265.12288	2.12317			0.00	0	1,300,000.00
SBSI12	On 31/01/2017	Spot Bond	119.59470	4.98103	119.59470	4.96835		526,216,680,000.00		4,400,000	2,200,000.00
SCM107	On 15/09/2017	Spot Bond	112.58000	11.52641	112.58000	11.49505			0.00	0	0.00
SCM220	On 20/01/2013	Spot Bond	100.00000	100.34783	100.00000	100.09945			0.00	0	0.00
SCM221	On 17/02/2013	Spot Bond	100.00000	84.68677	100.00000	84.49074			0.00	0	0.00
SHF01	On 15/12/2016	Spot Bond	100.00000	2.80098	100.00000	2.79412			0.00	0	0.00
SHI02	On 01/10/2021	Spot Bond	82.63494	0.23732	82.63494	0.23677			0.00	0	0.00
SHI05	On 31/01/2017	Spot Bond	100.00000	7.71488	100.00000	7.65479			0.00	0	0.00
SHPCBU	On 03/04/2017	Spot Bond	6.50000	100.83971	6.50000	100.82785			0.00	0	0.00
SHS01	On 15/12/2016	Spot Bond	100.49004	9.85797	100.49004	9.83372			0.00	0	0.00
SHS02	On 29/06/2013	Spot Bond	100.22255	65.46761	100.22255	65.30694			0.00	0	0.00
SHS03	On 29/06/2015	Spot Bond	100.24006	18.28765	100.24006	18.24276			0.00	0	0.00
SHS04	On 29/06/2017	Spot Bond	100.37865	11.04506	100.37865	11.01792		2,409,087,600,000.00		24,000,000	9,000,000.00
SHS05	On 29/06/2017	Spot Bond	104.63904	11.03270	104.63904	11.01467		627,834,240.00		6,000	106,000.00
SHS06	On 12/12/2017	Spot Bond	100.00000	2.22679	100.00000	2.20971		79,300,000,000,000.00		793,000,000	580,000,000.00
SLI1	On 15/08/2013	Spot Bond	104.53403	63.56610	104.53403	63.42101			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
SLI2	On 15/08/2016	Spot Bond	110.17225	15.27933	110.17225	15.24293				0.00	0	8,200,000.00
SMF1	On 27/06/2013	Spot Bond	104.99511	70.97842	104.99511	70.81494			22,993,929,090,000.00	219,000,000	54,750,000.00	
SNT01	On 15/09/2017	Spot Bond	102.86503	11.61439	102.86503	11.58779				0.00	0	18,700,000.00
SPDA1	On 21/08/2014	Spot Bond	101.14731	26.98199	101.14731	26.91595				0.00	0	0.00
SPDA2	On 21/08/2016	Spot Bond	100.91285	10.15801	100.91285	10.13320				0.00	0	0.00
SPDA3	On 21/08/2015	Spot Bond	101.15213	14.89143	101.15213	14.85499				0.00	0	0.00
SPDA4	On 21/08/2017	Spot Bond	100.91985	8.20275	100.91985	8.18272				0.00	0	0.00
SSA01	On 28/06/2016	Spot Bond	110.58806	17.08660	110.58806	17.04554				0.00	0	100,000.00
SSA02	On 20/04/2015	Spot Bond	99.95086	22.50202	99.95086	22.43180			2,998,525,800,000.00	30,000,000	15,000,000.00	
SSN001	On 01/03/2017	Spot Bond	100.74418	9.38973	100.74418	9.36633				0.00	0	0.00
SSN002	On 26/03/2017	Spot Bond	100.29998	11.23188	100.29998	11.20430				0.00	0	0.00
SSN003	On 25/04/2017	Spot Bond	101.49647	10.48753	101.49647	10.45436				0.00	0	0.00
SSN004	On 31/03/2021	Spot Bond	89.26946	8.98798	89.26946	8.96978				0.00	0	0.00
SSN005	On 31/03/2021	Spot Bond	88.92846	9.02138	88.92846	9.00317				0.00	0	0.00
SSN006	On 21/12/2014	Spot Bond	107.77651	22.38500	107.77651	22.34748				0.00	0	0.00
SSN007	On 15/01/2020	Spot Bond	97.48656	10.63379	97.48656	10.61086				0.00	0	0.00
SSN008	On 18/06/2017	Spot Bond	100.44496	7.77216	100.44496	7.74753				0.00	0	0.00

Contract Details	Strike	Call / Put	MTM Yield	MarkPrice	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
SSN009	On 15/09/2017	Spot Bond	104.60347	11.38641	104.60347	11.35998			0.00	0	0.00
SSN010	On 15/09/2015	Spot Bond	119.58561	20.92504	119.58561	20.87092			0.00	0	0.00
SSN011	On 31/01/2025	Spot Bond	101.19280	3.33914	101.19280	3.32510			0.00	0	0.00
SYN867	On 19/01/2013	Spot Bond	100.00000	90.79602	100.00000	90.57072			0.00	0	0.00
SYN869	On 19/01/2013	Spot Bond	100.00000	90.79602	100.00000	90.57072			0.00	0	0.00
SYN870	On 20/01/2013	Spot Bond	100.00000	90.57072	100.00000	90.34653			0.00	0	0.00
SYN872	On 13/02/2013	Spot Bond	100.00000	85.48009	100.00000	85.28037			0.00	0	0.00
SYN873	On 14/02/2013	Spot Bond	100.00000	85.28037	100.00000	85.08159			0.00	0	0.00
SYN874	On 16/02/2013	Spot Bond	100.00000	84.88372	100.00000	84.68677			0.00	0	0.00
SYN875	On 16/02/2013	Spot Bond	100.00000	84.88372	100.00000	84.68677			0.00	0	0.00
SYN876	On 20/02/2013	Spot Bond	100.00000	84.10138	100.00000	83.90805			0.00	0	0.00
SYN878	On 21/02/2013	Spot Bond	100.00000	83.90805	100.00000	83.71560			0.00	0	0.00
SYN880	On 23/02/2013	Spot Bond	100.00000	83.52403	100.00000	83.33333			0.00	0	0.00
SYN881	On 23/02/2013	Spot Bond	100.00000	83.52403	100.00000	83.33333			0.00	0	0.00
SYN882	On 27/02/2013	Spot Bond	100.00000	82.76644	100.00000	82.57919			0.00	0	0.00
SYN887	On 17/02/2013	Spot Bond	100.00000	84.68677	100.00000	84.49074			0.00	0	0.00
SYN911	On 19/07/2013	Spot Bond	100.00000	61.61059	100.00000	61.47386			0.00	0	0.00
SYN913	On 19/07/2013	Spot Bond	100.00000	61.61059	100.00000	61.47386			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM Yield	MarkPrice	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
SYN923	On 21/08/2013	Spot Bond	100.00000	57.25510	100.00000	57.12804			0.00	0	0.00
SYN924	On 22/08/2013	Spot Bond	100.00000	57.12804	100.00000	57.00126			0.00	0	0.00
SYN925	On 23/08/2013	Spot Bond	100.00000	57.00126	100.00000	56.87476			0.00	0	0.00
SYN928	On 19/07/2013	Spot Bond	100.00000	61.61059	100.00000	61.47386			0.00	0	0.00
SYN929	On 19/07/2013	Spot Bond	100.00000	61.61059	100.00000	61.47386			0.00	0	0.00
SYN947	On 18/12/2012	Spot Bond	99.03221	98.66155	99.03221	98.39815			0.00	0	0.00
SYN950	On 15/01/2013	Spot Bond	100.00000	91.70854	100.00000	91.47870			0.00	0	0.00
SYN951	On 21/01/2013	Spot Bond	100.00000	90.34653	100.00000	90.12346			0.00	0	0.00
SYN953	On 05/02/2013	Spot Bond	100.00000	87.11217	100.00000	86.90476			0.00	0	0.00
SYN954	On 21/01/2013	Spot Bond	100.00000	90.34653	100.00000	90.12346			0.00	0	0.00
SYN955	On 12/02/2013	Spot Bond	100.00000	85.68075	100.00000	85.48009			0.00	0	0.00
SYN956	On 14/02/2013	Spot Bond	100.00000	85.28037	100.00000	85.08159			0.00	0	0.00
SYN957	On 18/02/2013	Spot Bond	100.00000	84.49074	100.00000	84.29561			0.00	0	0.00
SYN958	On 18/02/2013	Spot Bond	100.00000	84.49074	100.00000	84.29561			0.00	0	0.00
SYN959	On 19/02/2013	Spot Bond	100.00000	84.29561	100.00000	84.10138			0.00	0	0.00
SYN960	On 28/01/2013	Spot Bond	100.00000	88.80779	100.00000	88.59223			0.00	0	0.00
SYN961	On 22/02/2013	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
SYN962	On 19/12/2012	Spot Bond	100.00000	98.38275	100.00000	98.11828		4,000,000,000,000.00	40,000,000	20,000,000.00	
SYN963	On 25/02/2013	Spot Bond	100.00000	83.14351	100.00000	82.95455		0.00	0	0.00	
SYN964	On 26/02/2013	Spot Bond	100.00000	82.95455	100.00000	82.76644		0.00	0	0.00	
SYN965	On 01/03/2013	Spot Bond	100.00000	82.39278	100.00000	82.20721		0.00	0	0.00	
SZ18	On 30/09/2015	Spot Bond	117.60842	19.55253	117.60842	19.50290		0.00	0	0.00	
SZ25	On 30/09/2025	Spot Bond	104.75139	10.19850	104.75139	10.17492		0.00	0	0.00	
T018	On 15/07/2014	Spot Bond	100.00000	39.58370	100.00000	39.49657		0.00	0	0.00	
TF105U	On 25/10/2014	Spot Bond	100.00000	30.00176	100.00000	29.77657		0.00	0	0.00	
TFS06	On 20/03/2014	Spot Bond	102.75446	41.70354	102.75446	41.60812		0.00	0	0.00	
TFS100	On 22/01/2013	Spot Bond	98.53867	90.25372	98.53867	90.03434		0.00	0	0.00	
TFS101	On 06/02/2013	Spot Bond	98.31078	87.09743	98.31078	86.89358		0.00	0	0.00	
TFS102	On 14/12/2012	Spot Bond	99.10758	99.72921	99.10758	99.45988		0.00	0	0.00	
TFS103	On 14/03/2013	Spot Bond	97.81910	80.39375	97.81910	80.22091		0.00	0	0.00	
TFS104	On 29/01/2013	Spot Bond	100.00000	66.66701	100.00000	66.66700		0.00	0	0.00	
TFS73	On 11/02/2013	Spot Bond	100.94335	87.00640	100.94335	86.80052		0.00	0	0.00	
TFS77	On 12/04/2013	Spot Bond	99.98492	93.80986	99.98492	93.57478		0.00	0	0.00	
TFS78	On 18/04/2013	Spot Bond	99.89383	92.42434	99.89383	92.19635		0.00	0	0.00	
TFS83	On 28/07/2015	Spot Bond	101.19250	15.37226	101.19250	15.33462		0.00	0	0.00	

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
TFS84	On 28/07/2016	Spot Bond	107.95127	15.16225	107.95127	107.95127	15.12672			0.00	0	0.00
TFS88	On 08/02/2013	Spot Bond	100.00000	86.49289	100.00000	100.00000	86.28842			0.00	0	0.00
TFS90	On 05/03/2013	Spot Bond	100.57712	82.75493	100.57712	100.57712	82.56935			0.00	0	0.00
TFS93	On 17/02/2014	Spot Bond	100.87887	38.99490	100.87887	100.87887	38.91708			0.00	0	0.00
TFS97	On 14/11/2013	Spot Bond	100.92142	57.26003	100.92142	100.92142	57.07983			0.00	0	0.00
TH10A1	On 18/10/2038	Spot Bond	101.62026	6.52625	101.62026	101.62026	6.50559			0.00	0	0.00
TH10A2	On 18/10/2038	Spot Bond	101.66672	6.72642	101.66672	101.66672	6.70511			0.00	0	200,000.00
TH10A3	On 18/10/2038	Spot Bond	102.00557	10.69311	102.00557	102.00557	10.66918			0.00	0	0.00
TH10A4	On 18/07/2017	Spot Bond	100.00000	3.12500	100.00000	100.00000	3.09506			0.00	0	0.00
TH10A5	On 18/07/2017	Spot Bond	100.00000	3.12500	100.00000	100.00000	3.09506			0.00	0	800,000.00
TH10A6	On 18/07/2017	Spot Bond	100.00000	3.12500	100.00000	100.00000	3.09506			0.00	0	0.00
TH10A7	On 18/10/2038	Spot Bond	100.00000	0.00000	100.00000	100.00000	0.00000			0.00	0	0.00
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	4.41941			0.00	0	0.00
TH10B1	On 18/10/2038	Spot Bond	101.76658	7.15616	101.76658	101.76658	7.13348			0.00	0	0.00
TH10B2	On 18/07/2017	Spot Bond	100.00000	3.12500	100.00000	100.00000	3.09506			0.00	0	0.00
TH10C1	On 18/10/2038	Spot Bond	101.98019	8.07287	101.98019	101.98019	8.04724			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM Yield	MarkPrice	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
TH10C2	On 18/07/2017	Spot Bond	100.00000	3.12500	100.00000	3.09506			0.00	0	0.00
TH10D1	On 18/10/2038	Spot Bond	102.86169	11.82018	102.86169	11.78237			0.00	0	0.00
TH10D2	On 18/07/2017	Spot Bond	100.00000	3.12500	100.00000	3.09506			0.00	0	0.00
TH9A10	On 18/07/2016	Spot Bond	101.66078	11.01746	101.66078	10.99037			0.00	0	0.00
THE8A1	On 18/04/2036	Spot Bond	101.48088	6.58692	101.48088	6.57075			0.00	0	0.00
THE8A2	On 18/04/2036	Spot Bond	101.58542	7.08938	101.58542	7.07196			0.00	0	0.00
THE8A3	On 18/04/2036	Spot Bond	105.94334	7.16036	105.94334	7.14209			0.00	0	0.00
THE8B1	On 18/04/2036	Spot Bond	101.79445	8.09158	101.79445	8.07166			0.00	0	0.00
THE8C1	On 18/04/2036	Spot Bond	101.88733	8.53586	101.88733	8.51483			0.00	0	0.00
THE8D1	On 18/04/2036	Spot Bond	102.87096	13.20210	102.87096	13.16930			0.00	0	0.00
THE9A1	On 18/07/2016	Spot Bond	101.59334	10.71194	101.59334	10.68562			0.00	0	0.00
THE9A2	On 18/01/2016	Spot Bond	101.62589	12.92293	101.62589	12.89117			0.00	0	0.00
THE9A3	On 18/07/2016	Spot Bond	101.64915	10.96481	101.64915	10.93785			0.00	0	600,000.00
THE9A5	On 18/07/2039	Spot Bond	101.62589	7.25630	101.62589	7.23847			0.00	0	0.00
THE9A6	On 18/07/2039	Spot Bond	101.64915	7.36777	101.64915	7.34966			0.00	0	0.00
THE9A7	On 18/07/2039	Spot Bond	101.66078	7.42348	101.66078	7.40523			0.00	0	300,000.00
THE9A8	On 18/07/2016	Spot Bond	101.61194	10.79626	101.61194	10.76973			0.00	0	0.00
THE9A9	On 18/07/2016	Spot Bond	101.64915	10.96481	101.64915	10.93785			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
THE9B1	On 18/07/2016	Spot Bond	101.77704	11.54348	101.77704	101.77704	11.51508			0.00	0	0.00
THE9B2	On 18/07/2039	Spot Bond	101.77704	7.98001	101.77704	101.77704	7.96037			0.00	0	0.00
THE9B3	On 18/07/2016	Spot Bond	101.77704	11.54348	101.77704	101.77704	11.51508			0.00	0	0.00
THE9C1	On 18/07/2016	Spot Bond	101.96303	12.38326	101.96303	101.96303	12.35273			0.00	0	0.00
THE9C2	On 18/07/2039	Spot Bond	102.00952	9.08972	102.00952	102.00952	9.06731			0.00	0	0.00
THE9C3	On 18/07/2016	Spot Bond	101.95141	12.33084	101.95141	101.95141	12.30044		4,893,667,680,000.00	48,000,000	24,000,000.00	
THE9D1	On 18/07/2016	Spot Bond	102.88090	16.49617	102.88090	102.88090	16.45518			0.00	0	0.00
THE9D2	On 18/07/2039	Spot Bond	102.93896	13.48482	102.93896	102.93896	13.45130			0.00	0	0.00
THE9D3	On 18/07/2016	Spot Bond	102.91574	16.65126	102.91574	102.91574	16.60987			0.00	0	0.00
TL13	On 31/12/2013	Spot Bond	100.16956	44.19970	100.16956	100.16956	44.09246			0.00	0	0.00
TL15	On 29/04/2015	Spot Bond	115.34604	21.84583	115.34604	115.34604	21.79124			0.00	0	2,700,000.00
TL20	On 22/02/2020	Spot Bond	98.42479	11.26927	98.42479	98.42479	11.24819			0.00	0	0.00
TN17	On 14/11/2017	Spot Bond	113.10271	9.90307	113.10271	113.10271	9.87858			0.00	0	998,000,000.00
TN20	On 17/09/2020	Spot Bond	114.87864	11.44759	114.87864	114.87864	11.41892			0.00	0	287,860,000.00
TN23	On 06/11/2023	Spot Bond	120.75839	9.85322	120.75839	120.75839	9.82755			0.00	0	87,724,000.00
TN25	On 19/08/2025	Spot Bond	105.49834	11.76351	105.49834	105.49834	11.73646			0.00	0	132,659,237.00
TN27	On 14/11/2027	Spot Bond	103.04013	9.23244	103.04013	103.04013	9.21127			0.00	0	9,900,000.00

Contract Details	Strike	Call / Put	MTM Yield	MarkPrice	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
TORQ1	On 15/04/2022	Spot Bond	100.87844	7.14502	100.87844	7.11337			0.00	0	0.00
TORQ2	On 15/04/2022	Spot Bond	100.89915	7.31192	100.89915	7.27953			0.00	0	0.00
TORQ3	On 15/04/2022	Spot Bond	100.92536	7.52325	100.92536	7.48991			0.00	0	0.00
TORQ4	On 15/04/2022	Spot Bond	100.92812	7.54548	100.92812	7.51205			0.00	0	0.00
TORQ5	On 15/04/2022	Spot Bond	101.05768	8.58950	101.05768	8.55141			0.00	0	0.00
TORQ6	On 15/04/2022	Spot Bond	101.32571	14.57545	101.32571	14.51065			0.00	0	0.00
TPDA01	On 05/04/2015	Spot Bond	100.00000	29.52944	100.00000	29.29239			0.00	0	0.00
TPDA02	On 05/04/2017	Spot Bond	100.00000	15.29305	100.00000	15.17029			0.00	0	1,200,000.00
TPDA03	On 05/04/2018	Spot Bond	100.00000	13.10508	100.00000	12.99988			0.00	0	0.00
TR30	On 31/12/2099	Spot Bond	10.00000	100.34862	10.00000	100.32176			0.00	0	0.00
TR31	On 31/12/2099	Spot Bond	9.75000	100.33993	9.75000	100.31374			0.00	0	0.00
TR32	On 31/12/2099	Spot Bond	100.00000	10.34136	100.00000	10.31470			0.00	0	0.00
TSP116	On 09/02/2013	Spot Bond	100.00000	86.28842	100.00000	86.08491			0.00	0	0.00
TSP117	On 23/02/2013	Spot Bond	100.00000	83.52403	100.00000	83.33333			0.00	0	0.00
TSP125	On 23/08/2013	Spot Bond	100.00000	61.85016	100.00000	61.73282			0.00	0	0.00
TSP128	On 07/02/2013	Spot Bond	100.00000	86.69834	100.00000	86.49289			0.00	0	0.00
TSP129	On 07/03/2013	Spot Bond	97.58601	81.66055	97.58601	81.48265			0.00	0	0.00
TSP131	On 03/05/2013	Spot Bond	96.66726	72.81057	96.66726	72.67044			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM Yield	MarkPrice	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
TSP133	On 03/01/2013	Spot Bond	98.71758	94.62560	98.71758	94.38405			0.00	0	0.00
TSP134	On 27/06/2013	Spot Bond	99.76004	68.96536	99.76004	68.83474			0.00	0	0.00
TSP135	On 07/02/2013	Spot Bond	98.31631	86.89294	98.31631	86.69004			0.00	0	0.00
TSP136	On 30/05/2013	Spot Bond	100.00000	68.48030	100.00000	68.35206			0.00	0	100,000,000.00
UG21	On 02/03/2021	Spot Bond	114.88602	12.08044	114.88602	12.05018			0.00	0	0.00
UTR041	On 19/04/2014	Spot Bond	99.85679	42.73787	99.85679	42.63448			0.00	0	0.00
UTR042	On 19/04/2016	Spot Bond	99.84614	14.22519	99.84614	14.19077			0.00	0	0.00
UTR043	On 06/04/2015	Spot Bond	100.02475	24.06563	100.02475	24.00732			0.00	0	0.00
UTR40	On 10/09/2017	Spot Bond	107.51485	13.34867	107.51485	13.31698			0.00	0	0.00
VIP1A5	On 07/11/2013	Spot Bond	100.00000	59.61262	100.00000	59.46820			0.00	0	0.00
VIP1B3	On 07/11/2013	Spot Bond	100.00000	59.85226	100.00000	59.70726			0.00	0	0.00
VIP1C3	On 07/11/2013	Spot Bond	100.00000	59.93213	100.00000	59.78694			0.00	0	0.00
VKE01	On 08/05/2015	Spot Bond	101.12514	20.73707	101.12514	20.67171			0.00	0	0.00
VKE02	On 08/05/2016	Spot Bond	101.16690	13.01265	101.16690	12.97160			0.00	0	0.00
VKE03	On 08/05/2017	Spot Bond	101.16870	9.70135	101.16870	9.67076			0.00	0	0.00
VOD002	On 28/02/2013	Spot Bond	100.00000	87.26556	100.00000	87.06857			0.00	0	0.00
VOD006	On 28/02/2013	Spot Bond	100.00000	86.85762	100.00000	86.66154			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM Yield	MarkPrice	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
VOYT01	On 09/09/2015	Spot Bond	142.66000	8.81476	142.66000	8.79338			0.00	0	0.00
WS04	On 30/05/2016	Spot Bond	125.92352	13.33755	125.92352	13.30161			0.00	0	93,090,000.00
WS05	On 01/08/2018	Spot Bond	235.74310	7.06495	235.74310	7.03312			0.00	0	30,700,000.00
WSP1	On 28/05/2015	Spot Bond	110.71509	18.95991	110.71509	18.91382			0.00	0	14,200,000.00
WSP2	On 28/05/2017	Spot Bond	112.63018	10.00567	112.63018	9.98102			0.00	0	81,000,000.00
WSP3	On 28/05/2019	Spot Bond	114.13989	8.45570	114.13989	8.43464			0.00	0	0.00
WSP4	On 28/05/2020	Spot Bond	112.54320	8.41627	112.54320	8.39554			0.00	0	0.00
WSP5	On 28/05/2021	Spot Bond	112.28516	8.36579	112.28516	8.34523			0.00	0	4,000,000.00
Z006	On 31/08/2013	Spot Bond	95.75673	57.25527	95.75673	57.13165			0.00	0	0.00
Z009	On 30/11/2013	Spot Bond	94.53097	47.40294	94.53097	47.30223			0.00	0	0.00
Z014	On 30/06/2015	Spot Bond	86.34739	16.04857	86.34739	16.01730			0.00	0	0.00
Z018	On 31/03/2014	Spot Bond	92.99863	37.14675	92.99863	37.06890			0.00	0	0.00
Z019	On 30/06/2014	Spot Bond	91.84060	31.01688	91.84060	30.95324			0.00	0	0.00
Z020	On 19/10/2015	Spot Bond	85.12782	13.25818	85.12782	13.23237			0.00	0	0.00
Z025	On 30/11/2014	Spot Bond	90.00797	23.23117	90.00797	23.18353			0.00	0	0.00
Z071	On 01/07/2015	Spot Bond	86.33473	16.02091	86.33473	15.98970			0.00	0	75,000,000.00
Z083	On 30/09/2019	Spot Bond	64.79116	2.20596	64.79116	2.20254			0.00	0	0.00
ZA001	On 01/09/2016	Spot Bond	100.00000	7.60026	100.00000	7.58584			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
ZA002	On 16/08/2024	Spot Bond	100.00000	0.03060	100.00000	100.00000	0.03055			0.00	0	0.00
ZA003	On 01/09/2016	Spot Bond	100.00000	7.60026	100.00000	100.00000	7.58584			0.00	0	0.00
ZA007	On 31/03/2015	Spot Bond	100.00000	20.36424	100.00000	100.00000	20.32560			0.00	0	0.00
ZA008	On 19/03/2015	Spot Bond	100.00000	20.83363	100.00000	100.00000	20.79411			0.00	0	0.00
ZA009	On 22/04/2015	Spot Bond	100.00000	19.53097	100.00000	100.00000	19.49392			0.00	0	0.00
ZA010	On 22/04/2015	Spot Bond	100.00000	19.53097	100.00000	100.00000	19.49392			0.00	0	0.00
ZA011	On 20/05/2015	Spot Bond	100.00000	18.51958	100.00000	100.00000	18.48444			0.00	0	0.00
ZA012	On 20/05/2015	Spot Bond	100.00000	18.51958	100.00000	100.00000	18.48444			0.00	0	0.00
ZA013	On 18/06/2015	Spot Bond	100.00000	17.52725	100.00000	100.00000	17.49399			0.00	0	0.00
ZA014	On 18/06/2015	Spot Bond	100.00000	17.52725	100.00000	100.00000	17.49399			0.00	0	0.00
ZA015	On 20/07/2015	Spot Bond	100.00000	16.49385	100.00000	100.00000	16.46256			0.00	0	0.00
ZA016	On 20/07/2015	Spot Bond	100.00000	16.49385	100.00000	100.00000	16.46256			0.00	0	0.00
ZA017	On 20/08/2015	Spot Bond	100.00000	15.55088	100.00000	100.00000	15.52138			0.00	0	0.00
ZA018	On 20/08/2015	Spot Bond	100.00000	15.55088	100.00000	100.00000	15.52138			0.00	0	0.00
ZA019	On 21/09/2015	Spot Bond	100.00000	14.63401	100.00000	100.00000	14.60625			0.00	0	0.00
ZA020	On 21/09/2015	Spot Bond	100.00000	14.63401	100.00000	100.00000	14.60625			0.00	0	0.00
ZA021	On 20/10/2015	Spot Bond	100.00000	13.84988	100.00000	100.00000	13.82360			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM Yield	MarkPrice	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
ZA022	On 18/11/2015	Spot Bond	100.00000	13.10776	100.00000	13.08289			0.00	0	0.00
ZA023	On 20/04/2016	Spot Bond	100.00000	9.80265	100.00000	9.78405			0.00	0	0.00
ZA024	On 20/05/2016	Spot Bond	100.00000	9.25979	100.00000	9.24222			0.00	0	0.00
ZA025	On 21/06/2016	Spot Bond	100.00000	8.71384	100.00000	8.69731			0.00	0	0.00
ZA026	On 21/06/2016	Spot Bond	100.00000	8.71384	100.00000	8.69731			0.00	0	0.00
ZA027	On 20/07/2016	Spot Bond	100.00000	8.24692	100.00000	8.23128			0.00	0	0.00
ZA028	On 19/08/2016	Spot Bond	100.00000	7.79022	100.00000	7.77544			0.00	0	0.00
ZA029	On 20/09/2016	Spot Bond	100.00000	7.33091	100.00000	7.31701			0.00	0	0.00

Total for j-Bonds : ,690,697,544,126,740.00 ,108,131,603 108 970 920 514.00

Grand Total: 10,700,458,248,470.00 108,261,088 08 972 743 328.00