



JOHANNESBURG STOCK EXCHANGE

Interest Rates & Currency Derivatives

Daily MTM Report

Daily summary for: 12/11/2012

Contract Details			Strike	Call / Put	MTM Yield	MarkPrice	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
Derivatives													
\$ / R	On 14/12/2012	Foreign Exchange Future			8.77160	8.77160	8.77340	8.77340		13.52	109,302,907.60	12,461	334,019.00
\$ / R	On 14/12/2012	Foreign Exchange Future	7.95	Call	823.26300	0.82326	825.34330	0.82534	823.263	14.91	0.00	0	0.00
\$ / R	On 14/12/2012	Foreign Exchange Future	7.95	Put	1.66300	0.00166	1.94330	0.00194	1.663	14.91	0.00	0	15,000.00
\$ / R	On 14/12/2012	Foreign Exchange Future	8.00	Call	773.81620	0.77382	775.92680	0.77593	773.816	14.66	0.00	0	300.00
\$ / R	On 14/12/2012	Foreign Exchange Future	8.00	Put	2.21620	0.00222	2.52680	0.00253	2.216	14.66	0.00	0	12,540.00
\$ / R	On 14/12/2012	Foreign Exchange Future	8.10	Call	675.50810	0.67551	677.66260	0.67766	675.508	14.16	0.00	0	0.00
\$ / R	On 14/12/2012	Foreign Exchange Future	8.10	Put	3.90810	0.00391	4.26260	0.00426	3.908	14.16	0.00	0	3,000.00
\$ / R	On 14/12/2012	Foreign Exchange Future	8.25	Call	531.29510	0.53130	533.63100	0.53363	531.295	13.65	0.00	0	0.00
\$ / R	On 14/12/2012	Foreign Exchange Future	8.25	Put	9.69510	0.00970	10.23100	0.01023	9.695	13.65	0.00	0	2,500.00
\$ / R	On 14/12/2012	Foreign Exchange Future	7.80	Call	972.33160	0.97233	974.27890	0.97428	972.332	15.75	0.00	0	0.00
\$ / R	On 14/12/2012	Foreign Exchange Future	7.80	Put	0.73160	0.00073	0.87890	0.00088	0.732	15.75	0.00	0	43,500.00
\$ / R	On 14/12/2012	Foreign Exchange Future	8.32	Call	466.98090	0.46698	469.68320	0.46968	466.981	13.63	0.00	0	0.00
\$ / R	On 14/12/2012	Foreign Exchange Future	8.32	Put	15.38090	0.01538	16.28320	0.01628	15.381	13.63	0.00	0	0.00
\$ / R	On 14/12/2012	Foreign Exchange Future	8.35	Call	440.14370	0.44014	443.03990	0.44304	440.144	13.62	0.00	0	0.00
\$ / R	On 14/12/2012	Foreign Exchange Future	8.35	Put	18.54370	0.01854	19.63990	0.01964	18.544	13.62	0.00	0	400.00
\$ / R	On 14/12/2012	Foreign Exchange Future	8.05	Call	724.54680	0.72455	726.68330	0.72668	724.547	14.41	0.00	0	0.00
\$ / R	On 14/12/2012	Foreign Exchange Future	8.05	Put	2.94680	0.00295	3.28330	0.00328	2.947	14.41	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	314.68810		0.31469	318.85160	0.31885	314.688	13.58	0.00	0	50.00
\$ / R	On 14/12/2012	Foreign Exchange Future	8.50	Put	43.08810		0.04309	45.45160	0.04545	43.088	13.58	0.00	0	3,500.00
\$ / R	On 14/12/2012	Foreign Exchange Future	8.60	Call	241.41040		0.24141	246.56140	0.24656	241.410	13.56	0.00	0	6,000.00
\$ / R	On 14/12/2012	Foreign Exchange Future	8.60	Put	69.81040		0.06981	73.16140	0.07316	69.810	13.56	0.00	0	500.00
\$ / R	On 14/12/2012	Foreign Exchange Future	8.30	Call	485.12970		0.48513	487.71500	0.48772	485.130	13.64	0.00	0	3,000.00
\$ / R	On 14/12/2012	Foreign Exchange Future	8.30	Put	13.52970		0.01353	14.31500	0.01432	13.530	13.64	0.00	0	6,000.00
\$ / R	On 14/12/2012	Foreign Exchange Future	8.75	Call	150.95890		0.15096	157.34410	0.15734	150.959	13.52	0.00	0	0.00
\$ / R	On 14/12/2012	Foreign Exchange Future	8.75	Put	129.35890		0.12936	133.94410	0.13394	129.359	13.52	0.00	0	2,700.00
\$ / R	On 14/12/2012	Foreign Exchange Future	8.80	Call	129.58550		0.12959	135.80230	0.13580	129.585	13.81	0.00	0	1,000.00
\$ / R	On 14/12/2012	Foreign Exchange Future	8.80	Put	157.98550		0.15799	162.40230	0.16240	157.985	13.81	0.00	0	300.00
\$ / R	On 14/12/2012	Foreign Exchange Future	8.40	Call	396.57520		0.39658	399.84320	0.39984	396.575	13.61	0.00	0	0.00
\$ / R	On 14/12/2012	Foreign Exchange Future	8.40	Put	24.97520		0.02498	26.44320	0.02644	24.975	13.61	0.00	0	1,000.00
\$ / R	On 14/12/2012	Foreign Exchange Future	8.90	Call	94.72340		0.09472	100.35930	0.10036	94.723	14.40	0.00	0	2,000.00
\$ / R	On 14/12/2012	Foreign Exchange Future	8.90	Put	223.12340		0.22312	226.95930	0.22696	223.123	14.40	0.00	0	0.00
\$ / R	On 14/12/2012	Foreign Exchange Future	9.00	Call	68.76090		0.06876	73.63080	0.07363	68.761	14.99	0.00	0	22,500.00
\$ / R	On 14/12/2012	Foreign Exchange Future	9.00	Put	297.16090		0.29716	300.23080	0.30023	297.161	14.99	0.00	0	700.00
\$ / R	On 14/12/2012	Foreign Exchange Future	8.70	Call	178.34010		0.17834	184.38230	0.18438	178.340	13.53	0.00	0	44,500.00
\$ / R	On 14/12/2012	Foreign Exchange Future	8.70	Put	106.74010		0.10674	110.98230	0.11098	106.740	13.53	0.00	0	0.00
\$ / R	On 14/12/2012	Foreign Exchange Future	9.10	Call	49.77000		0.04977	53.82700	0.05383	49.770	15.57	0.00	0	1,540.00
\$ / R	On 14/12/2012	Foreign Exchange Future	9.10	Put	378.17000		0.37817	380.42700	0.38043	378.170	15.57	0.00	0	0.00
\$ / R	On 14/12/2012	Foreign Exchange Future	9.20	Call	36.04540		0.03605	39.33380	0.03933	36.045	16.16	0.00	0	1,000.00
\$ / R	On 14/12/2012	Foreign Exchange Future	9.20	Put	464.44540		0.46445	465.93380	0.46593	464.445	16.16	0.00	0	0.00
\$ / R	On 14/12/2012	Foreign Exchange Future	8.82	Call	121.80640		0.12181	127.92910	0.12793	121.806	13.93	0.00	0	0.00
\$ / R	On 14/12/2012	Foreign Exchange Future	8.82	Put	170.20640		0.17021	174.52910	0.17453	170.206	13.93	0.00	0	100.00
\$ / R	On 14/12/2012	Foreign Exchange Future	9.25	Call	31.08940		0.03109	33.99860	0.03400	31.089	16.52	0.00	0	9,250.00
\$ / R	On 14/12/2012	Foreign Exchange Future	9.25	Put	509.48940		0.50949	510.59860	0.51060	509.489	16.52	0.00	0	0.00
\$ / R	On 14/12/2012	Foreign Exchange Future	9.50	Call	15.47180		0.01547	16.97930	0.01698	15.472	18.31	0.00	0	1,300.00
\$ / R	On 14/12/2012	Foreign Exchange Future	9.50	Put	743.87180		0.74387	743.57930	0.74358	743.872	18.31	0.00	0	0.00

Contract Details			Strike	Call / Put	MTM	Yield	MarkPrice	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
\$ / R	On 14/12/2012	Foreign Exchange Future	9.01	Call	66.57850		0.06658	71.36700	0.07137	66.579	15.05	0.00	0	0.00
\$ / R	On 14/12/2012	Foreign Exchange Future	9.01	Put	304.97850		0.30498	307.96700	0.30797	304.978	15.05	0.00	0	0.00
\$ / R	On 14/12/2012	Foreign Exchange Future	10.40	Call	1.93170		0.00193	2.00370	0.00200	1.932	24.10	0.00	0	0.00
\$ / R	On 14/12/2012	Foreign Exchange Future	10.40	Put	1,630.33170		1.63033	1,628.60370	1.62860	1,630.332	24.10	0.00	0	0.00
\$ / R	On 14/12/2012	Foreign Exchange Future	11.10	Call	0.10400		0.00010	0.11530	0.00012	0.104	24.37	0.00	0	0.00
\$ / R	On 14/12/2012	Foreign Exchange Future	11.10	Put	2,328.50400		2.32850	2,326.71530	2.32672	2,328.504	24.37	0.00	0	0.00
\$ / R	On 14/12/2012	Foreign Exchange Future	9.23	Call	32.97440		0.03297	36.03180	0.03603	32.974	16.38	0.00	0	0.00
\$ / R	On 14/12/2012	Foreign Exchange Future	9.23	Put	491.37440		0.49137	492.63180	0.49263	491.374	16.38	0.00	0	0.00
\$ / R	On 14/12/2012	Foreign Exchange Future	7.65	Call	1,121.93040		1.12193	1,123.79600	1.12380	1,121.930	16.63	0.00	0	0.00
\$ / R	On 14/12/2012	Foreign Exchange Future	7.65	Put	0.33040		0.00033	0.39600	0.00040	0.330	16.63	0.00	0	0.00
\$ / R	On 14/12/2012	Foreign Exchange Future	7.70	Call	1,072.03040		1.07203	1,073.91660	1.07392	1,072.030	16.34	0.00	0	0.00
\$ / R	On 14/12/2012	Foreign Exchange Future	7.70	Put	0.43040		0.00043	0.51660	0.00052	0.430	16.34	0.00	0	0.00
\$ / R	On 14/12/2012	Foreign Exchange Future	7.75	Call	1,022.16100		1.02216	1,024.07390	1.02407	1,022.161	16.04	0.00	0	0.00
\$ / R	On 14/12/2012	Foreign Exchange Future	7.75	Put	0.56100		0.00056	0.67390	0.00067	0.561	16.04	0.00	0	0.00
\$ / R	On 18/03/2013	Foreign Exchange Future			8.88980		8.88980	8.89120	8.89120		14.96	23,255,716.80	2,616	41,559.00
\$ / R	On 18/03/2013	Foreign Exchange Future	8.60	Call	456.23050		0.45623	0.00000	0.00000	456.231	14.08	0.00	0	0.00
\$ / R	On 18/03/2013	Foreign Exchange Future	8.60	Put	166.43050		0.16643	0.00000	0.00000	166.430	14.08	83,215.25	500	500.00
\$ / R	On 18/03/2013	Foreign Exchange Future	8.85	Call	328.12550		0.32813	333.11720	0.33312	328.126	14.81	0.00	0	200.00
\$ / R	On 18/03/2013	Foreign Exchange Future	8.85	Put	288.32550		0.28833	291.91720	0.29192	288.325	14.81	0.00	0	0.00
\$ / R	On 18/03/2013	Foreign Exchange Future	8.10	Call	833.30140		0.83330	833.61750	0.83362	833.301	13.86	0.00	0	0.00
\$ / R	On 18/03/2013	Foreign Exchange Future	8.10	Put	43.50140		0.04350	42.41750	0.04242	43.501	13.86	0.00	0	180.00
\$ / R	On 18/03/2013	Foreign Exchange Future	8.50	Call	517.72450		0.51772	521.01270	0.52101	517.724	13.79	0.00	0	0.00
\$ / R	On 18/03/2013	Foreign Exchange Future	8.50	Put	127.92450		0.12792	129.81270	0.12981	127.925	13.79	0.00	0	3,376.00
\$ / R	On 18/03/2013	Foreign Exchange Future	9.25	Call	198.05390		0.19805	0.00000	0.00000	198.054	16.42	99,026.95	500	500.00
\$ / R	On 18/03/2013	Foreign Exchange Future	9.25	Put	558.25390		0.55825	0.00000	0.00000	558.254	16.42	0.00	0	0.00
\$ / R	On 18/03/2013	Foreign Exchange Future	8.70	Call	400.68730		0.40069	404.99030	0.40499	400.687	14.37	0.00	0	0.00
\$ / R	On 18/03/2013	Foreign Exchange Future	8.70	Put	210.88730		0.21089	213.79030	0.21379	210.887	14.37	0.00	0	0.00
\$ / R	On 18/03/2013	Foreign Exchange Future	8.75	Call	375.09760		0.37510	379.64220	0.37964	375.098	14.52	0.00	0	0.00

Contract Details			Strike	Call / Put	MTM	Yield	MarkPrice	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
\$ / R	On 18/03/2013	Foreign Exchange Future	8.75	Put	235.29760		0.23530	238.44220	0.23844	235.298	14.52	0.00	0	200.00
\$ / R	On 18/03/2013	Foreign Exchange Future	10.00	Call	87.28300		0.08728	87.93250	0.08793	87.283	19.65	0.00	0	21,000.00
\$ / R	On 18/03/2013	Foreign Exchange Future	10.00	Put	1,197.48300		1.19748	1,196.73250	1.19673	1,197.483	19.65	0.00	0	0.00
\$ / R	On 18/03/2013	Foreign Exchange Future	9.00	Call	270.15330		0.27015	274.97120	0.27497	270.153	15.38	0.00	0	21,000.00
\$ / R	On 18/03/2013	Foreign Exchange Future	9.00	Put	380.35330		0.38035	383.77120	0.38377	380.353	15.38	0.00	0	0.00
\$ / R	On 18/03/2013	Foreign Exchange Future	9.10	Call	238.28780		0.23829	242.68110	0.24268	238.288	15.80	0.00	0	10,000.00
\$ / R	On 18/03/2013	Foreign Exchange Future	9.10	Put	448.48780		0.44849	451.48110	0.45148	448.488	15.80	0.00	0	0.00
\$ / R	On 18/03/2013	Foreign Exchange Future	10.85	Call	42.26430		0.04226	41.32410	0.04132	42.264	23.14	0.00	0	250.00
\$ / R	On 18/03/2013	Foreign Exchange Future	10.85	Put	2,002.46430		2.00246	2,000.12410	2.00012	2,002.464	23.14	0.00	0	0.00
\$ / R	On 18/03/2013	Foreign Exchange Future	9.35	Call	175.57280		0.17557	178.85590	0.17886	175.573	16.84	0.00	0	200.00
\$ / R	On 18/03/2013	Foreign Exchange Future	9.35	Put	635.77280		0.63577	637.65590	0.63766	635.773	16.84	0.00	0	0.00
\$ / R	On 18/03/2013	Foreign Exchange Future	9.55	Call	139.65010		0.13965	141.98070	0.14198	139.650	17.71	0.00	0	500.00
\$ / R	On 18/03/2013	Foreign Exchange Future	9.55	Put	799.85010		0.79985	800.78070	0.80078	799.850	17.71	0.00	0	0.00
\$ / R	On 18/03/2013	Foreign Exchange Future	8.00	Call	921.88330		0.92188	921.88890	0.92189	921.883	13.92	0.00	0	0.00
\$ / R	On 18/03/2013	Foreign Exchange Future	8.00	Put	32.08330		0.03208	30.68890	0.03069	32.083	13.92	0.00	0	10,000.00
\$ / R	On 18/03/2013	Foreign Exchange Future	10.20	Call	72.28130		0.07228	72.39330	0.07239	72.281	20.49	0.00	0	500.00
\$ / R	On 18/03/2013	Foreign Exchange Future	10.20	Put	1,382.48130		1.38248	1,381.19330	1.38119	1,382.481	20.49	0.00	0	0.00
\$ / R	On 18/03/2013	Foreign Exchange Future	10.55	Call	53.70180		0.05370	53.14370	0.05314	53.702	21.97	0.00	0	250.00
\$ / R	On 18/03/2013	Foreign Exchange Future	10.55	Put	1,713.90180		1.71390	1,711.94370	1.71194	1,713.902	21.97	0.00	0	0.00
\$ / R	On 18/03/2013	Foreign Exchange Future	7.90	Call	1,014.82110		1.01482	1,015.12030	1.01512	1,014.821	14.23	0.00	0	0.00
\$ / R	On 18/03/2013	Foreign Exchange Future	7.90	Put	25.02110		0.02502	23.92030	0.02392	25.021	14.23	0.00	0	0.00
\$ / R	On 18/03/2013	Foreign Exchange Future	7.95	Call	968.14850		0.96815	968.30740	0.96831	968.149	14.08	0.00	0	0.00
\$ / R	On 18/03/2013	Foreign Exchange Future	7.95	Put	28.34850		0.02835	27.10740	0.02711	28.348	14.08	0.00	0	0.00
\$ / R	On 14/06/2013	Foreign Exchange Future			8.99200		8.99200	8.99390	8.99390		15.83	22,480,000.00	2,500	13,188.00
\$ / R	On 14/06/2013	Foreign Exchange Future	8.76	Call	533.73860		0.53374	537.80640	0.53781	533.739	15.03	0.00	0	0.00
\$ / R	On 14/06/2013	Foreign Exchange Future	8.76	Put	301.73860		0.30174	303.90640	0.30391	301.739	15.03	0.00	0	0.00
\$ / R	On 14/06/2013	Foreign Exchange Future	8.74	Call	543.41970		0.54342	547.43310	0.54743	543.420	14.96	0.00	0	0.00
\$ / R	On 14/06/2013	Foreign Exchange Future	8.74	Put	291.41970		0.29142	293.53310	0.29353	291.420	14.96	0.00	0	0.00

Contract Details			Strike	Call / Put	MTM	Yield	MarkPrice	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
\$ / R	On 14/06/2013	Foreign Exchange Future	8.75	Call	538.55830		0.53856	542.59770	0.54260	538.558	15.00	0.00	0	0.00
\$ / R	On 14/06/2013	Foreign Exchange Future	8.75	Put	296.55830		0.29656	298.69770	0.29870	296.558	15.00	0.00	0	0.00
\$ / R	On 13/12/2013	Foreign Exchange Future			9.18140		9.18140	9.18640	9.18640		17.00	0.00	0	5,542.00
\$ / R	On 13/12/2013	Foreign Exchange Future	9.00	Call	713.76660		0.71377	715.47650	0.71548	713.767	16.40	0.00	0	0.00
\$ / R	On 13/12/2013	Foreign Exchange Future	9.00	Put	532.36660		0.53237	529.07650	0.52908	532.367	16.40	0.00	0	750.00
\$ / R	On 13/12/2013	Foreign Exchange Future	10.27	Call	365.95200		0.36595	366.23740	0.36624	365.952	19.71	0.00	0	750.00
\$ / R	On 13/12/2013	Foreign Exchange Future	10.27	Put	1,454.55200		1.45455	1,449.83740	1.44984	1,454.552	19.71	0.00	0	0.00
\$ / R	On 13/12/2013	Foreign Exchange Future	8.93	Call	743.49870		0.74350	745.13340	0.74513	743.499	16.19	0.00	0	0.00
\$ / R	On 13/12/2013	Foreign Exchange Future	8.93	Put	489.99870		0.49000	486.63340	0.48663	489.999	16.19	0.00	0	0.00
\$ / R	On 13/12/2013	Foreign Exchange Future	8.98	Call	722.71910		0.72272	724.40340	0.72440	722.719	16.34	0.00	0	0.00
\$ / R	On 13/12/2013	Foreign Exchange Future	8.98	Put	519.21910		0.51922	515.90340	0.51590	519.219	16.34	0.00	0	0.00
\$ / R	On 13/12/2013	Foreign Exchange Future	8.90	Call	755.41730		0.75542	757.03250	0.75703	755.417	16.11	0.00	0	0.00
\$ / R	On 13/12/2013	Foreign Exchange Future	8.90	Put	474.01730		0.47402	470.63250	0.47063	474.017	16.11	0.00	0	0.00
\$ / R	On 13/12/2013	Foreign Exchange Future	9.03	Call	702.67090		0.70267	704.40910	0.70441	702.671	16.49	0.00	0	0.00
\$ / R	On 13/12/2013	Foreign Exchange Future	9.03	Put	549.17090		0.54917	545.90910	0.54591	549.171	16.49	0.00	0	0.00
\$ / R	On 13/12/2013	Foreign Exchange Future	9.69	Call	488.22330		0.48822	489.47420	0.48947	488.223	18.24	0.00	0	750.00
\$ / R	On 13/12/2013	Foreign Exchange Future	9.69	Put	996.82330		0.99682	993.07420	0.99307	996.823	18.24	0.00	0	0.00
\$ / R	On 13/12/2013	Foreign Exchange Future	8.00	Call	1,323.78200		1.32378	1,322.82070	1.32282	1,323.782	15.15	0.00	0	0.00
\$ / R	On 13/12/2013	Foreign Exchange Future	8.00	Put	142.38200		0.14238	136.42070	0.13642	142.382	15.15	0.00	0	0.00
\$ / R	On 13/12/2013	Foreign Exchange Future	8.75	Call	823.68490		0.82368	825.19270	0.82519	823.685	15.66	0.00	0	0.00
\$ / R	On 13/12/2013	Foreign Exchange Future	8.75	Put	392.28490		0.39228	388.79270	0.38879	392.285	15.66	0.00	0	750.00
\$ / R	On 12/12/2014	Foreign Exchange Future			9.34460		9.34460	9.35210	9.35210		17.42	0.00	0	0.00
\$ / R	On 12/12/2014	Foreign Exchange Future	9.60	Call	846.28720		0.84629	851.37200	0.85137	846.287	17.81	0.00	0	0.00
\$ / R	On 12/12/2014	Foreign Exchange Future	9.60	Put	1,101.68720		1.10169	1,099.27200	1.09927	1,101.687	17.81	0.00	0	0.00
\$ / R	On 12/12/2014	Foreign Exchange Future	8.45	Call	1,319.26460		1.31926	1,323.84870	1.32385	1,319.265	15.53	0.00	0	0.00
\$ / R	On 12/12/2014	Foreign Exchange Future	8.45	Put	424.66460		0.42466	421.74870	0.42175	424.665	15.53	0.00	0	0.00
\$ / R	On 12/12/2014	Foreign Exchange Future	8.50	Call	1,291.58550		1.29159	1,296.13060	1.29613	1,291.586	15.61	0.00	0	0.00
\$ / R	On 12/12/2014	Foreign Exchange Future	8.50	Put	446.98550		0.44699	444.03060	0.44403	446.986	15.61	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
\$ / R	On 12/12/2014	Foreign Exchange Future	8.55	Call	1,264.50870		1.26451	1,269.01660	1.26902	1,264.509	15.69		0.00	0	0.00
\$ / R	On 12/12/2014	Foreign Exchange Future	8.55	Put	469.90870		0.46991	466.91660	0.46692	469.909	15.69		0.00	0	0.00
\$ / R	On 12/12/2014	Foreign Exchange Future	8.00	Call	1,618.02920		1.61803	1,623.30080	1.62330	1,618.029	15.39		0.00	0	200.00
\$ / R	On 12/12/2014	Foreign Exchange Future	8.00	Put	273.42920		0.27343	271.20080	0.27120	273.429	15.39		0.00	0	0.00
\$ / R	On 14/12/2015	Foreign Exchange Future			10.04160		10.04160	10.05920	10.05920		18.70		0.00	0	0.00
\$ / R	On 14/12/2015	Foreign Exchange Future	9.15	Call	1,645.10330		1.64510	1,655.06970	1.65507	1,645.103	17.09		0.00	0	0.00
\$ / R	On 14/12/2015	Foreign Exchange Future	9.15	Put	753.50330		0.75350	745.86970	0.74587	753.503	17.09		0.00	0	0.00
\$ / R	On 14/12/2015	Foreign Exchange Future	9.20	Call	1,624.48440		1.62448	1,634.41170	1.63441	1,624.484	17.21		0.00	0	0.00
\$ / R	On 14/12/2015	Foreign Exchange Future	9.20	Put	782.88440		0.78288	775.21170	0.77521	782.884	17.21		0.00	0	0.00
\$ / R	On 14/12/2015	Foreign Exchange Future	9.25	Call	1,604.34690		1.60435	1,614.23250	1.61423	1,604.347	17.32		0.00	0	0.00
\$ / R	On 14/12/2015	Foreign Exchange Future	9.25	Put	812.74690		0.81275	805.03250	0.80503	812.747	17.32		0.00	0	0.00
\$ / R MAXI	On 14/12/2012	Foreign Exchange Future			8.77160		8.77160	8.77340	8.77340		13.52		4,429,658.00	505	1,327.00
\$ / R MAXI	On 14/12/2012	Foreign Exchange Future	7.82	Call	94,922.76010		0.94923	95,119.40710	0.95119	94,922.760	15.61		0.00	0	0.00
\$ / R MAXI	On 14/12/2012	Foreign Exchange Future	7.82	Put	82.76010		0.00083	99.40710	0.00099	82.760	15.61		0.00	0	0.00
\$ / R MAXI	On 14/12/2012	Foreign Exchange Future	7.87	Call	89,947.98990		0.89948	90,149.60440	0.90150	89,947.990	15.32		0.00	0	0.00
\$ / R MAXI	On 14/12/2012	Foreign Exchange Future	7.87	Put	107.98990		0.00108	129.60440	0.00130	107.990	15.32		0.00	0	0.00
\$ / R MAXI	On 14/12/2012	Foreign Exchange Future	7.92	Call	84,983.13220		0.84983	85,190.31900	0.85190	84,983.132	15.05		0.00	0	0.00
\$ / R MAXI	On 14/12/2012	Foreign Exchange Future	7.92	Put	143.13220		0.00143	170.31900	0.00170	143.132	15.05		0.00	0	0.00
\$ / R MAXI	On 14/12/2012	Foreign Exchange Future	8.60	Call	24,046.52790		0.24047	24,570.05460	0.24570	24,046.528	13.45		0.00	0	0.00
\$ / R MAXI	On 14/12/2012	Foreign Exchange Future	8.60	Put	6,886.52790		0.06887	7,230.05460	0.07230	6,886.528	13.45		0.00	0	0.00
\$ / R MAXI	On 14/12/2012	Foreign Exchange Future	8.80	Call	12,958.55300		0.12959	13,580.23170	0.13580	12,958.553	13.81		0.00	0	158.00
\$ / R MAXI	On 14/12/2012	Foreign Exchange Future	8.80	Put	15,798.55300		0.15799	16,240.23170	0.16240	15,798.553	13.81		0.00	0	0.00
\$ / R MAXI	On 14/12/2012	Foreign Exchange Future	8.30	Call	48,392.77610		0.48393	48,659.64900	0.48660	48,392.776	13.33		0.00	0	158.00
\$ / R MAXI	On 14/12/2012	Foreign Exchange Future	8.30	Put	1,232.77610		0.01233	1,319.64900	0.01320	1,232.776	13.33		0.00	0	0.00
\$ / R MAXI	On 14/12/2012	Foreign Exchange Future	8.59	Call	24,730.83490		0.24731	25,244.91730	0.25245	24,730.835	13.45		0.00	0	0.00
\$ / R MAXI	On 14/12/2012	Foreign Exchange Future	8.59	Put	6,570.83490		0.06571	6,904.91730	0.06905	6,570.835	13.45		0.00	0	0.00
\$ / R MAXI	On 18/03/2013	Foreign Exchange Future			8.88980		8.88980	8.89120	8.89120		14.96		44,449.00	5	5.00
\$ / R MAXI	On 18/03/2013	Foreign Exchange Future	8.75	Call	37,509.75530		0.37510	37,964.22260	0.37964	37,509.755	14.52		0.00	0	0.00

Contract Details			Strike	Call / Put	MTM	Yield	MarkPrice	Previous MTM	Previous Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
\$ / R MAXI	On 18/03/2013	Foreign Exchange Future	8.75	Put	23,529.75530		0.23530	23,844.22260	0.23844	23,529.755	14.52		0.00	0	0.00
\$ / R MAXI	On 18/03/2013	Foreign Exchange Future	8.76	Call	37,015.12960		0.37015	37,474.18670	0.37474	37,015.130	14.55		0.00	0	0.00
\$ / R MAXI	On 18/03/2013	Foreign Exchange Future	8.76	Put	24,035.12960		0.24035	24,354.18670	0.24354	24,035.130	14.55		0.00	0	0.00
\$ / R MAXI	On 18/03/2013	Foreign Exchange Future	8.69	Call	40,597.71160		0.40598	41,023.19160	0.41023	40,597.712	14.34		0.00	0	0.00
\$ / R MAXI	On 18/03/2013	Foreign Exchange Future	8.69	Put	20,617.71160		0.20618	20,903.19160	0.20903	20,617.712	14.34		0.00	0	0.00
\$ / R MAXI	On 18/03/2013	Foreign Exchange Future	8.74	Call	38,010.04110		0.38010	38,459.87480	0.38460	38,010.041	14.49		0.00	0	0.00
\$ / R MAXI	On 18/03/2013	Foreign Exchange Future	8.74	Put	23,030.04110		0.23030	23,339.87480	0.23340	23,030.041	14.49		0.00	0	0.00
\$ / R MAXI	On 14/06/2013	Foreign Exchange Future			8.99200		8.99200	8.99390	8.99390		15.83		0.00	0	10.00
\$ / R MAXI	On 14/06/2013	Foreign Exchange Future	8.75	Call	53,855.83220		0.53856	54,259.76610	0.54260	53,855.832	15.00		0.00	0	0.00
\$ / R MAXI	On 14/06/2013	Foreign Exchange Future	8.75	Put	29,655.83220		0.29656	29,869.76610	0.29870	29,655.832	15.00		0.00	0	0.00
\$ / R MAXI	On 14/06/2013	Foreign Exchange Future	8.76	Call	53,373.85810		0.53374	53,780.63850	0.53781	53,373.858	15.03		0.00	0	0.00
\$ / R MAXI	On 14/06/2013	Foreign Exchange Future	8.76	Put	30,173.85810		0.30174	30,390.63850	0.30391	30,173.858	15.03		0.00	0	0.00
\$ / R MAXI	On 14/06/2013	Foreign Exchange Future	8.74	Call	54,341.97410		0.54342	54,743.30930	0.54743	54,341.974	14.96		0.00	0	0.00
\$ / R MAXI	On 14/06/2013	Foreign Exchange Future	8.74	Put	29,141.97410		0.29142	29,353.30930	0.29353	29,141.974	14.96		0.00	0	0.00
£ / R	On 14/12/2012	Foreign Exchange Future			13.92610		13.92610	13.97010	13.97010		10.95		12,185,337.50	875	16,645.00
£ / R	On 14/12/2012	Foreign Exchange Future	12.25	Call	1,676.69310		1.67669	1,720.87380	1.72087	1,676.693	15.88		0.00	0	0.00
£ / R	On 14/12/2012	Foreign Exchange Future	12.25	Put	0.59310		0.00059	0.77380	0.00077	0.593	15.88		0.00	0	11,100.00
£ / R	On 14/12/2012	Foreign Exchange Future	12.40	Call	1,526.80360		1.52680	1,571.10460	1.57110	1,526.804	15.33		0.00	0	0.00
£ / R	On 14/12/2012	Foreign Exchange Future	12.40	Put	1.00360		0.00100	1.30460	0.00130	1.004	15.33		0.00	0	0.00
£ / R	On 14/12/2012	Foreign Exchange Future	12.45	Call	1,476.99570		1.47700	1,521.35100	1.52135	1,476.996	15.15		0.00	0	0.00
£ / R	On 14/12/2012	Foreign Exchange Future	12.45	Put	1.19570		0.00120	1.55100	0.00155	1.196	15.15		0.00	0	0.00
£ / R	On 14/12/2012	Foreign Exchange Future	13.45	Call	506.89340		0.50689	552.08910	0.55209	506.893	10.80		0.00	0	0.00
£ / R	On 14/12/2012	Foreign Exchange Future	13.45	Put	30.79340		0.03079	31.98910	0.03199	30.793	10.80		0.00	0	0.00
£ / R	On 14/12/2012	Foreign Exchange Future	13.95	Call	168.54440		0.16854	200.98310	0.20098	168.544	10.95		0.00	0	11,100.00
£ / R	On 14/12/2012	Foreign Exchange Future	13.95	Put	192.44440		0.19244	180.88310	0.18088	192.444	10.95		0.00	0	0.00
£ / R	On 14/12/2012	Foreign Exchange Future	12.50	Call	1,427.22480		1.42722	1,471.64330	1.47164	1,427.225	14.97		0.00	0	0.00
£ / R	On 14/12/2012	Foreign Exchange Future	12.50	Put	1.42480		0.00142	1.84330	0.00184	1.425	14.97		0.00	0	0.00
£ / R	On 14/12/2012	Foreign Exchange Future	13.37	Call	576.93370		0.57693	622.48910	0.62249	576.934	10.78		0.00	0	0.00

Contract Details			Strike	Call / Put	MTM	Yield	MarkPrice	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
£ / R	On 14/12/2012	Foreign Exchange Future	13.37	Put	20.83370		0.02083	22.38910	0.02239	20.834	10.78	0.00	0	0.00
£ / R	On 14/12/2012	Foreign Exchange Future	14.20	Call	87.12480		0.08712	107.58750	0.10759	87.125	11.69	0.00	0	100.00
£ / R	On 14/12/2012	Foreign Exchange Future	14.20	Put	361.02480		0.36102	337.48750	0.33749	361.025	11.69	0.00	0	0.00
£ / R	On 14/12/2012	Foreign Exchange Future	13.55	Call	424.23880		0.42424	468.43510	0.46844	424.239	10.83	0.00	0	0.00
£ / R	On 14/12/2012	Foreign Exchange Future	13.55	Put	48.13880		0.04814	48.33510	0.04834	48.139	10.83	0.00	0	100.00
£ / R	On 14/12/2012	Foreign Exchange Future	13.70	Call	312.94040		0.31294	354.20300	0.35420	312.940	10.88	0.00	0	100.00
£ / R	On 14/12/2012	Foreign Exchange Future	13.70	Put	86.84040		0.08684	84.10300	0.08410	86.840	10.88	0.00	0	0.00
£ / R	On 18/03/2013	Foreign Exchange Future			14.11010		14.11010	14.15390	14.15390		12.44	0.00	0	4,535.00
£ / R	On 18/03/2013	Foreign Exchange Future	13.35	Call	866.77510		0.86678	919.73340	0.91973	866.775	11.46	0.00	0	0.00
£ / R	On 18/03/2013	Foreign Exchange Future	13.35	Put	106.67510		0.10668	115.83340	0.11583	106.675	11.46	0.00	0	0.00
£ / R	On 18/03/2013	Foreign Exchange Future	13.36	Call	858.90980		0.85891	912.03120	0.91203	858.910	11.46	0.00	0	0.00
£ / R	On 18/03/2013	Foreign Exchange Future	13.36	Put	108.80980		0.10881	118.13120	0.11813	108.810	11.46	0.00	0	0.00
£ / R	On 18/03/2013	Foreign Exchange Future	13.70	Call	626.05670		0.62606	675.04350	0.67504	626.057	11.87	0.00	0	0.00
£ / R	On 18/03/2013	Foreign Exchange Future	13.70	Put	215.95670		0.21596	221.14350	0.22114	215.957	11.87	0.00	0	200.00
£ / R	On 18/03/2013	Foreign Exchange Future	13.90	Call	512.84420		0.51284	557.26780	0.55727	512.844	12.16	0.00	0	200.00
£ / R	On 18/03/2013	Foreign Exchange Future	13.90	Put	302.74420		0.30274	303.36780	0.30337	302.744	12.16	0.00	0	0.00
£ / R	On 18/03/2013	Foreign Exchange Future	13.34	Call	874.67230		0.87467	927.46800	0.92747	874.672	11.46	0.00	0	0.00
£ / R	On 18/03/2013	Foreign Exchange Future	13.34	Put	104.57230		0.10457	113.56800	0.11357	104.572	11.46	0.00	0	0.00
£ / R	On 18/03/2013	Foreign Exchange Future	14.40	Call	309.92040		0.30992	338.25520	0.33826	309.920	13.16	0.00	0	0.00
£ / R	On 18/03/2013	Foreign Exchange Future	14.40	Put	599.82040		0.59982	584.35520	0.58436	599.820	13.16	0.00	0	0.00
£ / R	On 18/03/2013	Foreign Exchange Future	13.53	Call	735.71070		0.73571	787.48350	0.78748	735.711	11.63	0.00	0	0.00
£ / R	On 18/03/2013	Foreign Exchange Future	13.53	Put	155.61070		0.15561	163.58350	0.16358	155.611	11.63	0.00	0	0.00
£ / R	On 14/06/2013	Foreign Exchange Future			14.26970		14.26970	14.31450	14.31450		13.31	0.00	0	261.00
£ / R	On 14/06/2013	Foreign Exchange Future	13.81	Call	797.29610		0.79730	854.90800	0.85491	797.296	12.51	0.00	0	0.00
£ / R	On 14/06/2013	Foreign Exchange Future	13.81	Put	337.59610		0.33760	350.40800	0.35041	337.596	12.51	0.00	0	0.00
£ / R	On 14/06/2013	Foreign Exchange Future	14.40	Call	533.29690		0.53330	577.21990	0.57722	533.297	13.62	0.00	0	0.00
£ / R	On 14/06/2013	Foreign Exchange Future	14.40	Put	663.59690		0.66360	662.71990	0.66272	663.597	13.62	0.00	0	0.00
£ / R	On 14/06/2013	Foreign Exchange Future	14.80	Call	411.22690		0.41123	445.27860	0.44528	411.227	14.46	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 14/06/2013	Foreign Exchange Future	14.80	Put	941.52690		0.94153	930.77860	0.93078	941.527	14.46	0.00	0	0.00
£ / R	On 14/06/2013	Foreign Exchange Future	15.30	Call	301.64630		0.30165	325.54170	0.32554	301.646	15.50	0.00	0	200.00
£ / R	On 14/06/2013	Foreign Exchange Future	15.30	Put	1,331.94630		1.33195	1,311.04170	1.31104	1,331.946	15.50	0.00	0	0.00
£ / R	On 14/06/2013	Foreign Exchange Future	13.80	Call	802.74120		0.80274	860.52160	0.86052	802.741	12.49	0.00	0	0.00
£ / R	On 14/06/2013	Foreign Exchange Future	13.80	Put	333.04120		0.33304	346.02160	0.34602	333.041	12.49	0.00	0	0.00
£ / R	On 14/06/2013	Foreign Exchange Future	13.00	Call	1,365.13910		1.36514	1,427.38090	1.42738	1,365.139	11.76	0.00	0	0.00
£ / R	On 14/06/2013	Foreign Exchange Future	13.00	Put	95.43910		0.09544	112.88090	0.11288	95.439	11.76	0.00	0	699.00
£ / R	On 14/06/2013	Foreign Exchange Future	13.79	Call	808.21970		0.80822	866.16610	0.86617	808.220	12.48	0.00	0	0.00
£ / R	On 14/06/2013	Foreign Exchange Future	13.79	Put	328.51970		0.32852	341.66610	0.34167	328.520	12.48	0.00	0	0.00
£ / R	On 14/06/2013	Foreign Exchange Future	14.65	Call	452.78020		0.45278	490.52080	0.49052	452.780	14.15	0.00	0	0.00
£ / R	On 14/06/2013	Foreign Exchange Future	14.65	Put	833.08020		0.83308	826.02080	0.82602	833.080	14.15	0.00	0	200.00
£ / R	On 14/06/2013	Foreign Exchange Future	12.00	Call	2,297.68260		2.29768	2,348.24960	2.34825	2,297.683	13.68	0.00	0	0.00
£ / R	On 14/06/2013	Foreign Exchange Future	12.00	Put	27.98260		0.02798	33.74960	0.03375	27.983	13.68	0.00	0	699.00
¥ / R	On 14/12/2012	Foreign Exchange Future			0.11050		0.11050	0.11060	0.11060		15.13	0.00	0	22,068.00
¥ / R	On 14/12/2012	Foreign Exchange Future	0.08	Call	2,710.01110		0.02710	2,720.01220	0.02720	2,710.011	24.89	0.00	0	0.00
¥ / R	On 14/12/2012	Foreign Exchange Future	0.08	Put	0.01110		0.00000	0.01220	0.00000	0.011	24.89	0.00	0	0.00
¥ / R	On 14/12/2012	Foreign Exchange Future	0.09	Call	1,710.32190		0.01710	1,720.36860	0.01720	1,710.322	19.60	0.00	0	0.00
¥ / R	On 14/12/2012	Foreign Exchange Future	0.09	Put	0.32190		0.00000	0.36860	0.00000	0.322	19.60	0.00	0	0.00
¥ / R	On 14/12/2012	Foreign Exchange Future	0.10	Call	727.21920		0.00727	737.73990	0.00738	727.219	15.73	0.00	0	0.00
¥ / R	On 14/12/2012	Foreign Exchange Future	0.10	Put	17.21920		0.00017	17.73990	0.00018	17.219	15.73	0.00	0	0.00
¥ / R	On 14/12/2012	Foreign Exchange Future	0.11	Call	223.02610		0.00223	233.71010	0.00234	223.026	15.13	0.00	0	0.00
¥ / R	On 14/12/2012	Foreign Exchange Future	0.11	Put	173.02610		0.00173	173.71010	0.00174	173.026	15.13	0.00	0	0.00
¥ / R	On 18/03/2013	Foreign Exchange Future			0.11210		0.11210	0.11230	0.11230		16.00	0.00	0	1,893.00
¥ / R	On 18/03/2013	Foreign Exchange Future	0.11	Call	529.60660		0.00530	547.86430	0.00548	529.607	16.00	0.00	0	0.00
¥ / R	On 18/03/2013	Foreign Exchange Future	0.11	Put	319.60660		0.00320	317.86430	0.00318	319.607	16.00	0.00	0	0.00
¥ / R	On 18/03/2013	Foreign Exchange Future	0.09	Call	2,215.26970		0.02215	2,235.18710	0.02235	2,215.270	17.16	0.00	0	0.00
¥ / R	On 18/03/2013	Foreign Exchange Future	0.09	Put	5.26970		0.00005	5.18710	0.00005	5.270	17.16	0.00	0	0.00
¥ / R	On 18/03/2013	Foreign Exchange Future	0.10	Call	1,260.80850		0.01261	1,280.08970	0.01280	1,260.809	15.72	0.00	0	0.00

Contract Details			Strike	Call / Put	MTM	Yield	MarkPrice	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
¥ / R	On 18/03/2013	Foreign Exchange Future	0.10	Put	50.80850		0.00051	50.08970	0.00050	50.809	15.72	0.00	0	0.00
€ / R	On 14/12/2012	Foreign Exchange Future			11.15950		11.15950	11.15470	11.15470		10.96	1,115,950.00	100	73,422.00
€ / R	On 14/12/2012	Foreign Exchange Future	10.39	Call	773.22110		0.77322	770.03400	0.77003	773.221	12.32	0.00	0	0.00
€ / R	On 14/12/2012	Foreign Exchange Future	10.39	Put	3.72110		0.00372	5.33400	0.00533	3.721	12.32	0.00	0	0.00
€ / R	On 14/12/2012	Foreign Exchange Future	10.40	Call	763.35210		0.76335	760.21980	0.76022	763.352	12.25	0.00	0	0.00
€ / R	On 14/12/2012	Foreign Exchange Future	10.40	Put	3.85210		0.00385	5.51980	0.00552	3.852	12.25	0.00	0	750.00
€ / R	On 14/12/2012	Foreign Exchange Future	10.80	Call	387.98040		0.38798	390.04820	0.39005	387.980	10.87	0.00	0	0.00
€ / R	On 14/12/2012	Foreign Exchange Future	10.80	Put	28.48040		0.02848	35.34820	0.03535	28.480	10.87	0.00	0	0.00
€ / R	On 14/12/2012	Foreign Exchange Future	10.82	Call	371.33100		0.37133	373.80020	0.37380	371.331	10.88	0.00	0	0.00
€ / R	On 14/12/2012	Foreign Exchange Future	10.82	Put	31.83100		0.03183	39.10020	0.03910	31.831	10.88	0.00	0	0.00
€ / R	On 14/12/2012	Foreign Exchange Future	10.34	Call	822.63760		0.82264	819.20380	0.81920	822.638	12.68	0.00	0	0.00
€ / R	On 14/12/2012	Foreign Exchange Future	10.34	Put	3.13760		0.00314	4.50380	0.00450	3.138	12.68	0.00	0	0.00
€ / R	On 14/12/2012	Foreign Exchange Future	11.00	Call	236.61520		0.23662	242.40510	0.24241	236.615	10.92	0.00	0	13,900.00
€ / R	On 14/12/2012	Foreign Exchange Future	11.00	Put	77.11520		0.07712	87.70510	0.08771	77.115	10.92	0.00	0	0.00
€ / R	On 14/12/2012	Foreign Exchange Future	11.10	Call	175.61300		0.17561	182.64280	0.18264	175.613	10.95	0.00	0	750.00
€ / R	On 14/12/2012	Foreign Exchange Future	11.10	Put	116.11300		0.11611	127.94280	0.12794	116.113	10.95	0.00	0	0.00
€ / R	On 14/12/2012	Foreign Exchange Future	10.44	Call	723.93210		0.72393	721.03810	0.72104	723.932	11.96	0.00	0	0.00
€ / R	On 14/12/2012	Foreign Exchange Future	10.44	Put	4.43210		0.00443	6.33810	0.00634	4.432	11.96	0.00	0	0.00
€ / R	On 14/12/2012	Foreign Exchange Future	10.30	Call	862.24570		0.86225	858.64290	0.85864	862.246	12.96	0.00	0	0.00
€ / R	On 14/12/2012	Foreign Exchange Future	10.30	Put	2.74570		0.00275	3.94290	0.00394	2.746	12.96	0.00	0	375.00
€ / R	On 14/12/2012	Foreign Exchange Future	11.50	Call	44.82570		0.04483	50.56770	0.05057	44.826	12.03	0.00	0	100.00
€ / R	On 14/12/2012	Foreign Exchange Future	11.50	Put	385.32570		0.38533	395.86770	0.39587	385.326	12.03	0.00	0	0.00
€ / R	On 14/12/2012	Foreign Exchange Future	10.95	Call	271.03070		0.27103	275.99760	0.27600	271.031	10.91	0.00	0	0.00
€ / R	On 14/12/2012	Foreign Exchange Future	10.95	Put	61.53070		0.06153	71.29760	0.07130	61.531	10.91	0.00	0	100.00
€ / R	On 14/12/2012	Foreign Exchange Future	9.50	Call	1,659.61910		1.65962	1,654.86150	1.65486	1,659.619	17.29	0.00	0	0.00
€ / R	On 14/12/2012	Foreign Exchange Future	9.50	Put	0.11910		0.00012	0.16150	0.00016	0.119	17.29	0.00	0	5,690.00
€ / R	On 14/12/2012	Foreign Exchange Future	9.85	Call	1,310.03130		1.31003	1,305.45150	1.30545	1,310.031	15.67	0.00	0	0.00
€ / R	On 14/12/2012	Foreign Exchange Future	9.85	Put	0.53130		0.00053	0.75150	0.00075	0.531	15.67	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
€ / R	On 18/03/2013	Foreign Exchange Future			11.32200		11.32200	11.31670	11.31670		12.66		0.00	0	11,418.00
€ / R	On 18/03/2013	Foreign Exchange Future	12.64	Call	71.83870		0.07184	73.84180	0.07384	71.839	16.35		0.00	0	27,600.00
€ / R	On 18/03/2013	Foreign Exchange Future	12.64	Put	1,389.83870		1.38984	1,397.14180	1.39714	1,389.839	16.35		0.00	0	0.00
€ / R	On 18/03/2013	Foreign Exchange Future	10.99	Call	511.69690		0.51170	513.89410	0.51389	511.697	12.19		0.00	0	0.00
€ / R	On 18/03/2013	Foreign Exchange Future	10.99	Put	179.69690		0.17970	187.19410	0.18719	179.697	12.19		0.00	0	0.00
€ / R	On 18/03/2013	Foreign Exchange Future	11.00	Call	505.60700		0.50561	507.87630	0.50788	505.607	12.20		0.00	0	0.00
€ / R	On 18/03/2013	Foreign Exchange Future	11.00	Put	183.60700		0.18361	191.17630	0.19118	183.607	12.20		0.00	0	500.00
€ / R	On 18/03/2013	Foreign Exchange Future	11.01	Call	499.56610		0.49957	501.91170	0.50191	499.566	12.22		0.00	0	0.00
€ / R	On 18/03/2013	Foreign Exchange Future	11.01	Put	187.56610		0.18757	195.21170	0.19521	187.566	12.22		0.00	0	0.00
€ / R	On 18/03/2013	Foreign Exchange Future	10.97	Call	524.03100		0.52403	526.08190	0.52608	524.031	12.16		0.00	0	0.00
€ / R	On 18/03/2013	Foreign Exchange Future	10.97	Put	172.03100		0.17203	179.38190	0.17938	172.031	12.16		0.00	0	0.00
€ / R	On 14/06/2013	Foreign Exchange Future			11.46400		11.46400	11.45960	11.45960		13.49		0.00	0	140.00
€ / R	On 14/06/2013	Foreign Exchange Future	11.26	Call	563.90480		0.56390	567.35580	0.56736	563.905	13.11		0.00	0	0.00
€ / R	On 14/06/2013	Foreign Exchange Future	11.26	Put	359.90480		0.35990	367.75580	0.36776	359.905	13.11		0.00	0	0.00
€ / R	On 14/06/2013	Foreign Exchange Future	11.24	Call	573.62380		0.57362	576.97450	0.57697	573.624	13.06		0.00	0	0.00
€ / R	On 14/06/2013	Foreign Exchange Future	11.24	Put	349.62380		0.34962	357.37450	0.35737	349.624	13.06		0.00	0	0.00
€ / R	On 14/06/2013	Foreign Exchange Future	11.25	Call	568.74700		0.56875	572.14810	0.57215	568.747	13.08		0.00	0	0.00
€ / R	On 14/06/2013	Foreign Exchange Future	11.25	Put	354.74700		0.35475	362.54810	0.36255	354.747	13.08		0.00	0	0.00
€ / R	On 13/12/2013	Foreign Exchange Future			11.73150		11.73150	11.72980	11.72980		14.39		0.00	0	435.00
€ / R	On 13/12/2013	Foreign Exchange Future	11.20	Call	935.76970		0.93577	937.21960	0.93722	935.770	13.34		0.00	0	0.00
€ / R	On 13/12/2013	Foreign Exchange Future	11.20	Put	404.26970		0.40427	407.41960	0.40742	404.270	13.34		0.00	0	0.00
€ / R	On 13/12/2013	Foreign Exchange Future	11.44	Call	818.22350		0.81822	820.59040	0.82059	818.224	13.80		0.00	0	0.00
€ / R	On 13/12/2013	Foreign Exchange Future	11.44	Put	529.72350		0.52972	533.79040	0.53379	529.723	13.80		0.00	0	0.00
€ / R	On 13/12/2013	Foreign Exchange Future	11.49	Call	796.05760		0.79606	798.60540	0.79861	796.058	13.90		0.00	0	0.00
€ / R	On 13/12/2013	Foreign Exchange Future	11.49	Put	557.55760		0.55756	561.80540	0.56181	557.558	13.90		0.00	0	0.00
€ / R	On 13/12/2013	Foreign Exchange Future	11.54	Call	774.54420		0.77454	777.27580	0.77728	774.544	13.99		0.00	0	0.00
€ / R	On 13/12/2013	Foreign Exchange Future	11.54	Put	586.04420		0.58604	590.47580	0.59048	586.044	13.99		0.00	0	0.00
2025	On 07/02/2013	Bond Future			111.55097		111.55097	111.55467	111.55467				0.00	0	0.00

Contract Details			Strike	Call / Put	MTM	Yield	MarkPrice	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
2025	On 07/02/2013	Bond Future	110.99	Call	560.97000		0.56097	564.67000	0.56467	560.970		0.00	0	0.00
2025	On 07/02/2013	Bond Future	110.99	Put	0.00000		0.00000	0.00000	0.00000	0.000		0.00	0	0.00
2025	On 07/02/2013	Bond Future	111.00	Call	550.97000		0.55097	554.67000	0.55467	550.970		0.00	0	0.00
2025	On 07/02/2013	Bond Future	111.00	Put	0.00000		0.00000	0.00000	0.00000	0.000		0.00	0	0.00
2025	On 07/02/2013	Bond Future	111.01	Call	540.97000		0.54097	544.67000	0.54467	540.970		0.00	0	0.00
2025	On 07/02/2013	Bond Future	111.01	Put	0.00000		0.00000	0.00000	0.00000	0.000		0.00	0	0.00
2038	On 07/02/2013	Bond Future			108.91405		108.91405	108.91531	108.91531			0.00	0	0.00
2038	On 07/02/2013	Bond Future	105.99	Call	2,924.05000		2.92405	2,925.31000	2.92531	2,924.050		0.00	0	0.00
2038	On 07/02/2013	Bond Future	105.99	Put	0.00000		0.00000	0.00000	0.00000	0.000		0.00	0	0.00
2038	On 07/02/2013	Bond Future	106.00	Call	2,914.05000		2.91405	2,915.31000	2.91531	2,914.050		0.00	0	0.00
2038	On 07/02/2013	Bond Future	106.00	Put	0.00000		0.00000	0.00000	0.00000	0.000		0.00	0	0.00
2038	On 07/02/2013	Bond Future	106.01	Call	2,904.05000		2.90405	2,905.31000	2.90531	2,904.050		0.00	0	0.00
2038	On 07/02/2013	Bond Future	106.01	Put	0.00000		0.00000	0.00000	0.00000	0.000		0.00	0	0.00
2050	On 07/02/2013	Bond Future			113.89265		113.89265	113.89351	113.89351			0.00	0	0.00
2050	On 07/02/2013	Bond Future	112.99	Call	902.65000		0.90265	903.51000	0.90351	902.650		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	892.65000		0.89265	893.51000	0.89351	892.650		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	882.65000		0.88265	883.51000	0.88351	882.650		0.00	0	0.00
2050	On 07/02/2013	Bond Future	113.01	Put	0.00000		0.00000	0.00000	0.00000	0.000		0.00	0	0.00
AIR03/R157	On 09/03/2016	Price Contribution			100.00000		100.00000	100.00000	100.00000			0.00	0	0.00
AL7T	On 07/02/2013	Index Future			481.60200		481.60200	481.72100	481.72100			0.00	0	12.00
AL7T	On 02/05/2013	Index Future			487.68200		487.68200	487.80300	487.80300			0.00	0	0.00
ALBI	On 07/02/2013	Index Future			428.64500		428.64500	428.83100	428.83100			0.00	0	1,077.00
ALBI	On 02/05/2013	Index Future			434.05600		434.05600	434.24600	434.24600			0.00	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			9.12840		9.12840	9.08800	9.08800		9.81	0.00	0	9,194.00
AU\$ / R	On 14/12/2012	Foreign Exchange Future	8.30	Call	829.49310		0.82949	789.88450	0.78988	829.493	13.64	0.00	0	0.00
AU\$ / R	On 14/12/2012	Foreign Exchange Future	8.30	Put	1.09310		0.00109	1.88450	0.00188	1.093	13.64	0.00	0	0.00
AU\$ / R	On 14/12/2012	Foreign Exchange Future	8.46	Call	670.48380		0.67048	631.51270	0.63151	670.484	12.25	0.00	0	0.00
AU\$ / R	On 14/12/2012	Foreign Exchange Future	8.46	Put	2.08380		0.00208	3.51270	0.00351	2.084	12.25	0.00	0	0.00
AU\$ / R	On 14/12/2012	Foreign Exchange Future	8.04	Call	1,089.51630		1.08952	1,049.35630	1.04936	1,089.516	15.43	0.00	0	0.00
AU\$ / R	On 14/12/2012	Foreign Exchange Future	8.04	Put	0.31630		0.00032	0.55630	0.00056	0.316	15.43	0.00	0	0.00
AU\$ / R	On 14/12/2012	Foreign Exchange Future	8.09	Call	1,039.60440		1.03960	999.52680	0.99953	1,039.604	15.11	0.00	0	0.00
AU\$ / R	On 14/12/2012	Foreign Exchange Future	8.09	Put	0.40440		0.00040	0.72680	0.00073	0.404	15.11	0.00	0	0.00
AU\$ / R	On 14/12/2012	Foreign Exchange Future	8.14	Call	989.71820		0.98972	949.74930	0.94975	989.718	14.79	0.00	0	0.00
AU\$ / R	On 14/12/2012	Foreign Exchange Future	8.14	Put	0.51820		0.00052	0.94930	0.00095	0.518	14.79	0.00	0	0.00
AU\$ / R	On 18/03/2013	Foreign Exchange Future			9.18210		9.18210	9.14120	9.14120		11.16	0.00	0	4,458.00
AU\$ / R	On 18/03/2013	Foreign Exchange Future	8.37	Call	833.57550		0.83358	797.17800	0.79718	833.576	11.12	0.00	0	0.00
AU\$ / R	On 18/03/2013	Foreign Exchange Future	8.37	Put	20.07550		0.02008	24.57800	0.02458	20.075	11.12	0.00	0	0.00
AU\$ / R	On 18/03/2013	Foreign Exchange Future	8.42	Call	787.52220		0.78752	751.84390	0.75184	787.522	11.05	0.00	0	0.00
AU\$ / R	On 18/03/2013	Foreign Exchange Future	8.42	Put	24.02220		0.02402	29.24390	0.02924	24.022	11.05	0.00	0	0.00
AU\$ / R	On 18/03/2013	Foreign Exchange Future	8.51	Call	705.07140		0.70507	670.91950	0.67092	705.071	10.94	0.00	0	0.00
AU\$ / R	On 18/03/2013	Foreign Exchange Future	8.51	Put	32.97140		0.03297	39.71950	0.03972	32.971	10.94	0.00	0	0.00
AU\$ / R	On 18/03/2013	Foreign Exchange Future	8.32	Call	880.20220		0.88020	843.16360	0.84316	880.202	11.18	0.00	0	0.00
AU\$ / R	On 18/03/2013	Foreign Exchange Future	8.32	Put	16.70220		0.01670	20.56360	0.02056	16.702	11.18	0.00	0	0.00
AU\$ / R	On 14/06/2013	Foreign Exchange Future			9.22600		9.22600	9.18610	9.18610			18,452.00	2	136.00
AU\$ / R	On 14/06/2013	Foreign Exchange Future	8.76	Call	466.00000		0.46600	426.10000	0.42610	466.000		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	486.00000		0.48600	446.10000	0.44610	486.000		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	476.00000		0.47600	436.10000	0.43610	476.000		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			9.27160		9.27160	9.23740	9.23740		12.58	0.00	0	2,150.00

Contract Details			Strike	Call / Put	MTM	Yield	MarkPrice	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
AU\$ / R	On 16/09/2013	Foreign Exchange Future	8.89	Call	619.41090		0.61941	595.46090	0.59546	619.411	12.03	0.00	0	0.00
AU\$ / R	On 16/09/2013	Foreign Exchange Future	8.89	Put	237.81090		0.23781	248.06090	0.24806	237.811	12.03	0.00	0	0.00
AU\$ / R	On 16/09/2013	Foreign Exchange Future	8.90	Call	613.63340		0.61363	589.84390	0.58984	613.633	12.04	0.00	0	0.00
AU\$ / R	On 16/09/2013	Foreign Exchange Future	8.90	Put	242.03340		0.24203	252.44390	0.25244	242.033	12.04	0.00	0	0.00
AU\$ / R	On 16/09/2013	Foreign Exchange Future	8.91	Call	607.89550		0.60790	584.27350	0.58427	607.896	12.06	0.00	0	0.00
AU\$ / R	On 16/09/2013	Foreign Exchange Future	8.91	Put	246.29550		0.24630	256.87350	0.25687	246.295	12.06	0.00	0	0.00
AU\$ / R	On 14/12/2015	Foreign Exchange Future			9.59790		9.59790	9.59340	9.59340		14.84	0.00	0	0.00
AU\$ / R	On 14/12/2015	Foreign Exchange Future	7.25	Call	2,482.71470		2.48271	2,477.10770	2.47711	2,482.715	14.18	0.00	0	0.00
AU\$ / R	On 14/12/2015	Foreign Exchange Future	7.25	Put	134.81470		0.13481	133.70770	0.13371	134.815	14.18	0.00	0	0.00
AU\$ / R	On 14/12/2015	Foreign Exchange Future	7.30	Call	2,440.21210		2.44021	2,434.44990	2.43445	2,440.212	14.16	0.00	0	0.00
AU\$ / R	On 14/12/2015	Foreign Exchange Future	7.30	Put	142.31210		0.14231	141.04990	0.14105	142.312	14.16	0.00	0	0.00
AU\$ / R	On 14/12/2015	Foreign Exchange Future	7.35	Call	2,398.01200		2.39801	2,392.08700	2.39209	2,398.012	14.14	0.00	0	0.00
AU\$ / R	On 14/12/2015	Foreign Exchange Future	7.35	Put	150.11200		0.15011	148.68700	0.14869	150.112	14.14	0.00	0	0.00
CAD/ R	On 14/12/2012	Foreign Exchange Future			8.77330		8.77330	8.76190	8.76190		13.29	0.00	0	84.00
CAD/ R	On 14/12/2012	Foreign Exchange Future	7.75	Call	1,020.36290		1.02036	1,009.30020	1.00930	1,020.363	16.30	0.00	0	0.00
CAD/ R	On 14/12/2012	Foreign Exchange Future	7.75	Put	0.66290		0.00066	1.00020	0.00100	0.663	16.30	0.00	0	0.00
CAD/ R	On 14/12/2012	Foreign Exchange Future	7.80	Call	970.58490		0.97058	959.60690	0.95961	970.585	16.06	0.00	0	0.00
CAD/ R	On 14/12/2012	Foreign Exchange Future	7.80	Put	0.88490		0.00088	1.30690	0.00131	0.885	16.06	0.00	0	0.00
CAD/ R	On 14/12/2012	Foreign Exchange Future	7.85	Call	920.87900		0.92088	910.00480	0.91000	920.879	15.82	0.00	0	0.00
CAD/ R	On 14/12/2012	Foreign Exchange Future	7.85	Put	1.17900		0.00118	1.70480	0.00170	1.179	15.82	0.00	0	0.00
CAD/ R	On 14/12/2012	Foreign Exchange Future	8.35	Call	441.22190		0.44122	434.36020	0.43436	441.222	13.53	0.00	0	0.00
CAD/ R	On 14/12/2012	Foreign Exchange Future	8.35	Put	17.92190		0.01792	22.46020	0.02246	17.922	13.53	0.00	0	0.00
CAD/ R	On 18/03/2013	Foreign Exchange Future			8.87310		8.87310	8.86120	8.86120		13.40	0.00	0	25.00
CAD/ R	On 18/03/2013	Foreign Exchange Future	8.65	Call	397.57180		0.39757	390.37780	0.39038	397.572	13.23	0.00	0	0.00
CAD/ R	On 18/03/2013	Foreign Exchange Future	8.65	Put	174.47180		0.17447	179.17780	0.17918	174.472	13.23	0.00	0	0.00
CAD/ R	On 18/03/2013	Foreign Exchange Future	8.66	Call	391.62810		0.39163	384.53320	0.38453	391.628	13.24	0.00	0	0.00
CAD/ R	On 18/03/2013	Foreign Exchange Future	8.66	Put	178.52810		0.17853	183.33320	0.18333	178.528	13.24	0.00	0	0.00
CAD/ R	On 18/03/2013	Foreign Exchange Future	8.64	Call	403.57420		0.40357	396.28150	0.39628	403.574	13.22	0.00	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	170.47420		0.17047	175.08150	0.17508	170.474	13.22	0.00	0	0.00
CF CANDO CABM	On 14/12/2012	Can-Do Future			0.22010		0.22010	0.22360	0.22360			0.00	0	7,000.00
CF CANDO CABN	On 14/12/2012	Can-Do Future			0.29140		0.29140	0.28130	0.28130			0.00	0	0.00
CF CANDO CABO	On 14/12/2012	Can-Do Future			0.00100		0.00100	0.00120	0.00120			0.00	0	0.00
CF CANDO CABP	On 14/12/2012	Can-Do Future			0.00160		0.00160	0.00200	0.00200			0.00	0	0.00
CF CANDO CABR	On 14/12/2012	Can-Do Future			0.37020		0.37020	0.36400	0.36400			0.00	0	0.00
CF CANDO CABS	On 14/12/2012	Can-Do Future			0.00090		0.00090	0.00140	0.00140			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			0.29240		0.29240	0.28250	0.28250			0.00	0	14,500.00
CF CANDO CABV	On 14/12/2012	Can-Do Future			0.37180		0.37180	0.36590	0.36590			0.00	0	3,700.00
CF CANDO CABW	On 14/12/2012	Can-Do Future			0.00090		0.00090	0.00140	0.00140			0.00	0	4,600.00
CF CANDO CABX	On 14/12/2012	Can-Do Future			0.20340		0.20340	0.19530	0.19530			0.00	0	32,250.00
CF CANDO CABY	On 14/12/2012	Can-Do Future			0.21700		0.21700	0.21850	0.21850			0.00	0	13,800.00
CF CANDO CABZ	On 14/12/2012	Can-Do Future			0.05310		0.05310	0.05590	0.05590			0.00	0	52,750.00
CF CANDO CACA	On 20/12/2012	Can-Do Future			5,452.78000	5,452.78000	5,452.78000	5,658.62000	5,658.62000			0.00	0	10.00
CF CANDO CACB	On 20/12/2012	Can-Do Future			7,055.25000	7,055.25000	7,055.25000	7,247.35000	7,247.35000			0.00	0	10.00
CF CANDO CACC	On 21/11/2012	Can-Do Future			10,000.00000	10,000.00000	10,000.00000	10,000.00000	10,000.00000			0.00	0	0.00
CF CANDO CACD	On 20/12/2012	Can-Do Future			4,413.26000	4,413.26000	4,413.26000	4,222.37000	4,222.37000			0.00	0	10.00

Contract Details			Strike	Call / Put	MTM	Yield	MarkPrice	Previous MTM	Previous Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
CF CANDO CACE	On 18/03/2013	Can-Do Future			0.10940		0.10940	0.10800	0.10800				0.00	0	4,500.00
CHF / R	On 14/12/2012	Foreign Exchange Future			9.25530		9.25530	9.25330	9.25330		11.37		0.00	0	25.00
CHF / R	On 14/12/2012	Foreign Exchange Future	9.04	Call	257.67170		0.25767	263.63770	0.26364	257.672	11.17		0.00	0	0.00
CHF / R	On 14/12/2012	Foreign Exchange Future	9.04	Put	42.37170		0.04237	50.33770	0.05034	42.372	11.17		0.00	0	0.00
CHF / R	On 14/12/2012	Foreign Exchange Future	8.51	Call	752.01740		0.75202	750.86640	0.75087	752.017	13.59		0.00	0	0.00
CHF / R	On 14/12/2012	Foreign Exchange Future	8.51	Put	2.31740		0.00232	3.16640	0.00317	2.317	13.59		0.00	0	0.00
CHF / R	On 14/12/2012	Foreign Exchange Future	8.56	Call	702.48650		0.70249	701.46630	0.70147	702.486	13.14		0.00	0	0.00
CHF / R	On 14/12/2012	Foreign Exchange Future	8.56	Put	2.78650		0.00279	3.76630	0.00377	2.786	13.14		0.00	0	0.00
CHF / R	On 14/12/2012	Foreign Exchange Future	9.00	Call	288.45830		0.28846	293.21740	0.29322	288.458	11.13		0.00	0	0.00
CHF / R	On 14/12/2012	Foreign Exchange Future	9.00	Put	33.15830		0.03316	39.91740	0.03992	33.158	11.13		0.00	0	0.00
CHF / R	On 14/12/2012	Foreign Exchange Future	8.46	Call	801.63820		0.80164	800.37580	0.80038	801.638	14.04		0.00	0	0.00
CHF / R	On 14/12/2012	Foreign Exchange Future	8.46	Put	1.93820		0.00194	2.67580	0.00268	1.938	14.04		0.00	0	0.00
CHF / R	On 18/03/2013	Foreign Exchange Future			9.39500		9.39500	9.39260	9.39260		13.81		0.00	0	100.00
CHF / R	On 18/03/2013	Foreign Exchange Future	9.15	Call	424.03400		0.42403	432.40980	0.43241	424.034	13.11		0.00	0	0.00
CHF / R	On 18/03/2013	Foreign Exchange Future	9.15	Put	179.03400		0.17903	189.80980	0.18981	179.034	13.11		0.00	0	0.00
CHF / R	On 18/03/2013	Foreign Exchange Future	9.16	Call	418.44350		0.41844	426.86500	0.42687	418.443	13.14		0.00	0	0.00
CHF / R	On 18/03/2013	Foreign Exchange Future	9.16	Put	183.44350		0.18344	194.26500	0.19427	183.443	13.14		0.00	0	0.00
CHF / R	On 18/03/2013	Foreign Exchange Future	9.14	Call	429.68690		0.42969	438.01270	0.43801	429.687	13.09		0.00	0	0.00
CHF / R	On 18/03/2013	Foreign Exchange Future	9.14	Put	174.68690		0.17469	185.41270	0.18541	174.687	13.09		0.00	0	0.00
DABM USD	On 22/11/2012	Any day expiry			8.74430		8.74430	8.74470	8.74470		13.24		0.00	0	0.00
DABM USD	On 22/11/2012	Any day expiry	9.00	Call	14.83800		0.01484	21.58280	0.02158	14.838	15.48		0.00	0	20,000.00
DABM USD	On 22/11/2012	Any day expiry	9.00	Put	270.53800		0.27054	276.88280	0.27688	270.538	15.48		0.00	0	0.00
DABM USD	On 22/11/2012	Any day expiry	8.68	Call	114.16240		0.11416	123.08130	0.12308	114.162	13.53		0.00	0	0.00
DABM USD	On 22/11/2012	Any day expiry	8.68	Put	49.86240		0.04986	58.38130	0.05838	49.862	13.53		0.00	0	0.00
DABM USD	On 22/11/2012	Any day expiry	8.75	Call	73.64570		0.07365	83.65520	0.08366	73.646	13.24		0.00	0	0.00
DABM USD	On 22/11/2012	Any day expiry	8.75	Put	79.34570		0.07935	88.95520	0.08896	79.346	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
DAEU	On 13/11/2012	Any day expiry			11.11110		11.11110	11.10630	11.10630		10.58	0.00	0	0.00
DAEU	On 13/11/2012	Any day expiry	11.09	Call	37.23090		0.03723	54.89350	0.05489	37.231	10.91	0.00	0	0.00
DAEU	On 13/11/2012	Any day expiry	11.09	Put	16.13090		0.01613	38.59350	0.03859	16.131	10.91	0.00	0	0.00
DAEU	On 13/11/2012	Any day expiry	11.10	Call	30.48140		0.03048	49.05110	0.04905	30.481	10.58	0.00	0	0.00
DAEU	On 13/11/2012	Any day expiry	11.10	Put	19.38140		0.01938	42.75110	0.04275	19.381	10.58	0.00	0	0.00
DAEU	On 13/11/2012	Any day expiry	11.11	Call	25.79200		0.02579	44.66610	0.04467	25.792	10.88	0.00	0	0.00
DAEU	On 13/11/2012	Any day expiry	11.11	Put	24.69200		0.02469	48.36610	0.04837	24.692	10.88	0.00	0	0.00
DAEU	On 13/11/2012	Any day expiry	11.12	Call	21.73640		0.02174	40.61980	0.04062	21.736	11.18	0.00	0	3,500.00
DAEU	On 13/11/2012	Any day expiry	11.12	Put	30.63640		0.03064	54.31980	0.05432	30.636	11.18	0.00	0	0.00
DANZ	On 13/11/2012	Any day expiry			7.13980		7.13980	7.11900	7.11900		12.77	0.00	0	0.00
DANZ	On 13/11/2012	Any day expiry	7.13	Call	25.48920		0.02549	30.01170	0.03001	25.489	13.57	0.00	0	3,000.00
DANZ	On 13/11/2012	Any day expiry	7.13	Put	15.68920		0.01569	41.01170	0.04101	15.689	13.57	0.00	0	0.00
DANZ	On 13/11/2012	Any day expiry	7.19	Call	5.11660		0.00512	13.14040	0.01314	5.117	14.38	0.00	0	0.00
DANZ	On 13/11/2012	Any day expiry	7.19	Put	55.31660		0.05532	84.14040	0.08414	55.317	14.38	0.00	0	0.00
DANZ	On 13/11/2012	Any day expiry	7.20	Call	3.91960		0.00392	11.38480	0.01138	3.920	14.78	0.00	0	0.00
DANZ	On 13/11/2012	Any day expiry	7.20	Put	64.11960		0.06412	92.38480	0.09238	64.120	14.78	0.00	0	0.00
DANZ	On 13/11/2012	Any day expiry	7.21	Call	3.00070		0.00300	9.85350	0.00985	3.001	15.18	0.00	0	0.00
DANZ	On 13/11/2012	Any day expiry	7.21	Put	73.20070		0.07320	100.85350	0.10085	73.201	15.18	0.00	0	0.00
DAUS	On 13/11/2012	Any day expiry			8.73580		8.73580	8.73730	8.73730		13.94	0.00	0	0.00
DAUS	On 13/11/2012	Any day expiry	8.72	Call	35.58210		0.03558	55.72950	0.05573	35.582	14.79	0.00	0	15,000.00
DAUS	On 13/11/2012	Any day expiry	8.72	Put	19.78210		0.01978	38.42950	0.03843	19.782	14.79	0.00	0	0.00
DAUS	On 13/11/2012	Any day expiry	8.69	Call	57.01160		0.05701	75.00670	0.07501	57.012	15.63	0.00	0	0.00
DAUS	On 13/11/2012	Any day expiry	8.69	Put	11.21160		0.01121	27.70670	0.02771	11.212	15.63	0.00	0	0.00
DAUS	On 13/11/2012	Any day expiry	8.70	Call	49.41300		0.04941	68.27510	0.06828	49.413	15.35	0.00	0	0.00
DAUS	On 13/11/2012	Any day expiry	8.70	Put	13.61300		0.01361	30.97510	0.03098	13.613	15.35	0.00	0	0.00
DAUS	On 13/11/2012	Any day expiry	8.71	Call	42.25230		0.04225	61.84450	0.06184	42.252	15.07	0.00	0	0.00
DAUS	On 13/11/2012	Any day expiry	8.71	Put	16.45230		0.01645	34.54450	0.03454	16.452	15.07	0.00	0	0.00

Contract Details			Strike	Call / Put	MTM	Yield	MarkPrice	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
DAUS	On 30/11/2012	Any day expiry			8.75420		8.75420	8.75510	8.75510		13.52	0.00	0	0.00
DAUS	On 30/11/2012	Any day expiry	7.72	Call	1,034.34170		1.03434	1,035.27570	1.03528	1,034.342	18.99	0.00	0	0.00
DAUS	On 30/11/2012	Any day expiry	7.72	Put	0.14170		0.00014	0.17570	0.00018	0.142	18.99	0.00	0	0.00
DAUS	On 30/11/2012	Any day expiry	7.85	Call	904.50200		0.90450	905.48640	0.90549	904.502	17.89	0.00	0	0.00
DAUS	On 30/11/2012	Any day expiry	7.85	Put	0.30200		0.00030	0.38640	0.00039	0.302	17.89	0.00	0	0.00
DAUS	On 30/11/2012	Any day expiry	8.00	Call	754.90170		0.75490	755.99360	0.75599	754.902	16.51	0.00	0	0.00
DAUS	On 30/11/2012	Any day expiry	8.00	Put	0.70170		0.00070	0.89360	0.00089	0.702	16.51	0.00	0	8,440.00
DAUS	On 30/11/2012	Any day expiry	8.49	Call	285.25000		0.28525	289.21190	0.28921	285.250	13.59	0.00	0	0.00
DAUS	On 30/11/2012	Any day expiry	8.49	Put	21.05000		0.02105	24.11190	0.02411	21.050	13.59	0.00	0	0.00
DAUS	On 30/11/2012	Any day expiry	8.50	Call	276.87130		0.27687	280.99420	0.28099	276.871	13.59	0.00	0	0.00
DAUS	On 30/11/2012	Any day expiry	8.50	Put	22.67130		0.02267	25.89420	0.02589	22.671	13.59	0.00	0	0.00
DAUS	On 30/11/2012	Any day expiry	8.51	Call	268.58970		0.26859	272.87620	0.27288	268.590	13.59	0.00	0	0.00
DAUS	On 30/11/2012	Any day expiry	8.51	Put	24.38970		0.02439	27.77620	0.02778	24.390	13.59	0.00	0	0.00
DAUS	On 30/11/2012	Any day expiry	8.56	Call	228.76110		0.22876	233.89060	0.23389	228.761	13.57	0.00	0	0.00
DAUS	On 30/11/2012	Any day expiry	8.56	Put	34.56110		0.03456	38.79060	0.03879	34.561	13.57	0.00	0	0.00
DAUS	On 30/11/2012	Any day expiry	8.72	Call	122.72480		0.12272	130.17700	0.13018	122.725	13.53	0.00	0	0.00
DAUS	On 30/11/2012	Any day expiry	8.72	Put	88.52480		0.08852	95.07700	0.09508	88.525	13.53	0.00	0	0.00
DAUS	On 30/11/2012	Any day expiry	9.02	Call	31.98300		0.03198	37.98160	0.03798	31.983	15.40	0.00	0	8,440.00
DAUS	On 30/11/2012	Any day expiry	9.02	Put	297.78300		0.29778	302.88160	0.30288	297.783	15.40	0.00	0	0.00
DAUS	On 27/12/2012	Any day expiry			8.78990		8.78990	8.79200	8.79200		13.41	0.00	0	0.00
DAUS	On 27/12/2012	Any day expiry	8.49	Call	350.47840		0.35048	354.91560	0.35492	350.478	12.98	0.00	0	0.00
DAUS	On 27/12/2012	Any day expiry	8.49	Put	50.57840		0.05058	52.91560	0.05292	50.578	12.98	0.00	0	0.00
DAUS	On 27/12/2012	Any day expiry	8.50	Call	342.94480		0.34294	347.46220	0.34746	342.945	12.99	0.00	0	0.00
DAUS	On 27/12/2012	Any day expiry	8.50	Put	53.04480		0.05304	55.46220	0.05546	53.045	12.99	0.00	0	0.00
DAUS	On 27/12/2012	Any day expiry	8.51	Call	335.49600		0.33550	340.09380	0.34009	335.496	13.01	0.00	0	0.00
DAUS	On 27/12/2012	Any day expiry	8.51	Put	55.59600		0.05560	58.09380	0.05809	55.596	13.01	0.00	0	0.00
DAUS	On 27/12/2012	Any day expiry	8.59	Call	279.09650		0.27910	284.32950	0.28433	279.097	13.12	0.00	0	0.00
DAUS	On 27/12/2012	Any day expiry	8.59	Put	79.19650		0.07920	82.32950	0.08233	79.196	13.12	0.00	0	0.00

Contract Details			Strike	Call / Put	MTM	Yield	MarkPrice	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
DAUS	On 27/12/2012	Any day expiry	8.72	Call	200.35610		0.20036	206.46840	0.20647	200.356	13.29	0.00	0	0.00
DAUS	On 27/12/2012	Any day expiry	8.72	Put	130.45610		0.13046	134.46840	0.13447	130.456	13.29	0.00	0	0.00
DAUS	On 27/12/2012	Any day expiry	9.02	Call	90.30610		0.09031	95.12680	0.09513	90.306	14.66	0.00	0	7,530.00
DAUS	On 27/12/2012	Any day expiry	9.02	Put	320.40610		0.32041	323.12680	0.32313	320.406	14.66	0.00	0	0.00
DAUS	On 27/12/2012	Any day expiry	7.72	Call	1,071.17040		1.07117	1,073.19650	1.07320	1,071.170	15.49	0.00	0	0.00
DAUS	On 27/12/2012	Any day expiry	7.72	Put	1.27040		0.00127	1.19650	0.00120	1.270	15.49	0.00	0	0.00
DAUS	On 27/12/2012	Any day expiry	7.85	Call	942.03880		0.94204	943.96510	0.94397	942.039	14.69	0.00	0	0.00
DAUS	On 27/12/2012	Any day expiry	7.85	Put	2.13880		0.00214	1.96510	0.00197	2.139	14.69	0.00	0	0.00
DAUS	On 27/12/2012	Any day expiry	8.00	Call	794.32860		0.79433	796.23780	0.79624	794.329	14.03	0.00	0	0.00
DAUS	On 27/12/2012	Any day expiry	8.00	Put	4.42860		0.00443	4.23780	0.00424	4.429	14.03	0.00	0	7,530.00
DAUS	On 29/01/2013	Any day expiry			8.83320		8.83320	8.83540	8.83540		16.31	0.00	0	0.00
DAUS	On 29/01/2013	Any day expiry	8.72	Call	284.24660		0.28425	289.04590	0.28905	284.247	13.79	0.00	0	0.00
DAUS	On 29/01/2013	Any day expiry	8.72	Put	171.04660		0.17105	173.64590	0.17365	171.047	13.79	0.00	0	0.00
DAUS	On 29/01/2013	Any day expiry	9.02	Call	163.56760		0.16357	167.86780	0.16787	163.568	14.93	0.00	0	6,625.00
DAUS	On 29/01/2013	Any day expiry	9.02	Put	350.36760		0.35037	352.46780	0.35247	350.368	14.93	0.00	0	0.00
DAUS	On 29/01/2013	Any day expiry	8.61	Call	347.08750		0.34709	351.36400	0.35136	347.088	13.53	0.00	0	0.00
DAUS	On 29/01/2013	Any day expiry	8.61	Put	123.88750		0.12389	125.96400	0.12596	123.888	13.53	0.00	0	0.00
DAUS	On 29/01/2013	Any day expiry	8.62	Call	341.00080		0.34100	345.32670	0.34533	341.001	13.55	0.00	0	0.00
DAUS	On 29/01/2013	Any day expiry	8.62	Put	127.80080		0.12780	129.92670	0.12993	127.801	13.55	0.00	0	0.00
DAUS	On 29/01/2013	Any day expiry	7.85	Call	991.27610		0.99128	992.89370	0.99289	991.276	14.27	0.00	0	0.00
DAUS	On 29/01/2013	Any day expiry	7.85	Put	8.07610		0.00808	7.49370	0.00749	8.076	14.27	0.00	0	0.00
DAUS	On 29/01/2013	Any day expiry	8.00	Call	846.97840		0.84698	848.26500	0.84826	846.978	13.77	0.00	0	0.00
DAUS	On 29/01/2013	Any day expiry	8.00	Put	13.77840		0.01378	12.86500	0.01287	13.778	13.77	0.00	0	6,625.00
DAUS	On 29/01/2013	Any day expiry	8.60	Call	353.24910		0.35325	357.47570	0.35748	353.249	13.50	0.00	0	0.00
DAUS	On 29/01/2013	Any day expiry	8.60	Put	120.04910		0.12005	122.07570	0.12208	120.049	13.50	0.00	0	0.00
DAUS	On 26/02/2013	Any day expiry			8.86630		8.86630	8.86790	8.86790		14.58	0.00	0	0.00
DAUS	On 26/02/2013	Any day expiry	8.62	Call	404.32190		0.40432	407.94370	0.40794	404.322	14.00	0.00	0	0.00
DAUS	On 26/02/2013	Any day expiry	8.62	Put	158.02190		0.15802	160.04370	0.16004	158.022	14.00	0.00	0	0.00

Contract Details			Strike	Call / Put	MTM	Yield	MarkPrice	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
DAUS	On 26/02/2013	Any day expiry	8.72	Call	348.79300		0.34879	352.97620	0.35298	348.793	14.25	0.00	0	0.00
DAUS	On 26/02/2013	Any day expiry	8.72	Put	202.49300		0.20249	205.07620	0.20508	202.493	14.25	0.00	0	0.00
DAUS	On 26/02/2013	Any day expiry	8.60	Call	416.18920		0.41619	419.69840	0.41970	416.189	13.95	0.00	0	0.00
DAUS	On 26/02/2013	Any day expiry	8.60	Put	149.88920		0.14989	151.79840	0.15180	149.889	13.95	0.00	0	0.00
DAUS	On 26/02/2013	Any day expiry	9.02	Call	224.20380		0.22420	228.38530	0.22839	224.204	15.33	0.00	0	6,245.00
DAUS	On 26/02/2013	Any day expiry	9.02	Put	377.90380		0.37790	380.48530	0.38049	377.904	15.33	0.00	0	0.00
DAUS	On 26/02/2013	Any day expiry	8.61	Call	410.22360		0.41022	413.78920	0.41379	410.224	13.97	0.00	0	0.00
DAUS	On 26/02/2013	Any day expiry	8.61	Put	153.92360		0.15392	155.88920	0.15589	153.924	13.97	0.00	0	0.00
DAUS	On 26/02/2013	Any day expiry	7.85	Call	1,032.06000		1.03206	1,032.72690	1.03273	1,032.060	14.32	0.00	0	0.00
DAUS	On 26/02/2013	Any day expiry	7.85	Put	15.76000		0.01576	14.82690	0.01483	15.760	14.32	0.00	0	0.00
DAUS	On 26/02/2013	Any day expiry	8.00	Call	890.94080		0.89094	891.20080	0.89120	890.941	13.91	0.00	0	0.00
DAUS	On 26/02/2013	Any day expiry	8.00	Put	24.64080		0.02464	23.30080	0.02330	24.641	13.91	0.00	0	6,245.00
DAUS	On 26/03/2013	Any day expiry			8.89910		8.89910	8.90050	8.90050		15.01	0.00	0	0.00
DAUS	On 26/03/2013	Any day expiry	9.06	Call	265.47340		0.26547	270.27460	0.27027	265.473	15.67	0.00	0	0.00
DAUS	On 26/03/2013	Any day expiry	9.06	Put	426.37340		0.42637	429.77460	0.42977	426.373	15.67	0.00	0	0.00
DAUS	On 26/03/2013	Any day expiry	9.02	Call	278.58930		0.27859	283.54930	0.28355	278.589	15.50	0.00	0	7,500.00
DAUS	On 26/03/2013	Any day expiry	9.02	Put	399.48930		0.39949	403.04930	0.40305	399.489	15.50	0.00	0	0.00
DAUS	On 26/03/2013	Any day expiry	9.04	Call	271.94470		0.27194	276.82600	0.27683	271.945	15.58	0.00	0	0.00
DAUS	On 26/03/2013	Any day expiry	9.04	Put	412.84470		0.41284	416.32600	0.41633	412.845	15.58	0.00	0	0.00
DAUS	On 26/03/2013	Any day expiry	9.05	Call	268.68770		0.26869	273.52800	0.27353	268.688	15.62	0.00	0	0.00
DAUS	On 26/03/2013	Any day expiry	9.05	Put	419.58770		0.41959	423.02800	0.42303	419.588	15.62	0.00	0	0.00
DAUS	On 26/03/2013	Any day expiry	8.00	Call	934.27450		0.93427	934.26380	0.93426	934.274	13.94	0.00	0	0.00
DAUS	On 26/03/2013	Any day expiry	8.00	Put	35.17450		0.03517	33.76380	0.03376	35.174	13.94	0.00	0	7,500.00
DAUS	On 26/04/2013	Any day expiry			8.93550		8.93550	8.93650	8.93650		15.33	0.00	0	0.00
DAUS	On 26/04/2013	Any day expiry	9.04	Call	327.80070		0.32780	333.32060	0.33332	327.801	15.68	0.00	0	0.00
DAUS	On 26/04/2013	Any day expiry	9.04	Put	432.30070		0.43230	436.82060	0.43682	432.301	15.68	0.00	0	0.00
DAUS	On 26/04/2013	Any day expiry	9.05	Call	324.39890		0.32440	329.88150	0.32988	324.399	15.72	0.00	0	0.00
DAUS	On 26/04/2013	Any day expiry	9.05	Put	438.89890		0.43890	443.38150	0.44338	438.899	15.72	0.00	0	0.00

Contract Details			Strike	Call / Put	MTM Yield	MarkPrice	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
DAUS	On 26/04/2013	Any day expiry	9.06	Call	321.03700	0.32104	326.48430	0.32648	321.037	15.75	0.00	0	0.00
DAUS	On 26/04/2013	Any day expiry	9.06	Put	445.53700	0.44554	449.98430	0.44998	445.537	15.75	0.00	0	0.00
DAUS	On 26/04/2013	Any day expiry	8.00	Call	982.94930	0.98295	982.49440	0.98249	982.949	14.04	0.00	0	0.00
DAUS	On 26/04/2013	Any day expiry	8.00	Put	47.44930	0.04745	45.99440	0.04599	47.449	14.04	0.00	0	7,500.00
DAUS	On 26/04/2013	Any day expiry	9.02	Call	334.72310	0.33472	340.31370	0.34031	334.723	15.60	0.00	0	7,500.00
DAUS	On 26/04/2013	Any day expiry	9.02	Put	419.22310	0.41922	423.81370	0.42381	419.223	15.60	0.00	0	0.00
EL28	On 07/02/2013	Bond Future			111.00019	111.00019	111.00089	111.00089			0.00	0	0.00
EL28	On 07/02/2013	Bond Future	113.01	Call	0.00000	0.00000	0.00000	0.00000	0.000		0.00	0	0.00
EL28	On 07/02/2013	Bond Future	113.01	Put	2,009.81000	2.00981	2,009.11000	2.00911	2,009.810		0.00	0	0.00
EL28	On 07/02/2013	Bond Future	112.99	Call	0.00000	0.00000	0.00000	0.00000	0.000		0.00	0	0.00
EL28	On 07/02/2013	Bond Future	112.99	Put	1,989.81000	1.98981	1,989.11000	1.98911	1,989.810		0.00	0	0.00
EL28	On 07/02/2013	Bond Future	113.00	Call	0.00000	0.00000	0.00000	0.00000	0.000		0.00	0	0.00
EL28	On 07/02/2013	Bond Future	113.00	Put	1,999.81000	1.99981	1,999.11000	1.99911	1,999.810		0.00	0	0.00
ES18	On 20/04/2018	Price Contribution			100.00000	100.00000	100.00000	100.00000			0.00	0	0.00
ES23	On 25/01/2023	Price Contribution			100.00000	100.00000	100.00000	100.00000			0.00	0	0.00
ES26	On 02/04/2026	Price Contribution			100.00000	100.00000	100.00000	100.00000			0.00	0	0.00
ES33	On 07/02/2013	Bond Future			9.05956	88.65953	9.04517	88.77782			0.00	0	303.00
ES33	On 07/02/2013	Bond Future	8.54	Call	0.00000	0.00000	0.00000	0.00000	0.000		0.00	0	0.00
ES33	On 07/02/2013	Bond Future	8.54	Put	4,436.40000	4.43640	4,318.11000	4.31811	4,436.400		0.00	0	0.00
ES33	On 07/02/2013	Bond Future	8.55	Call	0.00000	0.00000	0.00000	0.00000	0.000		0.00	0	0.00
ES33	On 07/02/2013	Bond Future	8.55	Put	4,347.71000	4.34771	4,229.42000	4.22942	4,347.710		0.00	0	0.00
ES33	On 07/02/2013	Bond Future	8.56	Call	0.00000	0.00000	0.00000	0.00000	0.000		0.00	0	0.00
ES33	On 07/02/2013	Bond Future	8.56	Put	4,259.15000	4.25915	4,140.86000	4.14086	4,259.150		0.00	0	0.00
ES33	On 15/09/2033	Price Contribution			100.00000	100.00000	100.00000	100.00000			0.00	0	0.00
GOVI	On 07/02/2013	GOVI			429.15400	429.15400	429.35500	429.35500			0.00	0	333.00

Contract Details			Strike	Call / Put	MTM	Yield	MarkPrice	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
GOVI	On 07/02/2013	GOVI	432.99	Call	0.00000		0.00000	0.00000	0.00000	0.000		0.00	0	0.00
GOVI	On 07/02/2013	GOVI	432.99	Put	38,360.00000		3.83600	36,350.00000	3.63500	38,360.000		0.00	0	0.00
GOVI	On 07/02/2013	GOVI	433.00	Call	0.00000		0.00000	0.00000	0.00000	0.000		0.00	0	0.00
GOVI	On 07/02/2013	GOVI	433.00	Put	38,460.00000		3.84600	36,450.00000	3.64500	38,460.000		0.00	0	0.00
GOVI	On 07/02/2013	GOVI	433.01	Call	0.00000		0.00000	0.00000	0.00000	0.000		0.00	0	0.00
GOVI	On 07/02/2013	GOVI	433.01	Put	38,560.00000		3.85600	36,550.00000	3.65500	38,560.000		0.00	0	0.00
GOVI	On 02/05/2013	GOVI			434.57100		434.57100	434.77600	434.77600			0.00	0	0.00
GOVI	On 02/05/2013	GOVI	432.99	Call	15,810.00000		1.58100	17,860.00000	1.78600	15,810.000		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	15,710.00000		1.57100	17,760.00000	1.77600	15,710.000		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	15,610.00000		1.56100	17,660.00000	1.76600	15,610.000		0.00	0	0.00
GOVI	On 02/05/2013	GOVI	433.01	Put	0.00000		0.00000	0.00000	0.00000	0.000		0.00	0	0.00
GVIX	On 01/01/2029	LIVE INDEX			110.00000		110.00000	110.00000	110.00000			0.00	0	0.00
IGOV	On 07/02/2013	Index Future			194.19900		194.19900	193.99200	193.99200			0.00	0	608.00
IGOV	On 02/05/2013	Index Future			196.65100		196.65100	196.44200	196.44200			0.00	0	0.00
ILBI	On 07/02/2013	Index Future			517.77800		517.77800	516.21900	516.21900			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

Contract Details			Strike	Call / Put	MTM	Yield	MarkPrice	Previous MTM	Previous Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
JIBAR FUTURE	On 21/11/2012	Jibar Tradeable Future			5.06000		94.94000	5.05000	94.95000				0.00	0	0.00
JIBAR FUTURE	On 19/12/2012	Jibar Tradeable Future			5.01000		94.99000	5.02000	94.98000				0.00	0	840.00
JIBAR FUTURE	On 16/01/2013	Jibar Tradeable Future			4.99000		95.01000	4.99000	95.01000				0.00	0	0.00
JIBAR FUTURE	On 20/02/2013	Jibar Tradeable Future			4.92000		95.08000	4.93000	95.07000				0.00	0	0.00
JIBAR FUTURE	On 20/03/2013	Jibar Tradeable Future			4.90000		95.10000	4.92000	95.08000				0.00	0	1,000.00
JIBAR FUTURE	On 17/04/2013	Jibar Tradeable Future			4.89000		95.11000	4.91000	95.09000				0.00	0	0.00
JIBAR FUTURE	On 19/06/2013	Jibar Tradeable Future			4.89000		95.11000	4.92000	95.08000				0.00	0	500.00
JIBAR FUTURE	On 18/09/2013	Jibar Tradeable Future			4.95000		95.05000	4.98000	95.02000				0.00	0	2,200.00
JIBAR FUTURE	On 18/12/2013	Jibar Tradeable Future			5.05000		94.95000	5.07000	94.93000				0.00	0	1,500.00
JIBAR FUTURE	On 19/03/2014	Jibar Tradeable Future			5.18000		94.82000	5.21000	94.79000				0.00	0	800.00
JIBAR FUTURE	On 18/06/2014	Jibar Tradeable Future			5.33000		94.67000	5.37000	94.63000				0.00	0	800.00
JIBAR FUTURE	On 17/09/2014	Jibar Tradeable Future			5.49000		94.51000	5.54000	94.46000				0.00	0	0.00
NZ\$ / R	On 14/12/2012	Foreign Exchange Future			7.15930		7.15930	7.14060	7.14060		9.48		0.00	0	0.00
NZ\$ / R	On 14/12/2012	Foreign Exchange Future	6.29	Call	872.12580		0.87213	853.38820	0.85339	872.126	14.78		0.00	0	0.00
NZ\$ / R	On 14/12/2012	Foreign Exchange Future	6.29	Put	0.12580		0.00013	0.08820	0.00009	0.126	14.78		0.00	0	0.00
NZ\$ / R	On 14/12/2012	Foreign Exchange Future	6.34	Call	822.17350		0.82217	803.45210	0.80345	822.174	14.37		0.00	0	0.00
NZ\$ / R	On 14/12/2012	Foreign Exchange Future	6.34	Put	0.17350		0.00017	0.15210	0.00015	0.174	14.37		0.00	0	0.00
NZ\$ / R	On 14/12/2012	Foreign Exchange Future	6.39	Call	772.24060		0.77224	753.55840	0.75356	772.241	13.95		0.00	0	0.00
NZ\$ / R	On 14/12/2012	Foreign Exchange Future	6.39	Put	0.24060		0.00024	0.25840	0.00026	0.241	13.95		0.00	0	0.00
NZ\$ / R	On 14/12/2012	Foreign Exchange Future	6.45	Call	709.66520		0.70967	691.09140	0.69109	709.665	13.42		0.00	0	0.00
NZ\$ / R	On 14/12/2012	Foreign Exchange Future	6.45	Put	0.36520		0.00037	0.49140	0.00049	0.365	13.42		0.00	0	0.00
NZ\$ / R	On 14/12/2012	Foreign Exchange Future	6.63	Call	530.41300		0.53041	512.15370	0.51215	530.413	11.70		0.00	0	0.00
NZ\$ / R	On 14/12/2012	Foreign Exchange Future	6.63	Put	1.11300		0.00111	1.55370	0.00155	1.113	11.70		0.00	0	0.00
NZ\$ / R	On 18/03/2013	Foreign Exchange Future			7.22080		7.22080	7.20160	7.20160		10.91		0.00	0	0.00
NZ\$ / R	On 18/03/2013	Foreign Exchange Future	6.90	Call	383.69670		0.38370	370.99140	0.37099	383.697	10.85		0.00	0	0.00
NZ\$ / R	On 18/03/2013	Foreign Exchange Future	6.90	Put	62.89670		0.06290	69.39140	0.06939	62.897	10.85		0.00	0	0.00
NZ\$ / R	On 18/03/2013	Foreign Exchange Future	6.91	Call	376.23850		0.37624	363.74130	0.36374	376.238	10.85		0.00	0	0.00

Contract Details			Strike	Call / Put	MTM	Yield	MarkPrice	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
NZ\$ / R	On 18/03/2013	Foreign Exchange Future	6.91	Put	65.43850		0.06544	72.14130	0.07214	65.439	10.85	0.00	0	0.00
NZ\$ / R	On 18/03/2013	Foreign Exchange Future	6.89	Call	391.22760		0.39123	378.31820	0.37832	391.228	10.85	0.00	0	0.00
NZ\$ / R	On 18/03/2013	Foreign Exchange Future	6.89	Put	60.42760		0.06043	66.71820	0.06672	60.428	10.85	0.00	0	0.00
OTH1	On 02/05/2013	Index Future			427.80200		427.80200	427.80200	427.80200			0.00	0	0.00
R023	On 07/02/2013	Bond Future			7.20106		107.40427	7.19663	107.43634			0.00	0	1,713.00
R023	On 07/02/2013	Bond Future	7.04	Call	0.00000		0.00000	0.00000	0.00000	0.000		0.00	0	0.00
R023	On 07/02/2013	Bond Future	7.04	Put	1,174.46000		1.17446	1,142.39000	1.14239	1,174.460		0.00	0	0.00
R023	On 07/02/2013	Bond Future	7.05	Call	0.00000		0.00000	0.00000	0.00000	0.000		0.00	0	0.00
R023	On 07/02/2013	Bond Future	7.05	Put	1,101.04000		1.10104	1,068.97000	1.06897	1,101.040		0.00	0	0.00
R023	On 07/02/2013	Bond Future	7.06	Call	0.00000		0.00000	0.00000	0.00000	0.000		0.00	0	0.00
R023	On 07/02/2013	Bond Future	7.06	Put	1,027.69000		1.02769	995.62000	0.99562	1,027.690		0.00	0	0.00
R023	On 02/05/2013	Bond Future			7.26145		104.80328	7.25688	104.83567			0.00	0	2.00
R023	On 02/05/2013	Bond Future	7.06	Call	0.00000		0.00000	0.00000	0.00000	0.000		0.00	0	0.00
R023	On 02/05/2013	Bond Future	7.06	Put	1,440.14000		1.44014	1,407.75000	1.40775	1,440.140		0.00	0	0.00
R023	On 02/05/2013	Bond Future	7.04	Call	0.00000		0.00000	0.00000	0.00000	0.000		0.00	0	0.00
R023	On 02/05/2013	Bond Future	7.04	Put	1,584.52000		1.58452	1,552.13000	1.55213	1,584.520		0.00	0	0.00
R023	On 02/05/2013	Bond Future	7.05	Call	0.00000		0.00000	0.00000	0.00000	0.000		0.00	0	0.00
R023	On 02/05/2013	Bond Future	7.05	Put	1,512.30000		1.51230	1,479.91000	1.47991	1,512.300		0.00	0	0.00
R023	On 01/08/2013	Bond Future			7.33207		106.17838	7.32734	106.21109			0.00	0	0.00
R023	On 01/08/2013	Bond Future	7.29	Call	0.00000		0.00000	0.00000	0.00000	0.000		0.00	0	0.00
R023	On 01/08/2013	Bond Future	7.29	Put	291.44000		0.29144	258.73000	0.25873	291.440		0.00	0	0.00
R023	On 01/08/2013	Bond Future	7.30	Call	0.00000		0.00000	0.00000	0.00000	0.000		0.00	0	0.00
R023	On 01/08/2013	Bond Future	7.30	Put	222.07000		0.22207	189.36000	0.18936	222.070		0.00	0	0.00
R023	On 01/08/2013	Bond Future	7.31	Call	0.00000		0.00000	0.00000	0.00000	0.000		0.00	0	0.00
R023	On 01/08/2013	Bond Future	7.31	Put	152.76000		0.15276	120.05000	0.12005	152.760		0.00	0	0.00
R157	On 07/02/2013	Bond Future			5.49281		124.63910	5.47084	124.69763		2.16	0.00	0	12,671.00

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	6.28	Call	2,112.29000		2.11229	2,170.05000	2.17005	2,112.290	2.28	0.00	0	0.00
R157	On 07/02/2013	Bond Future	6.28	Put	39.32000		0.03932	38.55000	0.03855	39.320	2.28	0.00	0	0.00
R157	On 07/02/2013	Bond Future	6.50	Call	2,659.32000		2.65932	2,717.75000	2.71775	2,659.320	2.31	0.00	0	0.00
R157	On 07/02/2013	Bond Future	6.50	Put	15.33000		0.01533	15.23000	0.01523	15.330	2.31	0.00	0	0.00
R157	On 07/02/2013	Bond Future	6.70	Call	3,165.43000		3.16543	3,224.01000	3.22401	3,165.430	2.31	0.00	0	0.00
R157	On 07/02/2013	Bond Future	6.70	Put	5.43000		0.00543	5.48000	0.00548	5.430	2.31	0.00	0	0.00
R157	On 07/02/2013	Bond Future	6.75	Call	3,292.66000		3.29266	3,351.24000	3.35124	3,292.660	2.31	0.00	0	0.00
R157	On 07/02/2013	Bond Future	6.75	Put	4.12000		0.00412	4.17000	0.00417	4.120	2.31	0.00	0	0.00
R157	On 07/02/2013	Bond Future	6.80	Call	3,420.00000		3.42000	3,478.59000	3.47859	3,420.000	2.31	0.00	0	0.00
R157	On 07/02/2013	Bond Future	6.80	Put	3.10000		0.00310	3.16000	0.00316	3.100	2.31	0.00	0	0.00
R157	On 02/05/2013	Bond Future			5.50809		119.35994	5.48367	119.41913		2.10	0.00	0	141.00
R157	On 02/05/2013	Bond Future	5.35	Call	506.81000		0.50681	537.56000	0.53756	506.810	2.09	0.00	0	0.00
R157	On 02/05/2013	Bond Future	5.35	Put	890.69000		0.89069	862.25000	0.86225	890.690	2.09	0.00	0	0.00
R157	On 02/05/2013	Bond Future	5.36	Call	517.14000		0.51714	548.23000	0.54823	517.140	2.09	0.00	0	0.00
R157	On 02/05/2013	Bond Future	5.36	Put	876.69000		0.87669	848.59000	0.84859	876.690	2.09	0.00	0	0.00
R157	On 02/05/2013	Bond Future	5.34	Call	496.63000		0.49663	527.02000	0.52702	496.630	2.09	0.00	0	0.00
R157	On 02/05/2013	Bond Future	5.34	Put	904.85000		0.90485	876.05000	0.87605	904.850	2.09	0.00	0	0.00
R157	On 07/11/2013	Bond Future			5.65348		115.67240	5.62156	115.73243		2.01	0.00	0	0.00
R157	On 07/11/2013	Bond Future	5.61	Call	878.42000		0.87842	911.96000	0.91196	878.420	2.00	0.00	0	0.00
R157	On 07/11/2013	Bond Future	5.61	Put	960.20000		0.96020	933.71000	0.93371	960.200	2.00	0.00	0	0.00
R157	On 07/11/2013	Bond Future	5.59	Call	860.41000		0.86041	893.55000	0.89355	860.410	2.00	0.00	0	0.00
R157	On 07/11/2013	Bond Future	5.59	Put	979.83000		0.97983	952.94000	0.95294	979.830	2.00	0.00	0	0.00
R157	On 07/11/2013	Bond Future	5.60	Call	869.38000		0.86938	902.73000	0.90273	869.380	2.00	0.00	0	0.00
R157	On 07/11/2013	Bond Future	5.60	Put	969.98000		0.96998	943.30000	0.94330	969.980	2.00	0.00	0	0.00
R157	On 15/09/2015	Price Contribution			100.00000		100.00000	100.00000	100.00000			0.00	0	0.00
R157/R201	On 15/09/2015	Price Contribution			100.00000		100.00000	100.00000	100.00000			0.00	0	0.00
R157/R206	On 15/09/2015	Price Contribution			100.00000		100.00000	100.00000	100.00000			0.00	0	0.00

Contract Details			Strike	Call / Put	MTM	Yield	MarkPrice	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
R186	On 07/02/2013	Bond Future			7.68057		125.29629	7.67106	125.38966		13.11	0.00	0	38,005.00
R186	On 07/02/2013	Bond Future	7.00	Call	868.02000		0.86802	925.69000	0.92569	868.020	12.82	0.00	0	10,300.00
R186	On 07/02/2013	Bond Future	7.00	Put	7,807.14000		7.80714	7,771.44000	7.77144	7,807.140	12.82	0.00	0	0.00
R186	On 07/02/2013	Bond Future	7.25	Call	1,496.45000		1.49645	1,573.06000	1.57306	1,496.450	12.92	0.00	0	670.00
R186	On 07/02/2013	Bond Future	7.25	Put	5,824.84000		5.82484	5,808.08000	5.80808	5,824.840	12.92	0.00	0	0.00
R186	On 07/02/2013	Bond Future	7.50	Call	2,381.51000		2.38151	2,474.79000	2.47479	2,381.510	13.01	0.00	0	575.00
R186	On 07/02/2013	Bond Future	7.50	Put	4,171.40000		4.17140	4,171.31000	4.17131	4,171.400	13.01	0.00	0	0.00
R186	On 07/02/2013	Bond Future	8.32	Call	7,099.27000		7.09927	7,213.65000	7.21365	7,099.270	13.44	0.00	0	0.00
R186	On 07/02/2013	Bond Future	8.32	Put	1,042.18000		1.04218	1,063.19000	1.06319	1,042.180	13.44	0.00	0	2,000.00
R186	On 07/02/2013	Bond Future	8.50	Call	8,410.30000		8.41030	8,523.27000	8.52327	8,410.300	13.54	0.00	0	0.00
R186	On 07/02/2013	Bond Future	8.50	Put	723.95000		0.72395	743.55000	0.74355	723.950	13.54	0.00	0	0.00
R186	On 07/02/2013	Bond Future	7.75	Call	3,540.97000		3.54097	3,646.50000	3.64650	3,540.970	13.11	0.00	0	1,000.00
R186	On 07/02/2013	Bond Future	7.75	Put	2,862.29000		2.86229	2,874.45000	2.87445	2,862.290	13.11	0.00	0	0.00
R186	On 07/02/2013	Bond Future	8.00	Call	4,966.30000		4.96630	5,078.81000	5.07881	4,966.300	13.25	0.00	0	0.00
R186	On 07/02/2013	Bond Future	8.00	Put	1,886.79000		1.88679	1,905.93000	1.90593	1,886.790	13.25	0.00	0	150.00
R186	On 07/02/2013	Bond Future	8.55	Call	8,785.34000		8.78534	8,897.71000	8.89771	8,785.340	13.57	0.00	0	0.00
R186	On 07/02/2013	Bond Future	8.55	Put	652.12000		0.65212	671.12000	0.67112	652.120	13.57	0.00	0	0.00
R186	On 07/02/2013	Bond Future	8.45	Call	8,039.77000		8.03977	8,153.25000	8.15325	8,039.770	13.51	0.00	0	0.00
R186	On 07/02/2013	Bond Future	8.45	Put	802.76000		0.80276	822.87000	0.82287	802.760	13.51	0.00	0	0.00
R186	On 07/02/2013	Bond Future	8.47	Call	8,187.42000		8.18742	8,300.70000	8.30070	8,187.420	13.52	0.00	0	0.00
R186	On 07/02/2013	Bond Future	8.47	Put	770.38000		0.77038	790.29000	0.79029	770.380	13.52	0.00	0	0.00
R186	On 02/05/2013	Bond Future			7.74961		126.82730	7.73980	126.92180		13.06	0.00	0	12.00
R186	On 02/05/2013	Bond Future	7.41	Call	3,069.53000		3.06953	3,145.77000	3.14577	3,069.530	12.95	0.00	0	0.00
R186	On 02/05/2013	Bond Future	7.41	Put	6,401.33000		6.40133	6,383.07000	6.38307	6,401.330	12.95	0.00	0	0.00
R186	On 02/05/2013	Bond Future	7.39	Call	2,994.51000		2.99451	3,069.93000	3.06993	2,994.510	12.95	0.00	0	0.00
R186	On 02/05/2013	Bond Future	7.39	Put	6,526.44000		6.52644	6,507.36000	6.50736	6,526.440	12.95	0.00	0	0.00
R186	On 02/05/2013	Bond Future	7.40	Call	3,031.87000		3.03187	3,107.71000	3.10771	3,031.870	12.95	0.00	0	0.00
R186	On 02/05/2013	Bond Future	7.40	Put	6,463.68000		6.46368	6,445.02000	6.44502	6,463.680	12.95	0.00	0	0.00

Contract Details			Strike	Call / Put	MTM	Yield	MarkPrice	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
R186	On 07/11/2013	Bond Future			7.93449		124.78639	7.92403	124.88263		14.43	0.00	0	0.00
R186	On 07/11/2013	Bond Future	8.15	Call	8,138.52000		8.13852	8,223.04000	8.22304	8,138.520	14.52	0.00	0	0.00
R186	On 07/11/2013	Bond Future	8.15	Put	6,179.38000		6.17938	6,167.66000	6.16766	6,179.380	14.52	0.00	0	0.00
R186	On 07/11/2013	Bond Future	8.16	Call	8,187.78000		8.18778	8,272.48000	8.27248	8,187.780	14.53	0.00	0	0.00
R186	On 07/11/2013	Bond Future	8.16	Put	6,138.82000		6.13882	6,127.28000	6.12728	6,138.820	14.53	0.00	0	0.00
R186	On 07/11/2013	Bond Future	8.75	Call	11,291.75000		11.29175	11,384.81000	11.38481	11,291.750	14.87	0.00	0	0.00
R186	On 07/11/2013	Bond Future	8.75	Put	4,107.93000		4.10793	4,104.75000	4.10475	4,107.930	14.87	0.00	0	130.00
R186	On 07/11/2013	Bond Future	8.14	Call	8,089.38000		8.08938	8,173.72000	8.17372	8,089.380	14.51	0.00	0	0.00
R186	On 07/11/2013	Bond Future	8.14	Put	6,220.16000		6.22016	6,208.26000	6.20826	6,220.160	14.51	0.00	0	0.00
R186	On 21/12/2026	Price Contribution			100.00000		100.00000	100.00000	100.00000			0.00	0	0.00
R186/R157	On 21/12/2026	Price Contribution			100.00000		100.00000	100.00000	100.00000			0.00	0	0.00
R186/R207	On 21/12/2026	Price Contribution			100.00000		100.00000	100.00000	100.00000			0.00	0	0.00
R186/R208	On 21/12/2026	Price Contribution			100.00000		100.00000	100.00000	100.00000			0.00	0	0.00
R189	On 07/02/2013	Bond Future			216.44652		216.44652	216.45860	216.45860			0.00	0	154.00
R189	On 07/02/2013	Bond Future	212.99	Call	3,456.52000		3.45652	3,468.60000	3.46860	3,456.520		0.00	0	0.00
R189	On 07/02/2013	Bond Future	212.99	Put	0.00000		0.00000	0.00000	0.00000	0.000		0.00	0	0.00
R189	On 07/02/2013	Bond Future	213.00	Call	3,446.52000		3.44652	3,458.60000	3.45860	3,446.520		0.00	0	0.00
R189	On 07/02/2013	Bond Future	213.00	Put	0.00000		0.00000	0.00000	0.00000	0.000		0.00	0	0.00
R189	On 07/02/2013	Bond Future	213.01	Call	3,436.52000		3.43652	3,448.60000	3.44860	3,436.520		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			278.32689		278.32689	278.33581	278.33581			0.00	0	2,043.00
R197	On 07/02/2013	Bond Future	278.99	Call	0.00000		0.00000	0.00000	0.00000	0.000		0.00	0	0.00
R197	On 07/02/2013	Bond Future	278.99	Put	663.11000		0.66311	654.19000	0.65419	663.110		0.00	0	0.00
R197	On 07/02/2013	Bond Future	279.00	Call	0.00000		0.00000	0.00000	0.00000	0.000		0.00	0	0.00

Contract Details			Strike	Call / Put	MTM	Yield	MarkPrice	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
R197	On 07/02/2013	Bond Future	279.00	Put	673.11000		0.67311	664.19000	0.66419	673.110		0.00	0	0.00
R197	On 07/02/2013	Bond Future	279.01	Call	0.00000		0.00000	0.00000	0.00000	0.000		0.00	0	0.00
R197	On 07/02/2013	Bond Future	279.01	Put	683.11000		0.68311	674.19000	0.67419	683.110		0.00	0	0.00
R197	On 02/05/2013	Bond Future			281.84011		281.84011	281.84937	281.84937			0.00	0	40.00
R197	On 02/05/2013	Bond Future	282.39	Call	0.00000		0.00000	0.00000	0.00000	0.000		0.00	0	0.00
R197	On 02/05/2013	Bond Future	282.39	Put	549.89000		0.54989	540.63000	0.54063	549.890		0.00	0	0.00
R197	On 02/05/2013	Bond Future	282.40	Call	0.00000		0.00000	0.00000	0.00000	0.000		0.00	0	0.00
R197	On 02/05/2013	Bond Future	282.40	Put	559.89000		0.55989	550.63000	0.55063	559.890		0.00	0	0.00
R197	On 02/05/2013	Bond Future	282.41	Call	0.00000		0.00000	0.00000	0.00000	0.000		0.00	0	0.00
R197	On 02/05/2013	Bond Future	282.41	Put	569.89000		0.56989	560.63000	0.56063	569.890		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			5.03036		107.77082	5.01283	107.80283		1.47	0.00	0	1,560.00
R201	On 07/02/2013	Bond Future	4.98	Call	264.45000		0.26445	284.51000	0.28451	264.450	1.47	0.00	0	0.00
R201	On 07/02/2013	Bond Future	4.98	Put	356.45000		0.35645	344.50000	0.34450	356.450	1.47	0.00	0	0.00
R201	On 07/02/2013	Bond Future	5.60	Call	1,071.73000		1.07173	1,103.00000	1.10300	1,071.730	1.54	0.00	0	0.00
R201	On 07/02/2013	Bond Future	5.60	Put	38.37000		0.03837	37.63000	0.03763	38.370	1.54	0.00	0	0.00
R201	On 07/02/2013	Bond Future	6.20	Call	2,109.06000		2.10906	2,141.11000	2.14111	2,109.060	1.59	0.00	0	0.00
R201	On 07/02/2013	Bond Future	6.20	Put	1.45000		0.00145	1.49000	0.00149	1.450	1.59	0.00	0	0.00
R201	On 07/02/2013	Bond Future	6.25	Call	2,197.50000		2.19750	2,229.55000	2.22955	2,197.500	1.59	0.00	0	0.00
R201	On 07/02/2013	Bond Future	6.25	Put	1.02000		0.00102	1.06000	0.00106	1.020	1.59	0.00	0	0.00
R201	On 07/02/2013	Bond Future	6.30	Call	2,285.97000		2.28597	2,318.01000	2.31801	2,285.970	1.59	0.00	0	0.00
R201	On 07/02/2013	Bond Future	6.30	Put	0.72000		0.00072	0.75000	0.00075	0.720	1.59	0.00	0	0.00
R201	On 02/05/2013	Bond Future			4.98408		109.08767	4.96389	109.12003		1.26	0.00	0	4.00
R201	On 02/05/2013	Bond Future	4.05	Call	17.07000		0.01707	19.45000	0.01945	17.070	1.19	0.00	0	0.00
R201	On 02/05/2013	Bond Future	4.05	Put	1,528.65000		1.52865	1,498.67000	1.49867	1,528.650	1.19	0.00	0	0.00
R201	On 02/05/2013	Bond Future	4.06	Call	17.91000		0.01791	20.38000	0.02038	17.910	1.20	0.00	0	0.00
R201	On 02/05/2013	Bond Future	4.06	Put	1,513.15000		1.51315	1,483.26000	1.48326	1,513.150	1.20	0.00	0	0.00
R201	On 02/05/2013	Bond Future	4.04	Call	16.27000		0.01627	18.56000	0.01856	16.270	1.19	0.00	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 02/05/2013	Bond Future	4.04	Put	1,544.18000		1.54418	1,514.11000	1.51411	1,544.180	1.19	0.00	0	0.00
R201	On 07/11/2013	Bond Future			4.95105		107.47583	4.92138	107.50839		1.11	0.00	0	0.00
R201	On 07/11/2013	Bond Future	4.80	Call	391.30000		0.39130	407.94000	0.40794	391.300	1.10	0.00	0	0.00
R201	On 07/11/2013	Bond Future	4.80	Put	557.25000		0.55725	541.33000	0.54133	557.250	1.10	0.00	0	0.00
R201	On 07/11/2013	Bond Future	4.81	Call	396.18000		0.39618	412.94000	0.41294	396.180	1.10	0.00	0	0.00
R201	On 07/11/2013	Bond Future	4.81	Put	551.13000		0.55113	535.33000	0.53533	551.130	1.10	0.00	0	0.00
R201	On 07/11/2013	Bond Future	4.79	Call	386.46000		0.38646	402.98000	0.40298	386.460	1.10	0.00	0	0.00
R201	On 07/11/2013	Bond Future	4.79	Put	563.41000		0.56341	547.37000	0.54737	563.410	1.10	0.00	0	0.00
R201	On 22/12/2014	Price Contribution			100.00000		100.00000	100.00000	100.00000			0.00	0	0.00
R201/R206	On 22/12/2014	Price Contribution			100.00000		100.00000	100.00000	100.00000			0.00	0	0.00
R202	On 07/02/2013	Bond Future			209.03704		209.03704	208.38047	208.38047			0.00	0	50,244.00
R202	On 07/02/2013	Bond Future	204.99	Call	4,047.04000		4.04704	3,390.47000	3.39047	4,047.040		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	4,037.04000		4.03704	3,380.47000	3.38047	4,037.040		0.00	0	0.00
R202	On 07/02/2013	Bond Future	205.00	Put	0.00000		0.00000	0.00000	0.00000	0.000		0.00	0	0.00
R202	On 07/02/2013	Bond Future	205.01	Call	4,027.04000		4.02704	3,370.47000	3.37047	4,027.040		0.00	0	0.00
R202	On 07/02/2013	Bond Future	205.01	Put	0.00000		0.00000	0.00000	0.00000	0.000		0.00	0	0.00
R202	On 02/05/2013	Bond Future			211.67553		211.67553	211.01074	211.01074			0.00	0	1.00
R202	On 02/05/2013	Bond Future	211.04	Call	635.53000		0.63553	0.00000	0.00000	635.530		0.00	0	0.00
R202	On 02/05/2013	Bond Future	211.04	Put	0.00000		0.00000	29.26000	0.02926	0.000		0.00	0	0.00
R202	On 02/05/2013	Bond Future	211.05	Call	625.53000		0.62553	0.00000	0.00000	625.530		0.00	0	0.00
R202	On 02/05/2013	Bond Future	211.05	Put	0.00000		0.00000	39.26000	0.03926	0.000		0.00	0	0.00
R202	On 02/05/2013	Bond Future	211.06	Call	615.53000		0.61553	0.00000	0.00000	615.530		0.00	0	0.00
R202	On 02/05/2013	Bond Future	211.06	Put	0.00000		0.00000	49.26000	0.04926	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			5.90352		112.71756	5.87735	112.82725		4.36	0.00	0	15,079.00

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	5.54	Call	369.51000		0.36951	412.62000	0.41262	369.510	4.28	0.00	0	10,000.00
R203	On 07/02/2013	Bond Future	5.54	Put	1,905.27000		1.90527	1,838.69000	1.83869	1,905.270	4.28	0.00	0	0.00
R203	On 07/02/2013	Bond Future	6.11	Call	1,451.42000		1.45142	1,538.12000	1.53812	1,451.420	4.39	0.00	0	12,600.00
R203	On 07/02/2013	Bond Future	6.11	Put	590.67000		0.59067	567.68000	0.56768	590.670	4.39	0.00	0	3,254.00
R203	On 07/02/2013	Bond Future	6.45	Call	2,493.45000		2.49345	2,595.12000	2.59512	2,493.450	4.48	0.00	0	0.00
R203	On 07/02/2013	Bond Future	6.45	Put	233.32000		0.23332	225.30000	0.22530	233.320	4.48	0.00	0	0.00
R203	On 07/02/2013	Bond Future	6.55	Call	2,839.18000		2.83918	2,943.40000	2.94340	2,839.180	4.50	0.00	0	0.00
R203	On 07/02/2013	Bond Future	6.55	Put	171.68000		0.17168	166.21000	0.16621	171.680	4.50	0.00	0	0.00
R203	On 07/02/2013	Bond Future	6.65	Call	3,197.60000		3.19760	3,303.71000	3.30371	3,197.600	4.53	0.00	0	0.00
R203	On 07/02/2013	Bond Future	6.65	Put	124.62000		0.12462	121.04000	0.12104	124.620	4.53	0.00	0	30,250.00
R203	On 07/02/2013	Bond Future	6.94	Call	4,283.60000		4.28360	4,392.55000	4.39255	4,283.600	4.61	0.00	0	0.00
R203	On 07/02/2013	Bond Future	6.94	Put	45.35000		0.04535	44.61000	0.04461	45.350	4.61	0.00	0	0.00
R203	On 07/02/2013	Bond Future	7.15	Call	5,091.45000		5.09145	5,201.05000	5.20105	5,091.450	4.63	0.00	0	0.00
R203	On 07/02/2013	Bond Future	7.15	Put	19.14000		0.01914	19.05000	0.01905	19.140	4.63	0.00	0	0.00
R203	On 07/02/2013	Bond Future	6.50	Call	2,664.44000		2.66444	2,767.48000	2.76748	2,664.440	4.49	0.00	0	0.00
R203	On 07/02/2013	Bond Future	6.50	Put	200.39000		0.20039	193.74000	0.19374	200.390	4.49	0.00	0	0.00
R203	On 02/05/2013	Bond Future			5.93758	109.93805		5.90978	110.04904		4.29	0.00	0	22.00
R203	On 02/05/2013	Bond Future	5.90	Call	1,211.44000		1.21144	1,277.52000	1.27752	1,211.440	4.28	0.00	0	0.00
R203	On 02/05/2013	Bond Future	5.90	Put	1,361.51000		1.36151	1,316.60000	1.31660	1,361.510	4.28	0.00	0	0.00
R203	On 02/05/2013	Bond Future	5.91	Call	1,230.85000		1.23085	1,297.47000	1.29747	1,230.850	4.28	0.00	0	0.00
R203	On 02/05/2013	Bond Future	5.91	Put	1,340.96000		1.34096	1,296.59000	1.29659	1,340.960	4.28	0.00	0	0.00
R203	On 02/05/2013	Bond Future	5.89	Call	1,192.23000		1.19223	1,257.75000	1.25775	1,192.230	4.28	0.00	0	0.00
R203	On 02/05/2013	Bond Future	5.89	Put	1,382.28000		1.38228	1,336.81000	1.33681	1,382.280	4.28	0.00	0	0.00
R203	On 07/11/2013	Bond Future			6.07672	108.65268		6.04467	108.76592		4.58	0.00	0	0.00
R203	On 07/11/2013	Bond Future	6.00	Call	1,841.21000		1.84121	1,905.11000	1.90511	1,841.210	4.58	0.00	0	0.00
R203	On 07/11/2013	Bond Future	6.00	Put	2,112.53000		2.11253	2,063.19000	2.06319	2,112.530	4.58	0.00	0	0.00
R203	On 07/11/2013	Bond Future	6.01	Call	1,858.73000		1.85873	1,922.96000	1.92296	1,858.730	4.58	0.00	0	0.00
R203	On 07/11/2013	Bond Future	6.01	Put	2,094.64000		2.09464	2,045.63000	2.04563	2,094.640	4.58	0.00	0	0.00

Contract Details			Strike	Call / Put	MTM	Yield	MarkPrice	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
R203	On 07/11/2013	Bond Future	5.99	Call	1,824.21000		1.82421	1,887.78000	1.88778	1,824.210	4.58	0.00	0	0.00
R203	On 07/11/2013	Bond Future	5.99	Put	2,130.96000		2.13096	2,081.29000	2.08129	2,130.960	4.58	0.00	0	0.00
R203	On 15/09/2017	Price Contribution			100.00000		100.00000	100.00000	100.00000			0.00	0	0.00
R203/R157	On 15/09/2017	Price Contribution			100.00000		100.00000	100.00000	100.00000			0.00	0	0.00
R204	On 07/02/2013	Bond Future			6.18837		109.93726	6.16255	110.06923		5.87	0.00	0	11,672.00
R204	On 07/02/2013	Bond Future	7.29	Call	5,515.95000		5.51595	5,647.39000	5.64739	5,515.950	6.23	0.00	0	0.00
R204	On 07/02/2013	Bond Future	7.29	Put	63.75000		0.06375	63.22000	0.06322	63.750	6.23	0.00	0	0.00
R204	On 07/02/2013	Bond Future	7.45	Call	6,250.54000		6.25054	6,382.52000	6.38252	6,250.540	6.23	0.00	0	0.00
R204	On 07/02/2013	Bond Future	7.45	Put	34.66000		0.03466	34.67000	0.03467	34.660	6.23	0.00	0	0.00
R204	On 07/02/2013	Bond Future	7.95	Call	8,561.83000		8.56183	8,693.94000	8.69394	8,561.830	6.23	0.00	0	0.00
R204	On 07/02/2013	Bond Future	7.95	Put	3.82000		0.00382	3.96000	0.00396	3.820	6.23	0.00	0	0.00
R204	On 07/02/2013	Bond Future	8.00	Call	8,791.56000		8.79156	8,923.65000	8.92365	8,791.560	6.23	0.00	0	0.00
R204	On 07/02/2013	Bond Future	8.00	Put	2.99000		0.00299	3.11000	0.00311	2.990	6.23	0.00	0	0.00
R204	On 07/02/2013	Bond Future	8.05	Call	9,020.81000		9.02081	9,152.89000	9.15289	9,020.810	6.23	0.00	0	0.00
R204	On 07/02/2013	Bond Future	8.05	Put	2.32000		0.00232	2.43000	0.00243	2.320	6.23	0.00	0	0.00
R204	On 02/05/2013	Bond Future			6.23178		111.28063	6.20466	111.41411		6.00	0.00	0	24.00
R204	On 02/05/2013	Bond Future	6.30	Call	1,997.50000		1.99750	2,085.86000	2.08586	1,997.500	6.02	0.00	0	0.00
R204	On 02/05/2013	Bond Future	6.30	Put	1,662.62000		1.66262	1,617.50000	1.61750	1,662.620	6.02	0.00	0	0.00
R204	On 02/05/2013	Bond Future	6.31	Call	2,024.03000		2.02403	2,112.94000	2.11294	2,024.030	6.02	0.00	0	0.00
R204	On 02/05/2013	Bond Future	6.31	Put	1,640.17000		1.64017	1,595.60000	1.59560	1,640.170	6.02	0.00	0	0.00
R204	On 02/05/2013	Bond Future	6.29	Call	1,971.16000		1.97116	2,058.97000	2.05897	1,971.160	6.01	0.00	0	0.00
R204	On 02/05/2013	Bond Future	6.29	Put	1,685.29000		1.68529	1,639.62000	1.63962	1,685.290	6.01	0.00	0	0.00
R204	On 07/11/2013	Bond Future			6.37880		110.10902	6.34841	110.24535		6.38	0.00	0	0.00
R204	On 07/11/2013	Bond Future	6.30	Call	2,620.89000		2.62089	2,700.18000	2.70018	2,620.890	6.40	0.00	0	0.00
R204	On 07/11/2013	Bond Future	6.30	Put	2,974.82000		2.97482	2,917.78000	2.91778	2,974.820	6.40	0.00	0	0.00
R204	On 07/11/2013	Bond Future	6.31	Call	2,643.28000		2.64328	2,722.93000	2.72293	2,643.280	6.40	0.00	0	0.00
R204	On 07/11/2013	Bond Future	6.31	Put	2,952.21000		2.95221	2,895.53000	2.89553	2,952.210	6.40	0.00	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 07/11/2013	Bond Future	7.00	Call	4,432.89000		4.43289	4,534.46000	4.53446	4,432.890	6.63	0.00	0	0.00
R204	On 07/11/2013	Bond Future	7.00	Put	1,692.11000		1.69211	1,657.35000	1.65735	1,692.110	6.63	0.00	0	180.00
R204	On 07/11/2013	Bond Future	6.29	Call	2,598.60000		2.59860	2,677.54000	2.67754	2,598.600	6.39	0.00	0	0.00
R204	On 07/11/2013	Bond Future	6.29	Put	2,997.55000		2.99755	2,940.16000	2.94016	2,997.550	6.39	0.00	0	0.00
R204	On 21/12/2018	Price Contribution			100.00000		100.00000	100.00000	100.00000			0.00	0	0.00
R204/R157	On 15/01/2020	Price Contribution			100.00000		100.00000	100.00000	100.00000			0.00	0	0.00
R204/R203	On 21/12/2018	Price Contribution			100.00000		100.00000	100.00000	100.00000			0.00	0	0.00
R206	On 07/02/2013	Bond Future			4.99924		102.80190	4.97929	102.82001		0.67	0.00	0	1,120.00
R206	On 07/02/2013	Bond Future	4.76	Call	110.20000		0.11020	119.53000	0.11953	110.200	1.00	0.00	0	0.00
R206	On 07/02/2013	Bond Future	4.76	Put	327.66000		0.32766	318.88000	0.31888	327.660	1.00	0.00	0	0.00
R206	On 07/02/2013	Bond Future	5.00	Call	200.57000		0.20057	213.21000	0.21321	200.570	1.00	0.00	0	0.00
R206	On 07/02/2013	Bond Future	5.00	Put	199.88000		0.19988	194.41000	0.19441	199.880	1.00	0.00	0	0.00
R206	On 07/02/2013	Bond Future	5.95	Call	865.96000		0.86596	884.08000	0.88408	865.960	1.00	0.00	0	0.00
R206	On 07/02/2013	Bond Future	5.95	Put	8.81000		0.00881	8.82000	0.00882	8.810	1.00	0.00	0	0.00
R206	On 07/02/2013	Bond Future	6.00	Call	908.96000		0.90896	927.09000	0.92709	908.960	1.00	0.00	0	0.00
R206	On 07/02/2013	Bond Future	6.00	Put	7.05000		0.00705	7.07000	0.00707	7.050	1.00	0.00	0	0.00
R206	On 07/02/2013	Bond Future	6.05	Call	952.25000		0.95225	970.40000	0.97040	952.250	1.00	0.00	0	0.00
R206	On 07/02/2013	Bond Future	6.05	Put	5.60000		0.00560	5.64000	0.00564	5.600	1.00	0.00	0	0.00
R206	On 02/05/2013	Bond Future			4.89461		104.05802	4.86787	104.07630		0.54	0.00	0	23.00
R206	On 02/05/2013	Bond Future	3.40	Call	24.05000		0.02405	26.39000	0.02639	24.050	1.00	0.00	0	0.00
R206	On 02/05/2013	Bond Future	3.40	Put	1,054.27000		1.05427	1,038.33000	1.03833	1,054.270	1.00	0.00	0	0.00
R206	On 02/05/2013	Bond Future	3.41	Call	24.58000		0.02458	26.95000	0.02695	24.580	1.00	0.00	0	0.00
R206	On 02/05/2013	Bond Future	3.41	Put	1,047.85000		1.04785	1,031.94000	1.03194	1,047.850	1.00	0.00	0	0.00
R206	On 02/05/2013	Bond Future	3.39	Call	23.54000		0.02354	25.84000	0.02584	23.540	1.00	0.00	0	0.00
R206	On 02/05/2013	Bond Future	3.39	Put	1,060.71000		1.06071	1,044.73000	1.04473	1,060.710	1.00	0.00	0	0.00
R206	On 07/11/2013	Bond Future			4.34782		102.96503	4.24660	102.98317		0.16	0.00	0	0.00

Contract Details			Strike	Call / Put	MTM	Yield	MarkPrice	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
R206	On 07/11/2013	Bond Future	4.30	Call	403.69000		0.40369	414.50000	0.41450	403.690	1.00	0.00	0	0.00
R206	On 07/11/2013	Bond Future	4.30	Put	412.26000		0.41226	404.93000	0.40493	412.260	1.00	0.00	0	0.00
R206	On 07/11/2013	Bond Future	4.31	Call	404.58000		0.40458	415.40000	0.41540	404.580	1.00	0.00	0	0.00
R206	On 07/11/2013	Bond Future	4.31	Put	411.36000		0.41136	404.04000	0.40404	411.360	1.00	0.00	0	0.00
R206	On 07/11/2013	Bond Future	4.29	Call	402.80000		0.40280	413.60000	0.41360	402.800	1.00	0.00	0	0.00
R206	On 07/11/2013	Bond Future	4.29	Put	413.17000		0.41317	405.83000	0.40583	413.170	1.00	0.00	0	0.00
R206	On 15/01/2014	Price Contribution			100.00000		100.00000	100.00000	100.00000			0.00	0	0.00
R207	On 07/02/2013	Bond Future			6.49511		104.70898	6.47999	104.79438		7.25	0.00	0	6,841.00
R207	On 07/02/2013	Bond Future	7.66	Call	6,402.30000		6.40230	6,490.19000	6.49019	6,402.300	7.63	0.00	0	0.00
R207	On 07/02/2013	Bond Future	7.66	Put	73.71000		0.07371	76.20000	0.07620	73.710	7.63	0.00	0	0.00
R207	On 07/02/2013	Bond Future	7.80	Call	7,101.51000		7.10151	7,188.87000	7.18887	7,101.510	7.63	0.00	0	0.00
R207	On 07/02/2013	Bond Future	7.80	Put	44.64000		0.04464	46.60000	0.04660	44.640	7.63	0.00	0	0.00
R207	On 07/02/2013	Bond Future	8.20	Call	9,110.00000		9.11000	9,196.12000	9.19612	9,110.000	7.63	0.00	0	0.00
R207	On 07/02/2013	Bond Future	8.20	Put	8.95000		0.00895	9.67000	0.00967	8.950	7.63	0.00	0	0.00
R207	On 07/02/2013	Bond Future	8.25	Call	9,360.00000		9.36000	9,446.01000	9.44601	9,360.000	7.63	0.00	0	0.00
R207	On 07/02/2013	Bond Future	8.25	Put	7.19000		0.00719	7.80000	0.00780	7.190	7.63	0.00	0	0.00
R207	On 07/02/2013	Bond Future	8.30	Call	9,609.50000		9.60950	9,695.42000	9.69542	9,609.500	7.63	0.00	0	0.00
R207	On 07/02/2013	Bond Future	8.30	Put	5.75000		0.00575	6.27000	0.00627	5.750	7.63	0.00	0	0.00
R207	On 02/05/2013	Bond Future			6.54714		105.98839	6.53136	106.07479		7.36	0.00	0	0.00
R207	On 02/05/2013	Bond Future	6.45	Call	1,876.28000		1.87628	1,935.76000	1.93576	1,876.280	7.35	0.00	0	0.00
R207	On 02/05/2013	Bond Future	6.45	Put	2,409.55000		2.40955	2,382.63000	2.38263	2,409.550	7.35	0.00	0	0.00
R207	On 02/05/2013	Bond Future	6.46	Call	1,901.76000		1.90176	1,961.61000	1.96161	1,901.760	7.35	0.00	0	0.00
R207	On 02/05/2013	Bond Future	6.46	Put	2,379.98000		2.37998	2,353.43000	2.35343	2,379.980	7.35	0.00	0	0.00
R207	On 02/05/2013	Bond Future	6.44	Call	1,851.01000		1.85101	1,910.11000	1.91011	1,851.010	7.35	0.00	0	0.00
R207	On 02/05/2013	Bond Future	6.44	Put	2,439.37000		2.43937	2,412.07000	2.41207	2,439.370	7.35	0.00	0	0.00
R207	On 07/11/2013	Bond Future			6.70423		105.07312	6.68688	105.16118		7.80	0.00	0	0.00
R207	On 07/11/2013	Bond Future	6.70	Call	3,232.63000		3.23263	3,291.60000	3.29160	3,232.630	7.79	0.00	0	0.00
R207	On 07/11/2013	Bond Future	6.70	Put	3,254.09000		3.25409	3,225.00000	3.22500	3,254.090	7.79	0.00	0	0.00

Contract Details			Strike	Call / Put	MTM	Yield	MarkPrice	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
R207	On 07/11/2013	Bond Future	6.71	Call	3,258.05000		3.25805	3,317.23000	3.31723	3,258.050	7.79	0.00	0	0.00
R207	On 07/11/2013	Bond Future	6.71	Put	3,228.79000		3.22879	3,199.91000	3.19991	3,228.790	7.79	0.00	0	0.00
R207	On 07/11/2013	Bond Future	6.69	Call	3,207.31000		3.20731	3,266.07000	3.26607	3,207.310	7.79	0.00	0	0.00
R207	On 07/11/2013	Bond Future	6.69	Put	3,279.53000		3.27953	3,250.23000	3.25023	3,279.530	7.79	0.00	0	0.00
R207	On 15/01/2020	Price Contribution			100.00000		100.00000	100.00000	100.00000			0.00	0	0.00
R207/R157	On 15/01/2020	Price Contribution			100.00000		100.00000	100.00000	100.00000			0.00	0	0.00
R207/R203	On 15/01/2020	Price Contribution			100.00000		100.00000	100.00000	100.00000			0.00	0	0.00
R208	On 07/02/2013	Bond Future			6.67205		102.97586	6.66225	103.03681		8.51	0.00	0	20,445.00
R208	On 07/02/2013	Bond Future	8.00	Call	7,912.42000		7.91242	7,977.14000	7.97714	7,912.420	8.98	0.00	0	0.00
R208	On 07/02/2013	Bond Future	8.00	Put	60.53000		0.06053	64.30000	0.06430	60.530	8.98	0.00	0	0.00
R208	On 07/02/2013	Bond Future	8.05	Call	8,183.24000		8.18324	8,247.57000	8.24757	8,183.240	8.98	0.00	0	0.00
R208	On 07/02/2013	Bond Future	8.05	Put	50.90000		0.05090	54.28000	0.05428	50.900	8.98	0.00	0	0.00
R208	On 07/02/2013	Bond Future	8.83	Call	12,375.17000		12.37517	12,436.44000	12.43644	12,375.170	8.98	0.00	0	0.00
R208	On 07/02/2013	Bond Future	8.83	Put	2.14000		0.00214	2.46000	0.00246	2.140	8.98	0.00	0	0.00
R208	On 07/02/2013	Bond Future	6.00	Call	349.03000		0.34903	376.86000	0.37686	349.030	8.29	0.00	0	12,250.00
R208	On 07/02/2013	Bond Future	6.00	Put	4,636.68000		4.63668	4,603.56000	4.60356	4,636.680	8.29	0.00	0	0.00
R208	On 07/02/2013	Bond Future	7.78	Call	6,729.71000		6.72971	6,796.39000	6.79639	6,729.710	8.98	0.00	0	0.00
R208	On 07/02/2013	Bond Future	7.78	Put	124.49000		0.12449	130.22000	0.13022	124.490	8.98	0.00	0	0.00
R208	On 07/02/2013	Bond Future	7.85	Call	7,103.83000		7.10383	7,169.85000	7.16985	7,103.830	8.98	0.00	0	0.00
R208	On 07/02/2013	Bond Future	7.85	Put	99.69000		0.09969	104.76000	0.10476	99.690	8.98	0.00	0	0.00
R208	On 07/02/2013	Bond Future	7.95	Call	7,642.11000		7.64211	7,707.25000	7.70725	7,642.110	8.98	0.00	0	0.00
R208	On 07/02/2013	Bond Future	7.95	Put	71.73000		0.07173	75.92000	0.07592	71.730	8.98	0.00	0	0.00
R208	On 02/05/2013	Bond Future			6.72232		100.84093	6.71214	100.90263		8.89	0.00	0	47.00
R208	On 02/05/2013	Bond Future	6.66	Call	2,261.49000		2.26149	2,313.03000	2.31303	2,261.490	8.87	0.00	0	0.00
R208	On 02/05/2013	Bond Future	6.66	Put	2,639.99000		2.63999	2,629.83000	2.62983	2,639.990	8.87	0.00	0	0.00
R208	On 02/05/2013	Bond Future	6.64	Call	2,204.42000		2.20442	2,255.45000	2.25545	2,204.420	8.86	0.00	0	0.00

Contract Details			Strike	Call / Put	MTM	Yield	MarkPrice	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
R208	On 02/05/2013	Bond Future	6.64	Put	2,704.76000		2.70476	2,694.09000	2.69409	2,704.760	8.86	0.00	0	0.00
R208	On 02/05/2013	Bond Future	6.65	Call	2,232.85000		2.23285	2,284.13000	2.28413	2,232.850	8.87	0.00	0	0.00
R208	On 02/05/2013	Bond Future	6.65	Put	2,672.24000		2.67224	2,661.82000	2.66182	2,672.240	8.87	0.00	0	0.00
R208	On 07/11/2013	Bond Future			6.87352	100.08129		6.86251	100.14397		9.71	0.00	0	0.00
R208	On 07/11/2013	Bond Future	6.81	Call	3,662.20000		3.66220	3,709.84000	3.70984	3,662.200	9.67	0.00	0	0.00
R208	On 07/11/2013	Bond Future	6.81	Put	4,024.51000		4.02451	4,009.47000	4.00947	4,024.510	9.67	0.00	0	0.00
R208	On 07/11/2013	Bond Future	7.50	Call	5,862.25000		5.86225	5,918.65000	5.91865	5,862.250	9.94	0.00	0	0.00
R208	On 07/11/2013	Bond Future	7.50	Put	2,374.23000		2.37423	2,367.95000	2.36795	2,374.230	9.94	0.00	0	230.00
R208	On 07/11/2013	Bond Future	6.79	Call	3,607.58000		3.60758	3,654.92000	3.65492	3,607.580	9.67	0.00	0	0.00
R208	On 07/11/2013	Bond Future	6.79	Put	4,084.30000		4.08430	4,068.96000	4.06896	4,084.300	9.67	0.00	0	0.00
R208	On 07/11/2013	Bond Future	6.80	Call	3,634.83000		3.63483	3,682.32000	3.68232	3,634.830	9.67	0.00	0	0.00
R208	On 07/11/2013	Bond Future	6.80	Put	4,054.32000		4.05432	4,039.13000	4.03913	4,054.320	9.67	0.00	0	0.00
R208	On 31/03/2021	Price Contribution			100.00000	100.00000		100.00000	100.00000			0.00	0	0.00
R208/R157	On 31/03/2021	Price Contribution			100.00000	100.00000		100.00000	100.00000			0.00	0	0.00
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			8.42955	80.27940		8.41493	80.40155		15.89	0.00	0	11,551.00
R209	On 07/02/2013	Bond Future	8.63	Call	3,378.14000		3.37814	3,494.85000	3.49485	3,378.140	15.96	0.00	0	0.00
R209	On 07/02/2013	Bond Future	8.63	Put	1,733.13000		1.73313	1,727.69000	1.72769	1,733.130	15.96	0.00	0	11,000.00
R209	On 07/02/2013	Bond Future	8.83	Call	4,406.29000		4.40629	4,530.20000	4.53020	4,406.290	16.06	0.00	0	0.00
R209	On 07/02/2013	Bond Future	8.83	Put	1,173.56000		1.17356	1,175.32000	1.17532	1,173.560	16.06	0.00	0	14,000.00
R209	On 07/02/2013	Bond Future	8.95	Call	5,074.64000		5.07464	5,201.26000	5.20126	5,074.640	16.12	0.00	0	0.00
R209	On 07/02/2013	Bond Future	8.95	Put	914.12000		0.91412	918.59000	0.91859	914.120	16.12	0.00	0	0.00
R209	On 07/02/2013	Bond Future	9.06	Call	5,714.68000		5.71468	5,842.88000	5.84288	5,714.680	16.17	0.00	0	0.00
R209	On 07/02/2013	Bond Future	9.06	Put	719.59000		0.71959	725.64000	0.72564	719.590	16.17	0.00	0	0.00
R209	On 07/02/2013	Bond Future	9.10	Call	5,952.88000		5.95288	6,081.46000	6.08146	5,952.880	16.19	0.00	0	0.00

Contract Details			Strike	Call / Put	MTM	Yield	MarkPrice	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
R209	On 07/02/2013	Bond Future	9.10	Put	658.02000		0.65802	664.45000	0.66445	658.020	16.19	0.00	0	0.00
R209	On 07/02/2013	Bond Future	9.00	Call	5,362.64000		5.36264	5,490.07000	5.49007	5,362.640	16.14	0.00	0	0.00
R209	On 07/02/2013	Bond Future	9.00	Put	820.90000		0.82090	826.18000	0.82618	820.900	16.14	0.00	0	0.00
R209	On 07/02/2013	Bond Future	9.05	Call	5,655.53000		5.65553	5,783.62000	5.78362	5,655.530	16.16	0.00	0	0.00
R209	On 07/02/2013	Bond Future	9.05	Put	735.69000		0.73569	741.63000	0.74163	735.690	16.16	0.00	0	0.00
R209	On 02/05/2013	Bond Future			8.49599		78.11858	8.48101	78.24210		19.86	0.00	0	33.00
R209	On 02/05/2013	Bond Future	8.01	Call	2,531.39000		2.53139	2,612.93000	2.61293	2,531.390	19.64	0.00	0	0.00
R209	On 02/05/2013	Bond Future	8.01	Put	6,700.01000		6.70001	6,658.03000	6.65803	6,700.010	19.64	0.00	0	0.00
R209	On 02/05/2013	Bond Future	7.99	Call	2,472.16000		2.47216	2,552.74000	2.55274	2,472.160	19.64	0.00	0	0.00
R209	On 02/05/2013	Bond Future	7.99	Put	6,819.69000		6.81969	6,776.75000	6.77675	6,819.690	19.64	0.00	0	0.00
R209	On 02/05/2013	Bond Future	8.00	Call	2,501.67000		2.50167	2,582.73000	2.58273	2,501.670	19.64	0.00	0	0.00
R209	On 02/05/2013	Bond Future	8.00	Put	6,759.67000		6.75967	6,717.21000	6.71721	6,759.670	19.64	0.00	0	0.00
R209	On 07/11/2013	Bond Future			8.66679		77.01602	8.65097	77.14230		22.16	0.00	0	0.00
R209	On 07/11/2013	Bond Future	8.81	Call	7,293.07000		7.29307	7,393.02000	7.39302	7,293.070	22.21	0.00	0	0.00
R209	On 07/11/2013	Bond Future	8.81	Put	6,164.56000		6.16456	6,138.23000	6.13823	6,164.560	22.21	0.00	0	0.00
R209	On 07/11/2013	Bond Future	9.50	Call	10,217.25000		10.21725	10,329.72000	10.32972	10,217.250	22.78	0.00	0	0.00
R209	On 07/11/2013	Bond Future	9.50	Put	4,001.38000		4.00138	3,987.57000	3.98757	4,001.380	22.78	0.00	0	180.00
R209	On 07/11/2013	Bond Future	8.79	Call	7,213.23000		7.21323	7,312.74000	7.31274	7,213.230	22.19	0.00	0	0.00
R209	On 07/11/2013	Bond Future	8.79	Put	6,240.76000		6.24076	6,213.99000	6.21399	6,240.760	22.19	0.00	0	0.00
R209	On 07/11/2013	Bond Future	8.80	Call	7,253.11000		7.25311	7,352.84000	7.35284	7,253.110	22.20	0.00	0	0.00
R209	On 07/11/2013	Bond Future	8.80	Put	6,202.56000		6.20256	6,176.01000	6.17601	6,202.560	22.20	0.00	0	0.00
R209	On 31/03/2036	Price Contribution			6.25000		6.25000	6.25000	6.25000			0.00	0	0.00
R209/R157	On 31/03/2036	Price Contribution			100.00000		100.00000	100.00000	100.00000			0.00	0	0.00
R209/R186	On 31/03/2036	Price Contribution			100.00000		100.00000	100.00000	100.00000			0.00	0	0.00
R209/R204	On 31/03/2036	Price Contribution			100.00000		100.00000	100.00000	100.00000			0.00	0	0.00
R209/R208	On 31/03/2036	Price Contribution			100.00000		100.00000	100.00000	100.00000			0.00	0	0.00

Contract Details			Strike	Call / Put	MTM Yield	MarkPrice	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
R210	On 07/02/2013	Bond Future			160.33084	160.33084	160.33406	160.33406			0.00	0	1,264.00
R210	On 07/02/2013	Bond Future	156.99	Call	3,340.84000	3.34084	3,344.06000	3.34406	3,340.840		0.00	0	0.00
R210	On 07/02/2013	Bond Future	156.99	Put	0.00000	0.00000	0.00000	0.00000	0.000		0.00	0	0.00
R210	On 07/02/2013	Bond Future	157.00	Call	3,330.84000	3.33084	3,334.06000	3.33406	3,330.840		0.00	0	0.00
R210	On 07/02/2013	Bond Future	157.00	Put	0.00000	0.00000	0.00000	0.00000	0.000		0.00	0	0.00
R210	On 07/02/2013	Bond Future	157.01	Call	3,320.84000	3.32084	3,324.06000	3.32406	3,320.840		0.00	0	0.00
R210	On 07/02/2013	Bond Future	157.01	Put	0.00000	0.00000	0.00000	0.00000	0.000		0.00	0	0.00
R210	On 02/05/2013	Bond Future			160.50638	160.50638	160.50999	160.50999			0.00	0	7.00
R210	On 02/05/2013	Bond Future	161.14	Call	0.00000	0.00000	0.00000	0.00000	0.000		0.00	0	0.00
R210	On 02/05/2013	Bond Future	161.14	Put	633.62000	0.63362	630.01000	0.63001	633.620		0.00	0	0.00
R210	On 02/05/2013	Bond Future	161.15	Call	0.00000	0.00000	0.00000	0.00000	0.000		0.00	0	0.00
R210	On 02/05/2013	Bond Future	161.15	Put	643.62000	0.64362	640.01000	0.64001	643.620		0.00	0	0.00
R210	On 02/05/2013	Bond Future	161.16	Call	0.00000	0.00000	0.00000	0.00000	0.000		0.00	0	0.00
R210	On 02/05/2013	Bond Future	161.16	Put	653.62000	0.65362	650.01000	0.65001	653.620		0.00	0	0.00
R210	On 31/03/2028	Price Contribution			100.00000	100.00000	100.00000	100.00000			0.00	0	0.00
R211	On 07/02/2013	Bond Future			124.24841	124.24841	124.25583	124.25583			0.00	0	703.00
R211	On 07/02/2013	Bond Future	122.99	Call	1,258.41000	1.25841	1,265.83000	1.26583	1,258.410		0.00	0	0.00
R211	On 07/02/2013	Bond Future	122.99	Put	0.00000	0.00000	0.00000	0.00000	0.000		0.00	0	0.00
R211	On 07/02/2013	Bond Future	123.00	Call	1,248.41000	1.24841	1,255.83000	1.25583	1,248.410		0.00	0	0.00
R211	On 07/02/2013	Bond Future	123.00	Put	0.00000	0.00000	0.00000	0.00000	0.000		0.00	0	0.00
R211	On 07/02/2013	Bond Future	123.01	Call	1,238.41000	1.23841	1,245.83000	1.24583	1,238.410		0.00	0	0.00
R211	On 07/02/2013	Bond Future	123.01	Put	0.00000	0.00000	0.00000	0.00000	0.000		0.00	0	0.00
R211	On 02/05/2013	Bond Future			125.81668	125.81668	125.82433	125.82433			0.00	0	7.00
R211	On 02/05/2013	Bond Future	125.69	Call	126.68000	0.12668	134.33000	0.13433	126.680		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	116.68000	0.11668	124.33000	0.12433	116.680		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

Contract Details			Strike	Call / Put	MTM	Yield	MarkPrice	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
R211	On 02/05/2013	Bond Future	125.71	Call	106.68000		0.10668	114.33000	0.11433	106.680		0.00	0	0.00
R211	On 02/05/2013	Bond Future	125.71	Put	0.00000		0.00000	0.00000	0.00000	0.000		0.00	0	0.00
R211	On 31/01/2017	Price Contribution			100.00000		100.00000	100.00000	100.00000			0.00	0	0.00
R212	On 07/02/2013	Bond Future			129.45651		129.45651	129.46108	129.46108			0.00	0	3,165.00
R212	On 07/02/2013	Bond Future	128.99	Call	466.51000		0.46651	471.08000	0.47108	466.510		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	456.51000		0.45651	461.08000	0.46108	456.510		0.00	0	0.00
R212	On 07/02/2013	Bond Future	129.00	Put	0.00000		0.00000	0.00000	0.00000	0.000		0.00	0	0.00
R212	On 07/02/2013	Bond Future	129.01	Call	446.51000		0.44651	451.08000	0.45108	446.510		0.00	0	0.00
R212	On 07/02/2013	Bond Future	129.01	Put	0.00000		0.00000	0.00000	0.00000	0.000		0.00	0	0.00
R212	On 02/05/2013	Bond Future			131.09062		131.09062	131.09532	131.09532			0.00	0	11.00
R212	On 02/05/2013	Bond Future	131.09	Call	0.62000		0.00062	5.32000	0.00532	0.620		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	0.00000		0.00000	0.00000	0.00000	0.000		0.00	0	0.00
R212	On 02/05/2013	Bond Future	131.10	Put	9.38000		0.00938	4.68000	0.00468	9.380		0.00	0	0.00
R212	On 02/05/2013	Bond Future	131.11	Call	0.00000		0.00000	0.00000	0.00000	0.000		0.00	0	0.00
R212	On 02/05/2013	Bond Future	131.11	Put	19.38000		0.01938	14.68000	0.01468	19.380		0.00	0	0.00
R212	On 31/01/2022	Price Contribution			100.00000		100.00000	100.00000	100.00000			0.00	0	0.00
R213	On 07/02/2013	Bond Future			8.23392		91.69335	8.22446	91.77404		15.90	0.00	0	7,169.00
R213	On 07/02/2013	Bond Future	8.90	Call	6,311.49000		6.31149	6,410.97000	6.41097	6,311.490	16.20	0.00	0	0.00
R213	On 07/02/2013	Bond Future	8.90	Put	890.22000		0.89022	909.01000	0.90901	890.220	16.20	0.00	0	0.00
R213	On 07/02/2013	Bond Future	8.95	Call	6,614.85000		6.61485	6,714.02000	6.71402	6,614.850	16.23	0.00	0	0.00
R213	On 07/02/2013	Bond Future	8.95	Put	806.52000		0.80652	825.00000	0.82500	806.520	16.23	0.00	0	0.00
R213	On 07/02/2013	Bond Future	9.00	Call	6,922.23000		6.92223	7,021.01000	7.02101	6,922.230	16.25	0.00	0	0.00
R213	On 07/02/2013	Bond Future	9.00	Put	729.51000		0.72951	747.60000	0.74760	729.510	16.25	0.00	0	0.00
R213	On 07/02/2013	Bond Future	9.05	Call	7,233.04000		7.23304	7,331.34000	7.33134	7,233.040	16.27	0.00	0	0.00
R213	On 07/02/2013	Bond Future	9.05	Put	658.57000		0.65857	676.18000	0.67618	658.570	16.27	0.00	0	0.00

Contract Details			Strike	Call / Put	MTM	Yield	MarkPrice	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
R213	On 02/05/2013	Bond Future			8.30161		89.27914	8.29191	89.36071		17.25	0.00	0	5.00
R213	On 02/05/2013	Bond Future	7.86	Call	2,612.28000		2.61228	2,678.49000	2.67849	2,612.280	17.10	0.00	0	0.00
R213	On 02/05/2013	Bond Future	7.86	Put	6,440.15000		6.44015	6,424.79000	6.42479	6,440.150	17.10	0.00	0	0.00
R213	On 02/05/2013	Bond Future	7.84	Call	2,550.40000		2.55040	2,615.92000	2.61592	2,550.400	17.09	0.00	0	0.00
R213	On 02/05/2013	Bond Future	7.84	Put	6,557.29000		6.55729	6,541.24000	6.54124	6,557.290	17.09	0.00	0	0.00
R213	On 02/05/2013	Bond Future	7.85	Call	2,581.22000		2.58122	2,647.09000	2.64709	2,581.220	17.10	0.00	0	0.00
R213	On 02/05/2013	Bond Future	7.85	Put	6,498.54000		6.49854	6,482.84000	6.48284	6,498.540	17.10	0.00	0	0.00
R213	On 07/11/2013	Bond Future			8.48169		88.07652	8.47144	88.15970		18.67	0.00	0	0.00
R213	On 07/11/2013	Bond Future	8.61	Call	7,020.54000		7.02054	7,094.24000	7.09424	7,020.540	18.74	0.00	0	0.00
R213	On 07/11/2013	Bond Future	8.61	Put	5,989.08000		5.98908	5,979.60000	5.97960	5,989.080	18.74	0.00	0	0.00
R213	On 07/11/2013	Bond Future	8.59	Call	6,938.80000		6.93880	7,012.21000	7.01221	6,938.800	18.73	0.00	0	0.00
R213	On 07/11/2013	Bond Future	8.59	Put	6,066.94000		6.06694	6,057.17000	6.05717	6,066.940	18.73	0.00	0	0.00
R213	On 07/11/2013	Bond Future	8.60	Call	6,979.62000		6.97962	7,053.18000	7.05318	6,979.620	18.73	0.00	0	0.00
R213	On 07/11/2013	Bond Future	8.60	Put	6,027.90000		6.02790	6,018.28000	6.01828	6,027.900	18.73	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			8.45389		82.11153	8.44440	82.19525			0.00	0	1,714.00
R214	On 07/02/2013	Bond Future	8.59	Call	1,184.68000		1.18468	1,268.40000	1.26840	1,184.680		0.00	0	0.00
R214	On 07/02/2013	Bond Future	8.59	Put	0.00000		0.00000	0.00000	0.00000	0.000		0.00	0	0.00
R214	On 07/02/2013	Bond Future	8.60	Call	1,270.56000		1.27056	1,354.28000	1.35428	1,270.560		0.00	0	0.00
R214	On 07/02/2013	Bond Future	8.60	Put	0.00000		0.00000	0.00000	0.00000	0.000		0.00	0	0.00
R214	On 07/02/2013	Bond Future	8.61	Call	1,356.27000		1.35627	1,439.99000	1.43999	1,356.270		0.00	0	0.00
R214	On 07/02/2013	Bond Future	8.61	Put	0.00000		0.00000	0.00000	0.00000	0.000		0.00	0	0.00
R214/R209	On 28/02/2041	Price Contribution			100.00000		100.00000	100.00000	100.00000			0.00	0	0.00
YUAN/R	On 14/12/2012	Foreign Exchange Future			1.40470		1.40470	1.40120	1.40120		13.37	0.00	0	0.00
YUAN/R	On 14/12/2012	Foreign Exchange Future	1.18	Call	2,267.09290		0.22671	2,232.13510	0.22321	2,267.093	18.10	0.00	0	0.00

Contract Details			Strike	Call / Put	MTM	Yield	MarkPrice	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
YUAN/R	On 14/12/2012	Foreign Exchange Future	1.18	Put	0.09290		0.00001	0.13510	0.00001	0.093	18.10	0.00	0	0.00
YUAN/R	On 14/12/2012	Foreign Exchange Future	1.23	Call	1,767.55970		0.17676	1,732.79980	0.17328	1,767.560	16.46	0.00	0	0.00
YUAN/R	On 14/12/2012	Foreign Exchange Future	1.23	Put	0.55970		0.00006	0.79980	0.00008	0.560	16.46	0.00	0	0.00
YUAN/R	On 14/12/2012	Foreign Exchange Future	1.28	Call	1,270.43230		0.12704	1,236.84520	0.12368	1,270.432	14.92	0.00	0	0.00
YUAN/R	On 14/12/2012	Foreign Exchange Future	1.28	Put	3.43230		0.00034	4.84520	0.00048	3.432	14.92	0.00	0	0.00
YUAN/R	On 14/12/2012	Foreign Exchange Future	1.34	Call	675.99480		0.06760	650.55130	0.06506	675.995	13.11	0.00	0	0.00
YUAN/R	On 14/12/2012	Foreign Exchange Future	1.34	Put	28.99480		0.00290	38.55130	0.00386	28.995	13.11	0.00	0	0.00
YUAN/R	On 14/12/2012	Foreign Exchange Future	1.35	Call	586.83130		0.05868	564.07760	0.05641	586.831	12.82	0.00	0	0.00
YUAN/R	On 14/12/2012	Foreign Exchange Future	1.35	Put	39.83130		0.00398	52.07760	0.00521	39.831	12.82	0.00	0	0.00
YUAN/R	On 18/03/2013	Foreign Exchange Future			1.41200		1.41200	1.40810	1.40810		14.54	0.00	0	0.00
YUAN/R	On 18/03/2013	Foreign Exchange Future	1.30	Call	1,209.79080		0.12098	1,176.34620	0.11763	1,209.791	13.89	0.00	0	0.00
YUAN/R	On 18/03/2013	Foreign Exchange Future	1.30	Put	89.79080		0.00898	95.34620	0.00953	89.791	13.89	0.00	0	0.00
YUAN/R	On 18/03/2013	Foreign Exchange Future	1.31	Call	1,127.63150		0.11276	1,095.63020	0.10956	1,127.631	13.89	0.00	0	0.00
YUAN/R	On 18/03/2013	Foreign Exchange Future	1.31	Put	107.63150		0.01076	114.63020	0.01146	107.631	13.89	0.00	0	0.00
YUAN/R	On 18/03/2013	Foreign Exchange Future	1.29	Call	1,294.31220		0.12943	1,259.60330	0.12596	1,294.312	13.88	0.00	0	0.00
YUAN/R	On 18/03/2013	Foreign Exchange Future	1.29	Put	74.31220		0.00743	78.60330	0.00786	74.312	13.88	0.00	0	0.00

Total for Derivatives : **173,014,713.10** **20,064** **1 476 167.00**

i-Bonds

AA02	On 28/03/2016	Spot Bond			100.19948		12.63397	100.19948	12.60297			0.00	0	0.00
AA03	On 11/05/2015	Spot Bond			111.91291		18.80642	111.91291	18.76030			0.00	0	0.00
AA04	On 22/03/2017	Spot Bond			100.28788		9.73282	100.28788	9.70892			0.00	0	0.00
AA05	On 22/03/2019	Spot Bond			107.66087		10.17567	107.66087	10.15148			0.00	0	51,000,000.00
AB06	On 27/03/2015	Spot Bond			103.39172		21.61366	103.39172	21.56395		335,919,698,280.00		3,249,000	15,333,000.00
AB07	On 07/03/2014	Spot Bond			104.36845		40.38553	104.36845	40.29194			0.00	0	10,720,000.00

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
AB08	On 03/05/2017	Spot Bond	101.36321	9.34764	101.36321	9.32472				0.00	0	0.00
AB09	On 03/05/2017	Spot Bond	113.91613	10.91923	113.91613	10.89207				0.00	0	5,000,000.00
ABCL1	On 22/09/2013	Spot Bond	100.27783	61.83638	100.27783	61.68455				0.00	0	0.00
ABCP11	On 31/03/2013	Spot Bond	211.62296	57.65963	211.62296	57.47332				0.00	0	0.00
ABCP12	On 20/09/2014	Spot Bond	129.44081	24.80387	129.44081	24.73358			1,553,289,720,000.00	12,000,000	3,000,000.00	
ABCP13	On 07/12/2023	Spot Bond	262.36064	4.38189	262.36064	4.36187				0.00	0	0.00
ABFN04	On 25/02/2015	Spot Bond	100.84946	23.32747	100.84946	23.27053				0.00	0	0.00
ABFN05	On 17/03/2014	Spot Bond	100.44837	42.45671	100.44837	42.35230			1,205,380,440,000.00	12,000,000	3,000,000.00	
ABFN06	On 17/03/2016	Spot Bond	100.42180	13.17435	100.42180	13.14196				0.00	0	0.00
ABFN07	On 17/03/2018	Spot Bond	100.43468	8.49150	100.43468	8.47062				0.00	0	0.00
ABFN08	On 17/03/2020	Spot Bond	100.45423	8.01881	100.45423	7.99909				0.00	0	0.00
ABFN09	On 17/03/2026	Spot Bond	100.46712	8.08644	100.46712	8.06655				0.00	0	0.00
ABL10A	On 15/03/2015	Spot Bond	111.10270	23.43726	111.10270	23.38012				0.00	0	3,700,000.00
ABL10B	On 15/03/2015	Spot Bond	103.51808	22.80573	103.51808	22.74812				0.00	0	0.00
ABL11A	On 29/09/2014	Spot Bond	105.34380	28.75651	105.34380	28.68936			421,375,200.00	4,000	4,000.00	
ABL11B	On 29/09/2014	Spot Bond	101.94970	29.59644	101.94970	29.52270				0.00	0	0.00
ABL12B	On 08/03/2015	Spot Bond	101.07971	23.17654	101.07971	23.11923				0.00	0	0.00

Contract Details	Strike	Call / Put	MTM Yield	MarkPrice	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
ABL13	On 11/10/2016	Spot Bond	99.99989	11.78619	99.99989	11.75764			0.00	0	0.00
ABL14	On 09/10/2015	Spot Bond	100.00000	11.68050	100.00000	11.59283			0.00	0	0.00
ABL15	On 09/10/2017	Spot Bond	100.00000	2.92012	100.00000	2.89821			0.00	0	0.00
ABL7	On 18/02/2013	Spot Bond	103.66357	83.41804	103.66357	83.23188			0.00	0	0.00
ABL8A	On 19/09/2013	Spot Bond	107.24687	56.50354	107.24687	56.36967		60,058,247,200.00		560,000	1,619,000.00
ABL8B	On 19/09/2013	Spot Bond	102.43496	62.71033	102.43496	62.55340			0.00	0	0.00
ABL9	On 19/02/2013	Spot Bond	100.00000	101.11963	100.00000	100.84852			0.00	0	0.00
ABLC04	On 15/02/2013	Spot Bond	100.00000	79.86871	100.00000	99.81785			0.00	0	0.00
ABLC07	On 15/02/2013	Spot Bond	100.85053	81.91725	100.85053	99.45488			0.00	0	0.00
ABLI01	On 31/03/2013	Spot Bond	211.08307	57.72456	211.08307	57.53830		168,866,456,000.00		800,000	400,000.00
ABLI02	On 08/05/2014	Spot Bond	133.30786	32.19994	133.30786	32.10662		133,307,860,000.00		1,000,000	500,000.00
ABLI03	On 15/03/2015	Spot Bond	119.08892	18.03219	119.08892	17.98425			0.00	0	0.00
ABLI04	On 11/10/2016	Spot Bond	109.87287	7.74322	109.87287	7.72388			0.00	0	0.00
ABLS2A	On 13/07/2016	Spot Bond	118.65286	20.79867	118.65286	20.74609			0.00	0	0.00
ABLS2B	On 13/07/2016	Spot Bond	99.88052	15.72595	99.88052	15.68790			0.00	0	0.00
ABLS3	On 31/03/2018	Spot Bond	100.32050	11.62814	100.32050	11.59990			0.00	0	0.00
ABLS4	On 29/03/2019	Spot Bond	100.26386	11.09780	100.26386	11.07055			0.00	0	0.00
ABLS5	On 29/06/2019	Spot Bond	100.35503	10.88784	100.35503	10.85336			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM Yield	MarkPrice	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
ABLS11	On 29/06/2019	Spot Bond	104.30633	6.38195	104.30633	6.36681			0.00	0	0.00
ABN03U	On 12/03/2015	Spot Bond	100.00000	24.12333	100.00000	23.99497			0.00	0	0.00
ABN05	On 18/04/2021	Spot Bond	158.84518	2.95632	158.84518	2.94660			0.00	0	0.00
ABN07	On 13/06/2015	Spot Bond	152.12037	12.56219	152.12037	12.52242			0.00	0	0.00
ABN09	On 27/06/2023	Spot Bond	164.13952	4.33324	164.13952	4.31871			0.00	0	0.00
ABN13	On 04/03/2013	Spot Bond	141.35498	100.34882	141.35498	100.06822			0.00	0	0.00
ABN14	On 10/10/2033	Spot Bond	161.61787	2.84004	161.61787	2.83059			0.00	0	0.00
ABN17	On 31/03/2013	Spot Bond	211.55410	57.66790	211.55410	57.48160			0.00	0	0.00
ABN23	On 31/03/2013	Spot Bond	211.63281	57.65845	211.63281	57.47214			0.00	0	0.00
ABN32	On 31/03/2013	Spot Bond	100.00000	75.13099	100.00000	74.98133			0.00	0	0.00
ABN33	On 29/01/2018	Spot Bond	69.59203	6.39681	69.59203	6.38759			0.00	0	0.00
ABN34	On 29/01/2018	Spot Bond	69.59203	6.39681	69.59203	6.38759			0.00	0	0.00
ABN35	On 04/03/2013	Spot Bond	100.66669	97.01989	100.66669	96.76430			0.00	0	0.00
ABN37	On 07/07/2016	Spot Bond	84.61000	10.72850	84.61000	10.71050			0.00	0	0.00
ABN38	On 17/08/2015	Spot Bond	93.01000	16.35602	93.01000	16.32658			0.00	0	0.00
ABN39	On 21/09/2016	Spot Bond	100.38164	11.55106	100.38164	11.52267			0.00	0	0.00
ABN40	On 29/09/2015	Spot Bond	95.94000	14.49595	95.94000	14.46926			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM Yield	MarkPrice	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
ABN41	On 01/10/2014	Spot Bond	100.00000	27.23035	100.00000	27.17869			0.00	0	0.00
ABN42	On 16/11/2015	Spot Bond	94.42000	13.58243	94.42000	13.55743			0.00	0	0.00
ABN44	On 14/12/2015	Spot Bond	95.33000	12.71365	95.33000	12.69002			0.00	0	0.00
ABN45	On 23/02/2016	Spot Bond	89.17000	27.02516	89.17000	26.97721			0.00	0	0.00
ABN46	On 23/03/2016	Spot Bond	92.44000	25.04737	92.44000	25.00162			0.00	0	0.00
ABN47	On 05/04/2017	Spot Bond	100.10161	9.65024	100.10161	9.62009			0.00	0	0.00
ABN48	On 13/04/2017	Spot Bond	99.93416	9.48915	99.93416	9.45954			0.00	0	0.00
ABN49	On 12/04/2016	Spot Bond	90.18000	24.50930	90.18000	24.46532			0.00	0	0.00
ABN50	On 21/12/2014	Spot Bond	122.92857	20.43812	122.92857	20.39980			0.00	0	0.00
ABN51	On 09/09/2015	Spot Bond	111.67000	17.90795	111.67000	17.88619			0.00	0	0.00
ABN52	On 18/05/2016	Spot Bond	97.51000	20.77858	97.51000	20.73912			0.00	0	0.00
ABN53	On 01/06/2016	Spot Bond	95.63000	20.39326	95.63000	20.35507			0.00	0	0.00
ABN54	On 14/06/2016	Spot Bond	97.02000	19.68700	97.02000	19.64975			0.00	0	0.00
ABN55	On 27/06/2017	Spot Bond	100.23447	7.99330	100.23447	7.96802			0.00	0	0.00
ABN56	On 15/09/2015	Spot Bond	119.76186	19.42622	119.76186	19.37593			0.00	0	0.00
ABN57	On 05/07/2013	Spot Bond	94.20000	69.15612	94.20000	69.03049			0.00	0	0.00
ABN58	On 16/07/2017	Spot Bond	99.90991	9.71280	99.90991	9.67012			0.00	0	0.00
ABN59	On 20/07/2016	Spot Bond	94.15000	17.86349	94.15000	17.83042			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM Yield	MarkPrice	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
ABN60	On 23/08/2016	Spot Bond	94.84000	16.65100	94.84000	16.62000			0.00	0	0.00
ABN61	On 31/01/2025	Spot Bond	99.13676	2.82502	99.13676	2.81191			0.00	0	0.00
ABN62	On 31/03/2028	Spot Bond	143.60519	2.07590	143.60519	2.06974			0.00	0	0.00
ABN63	On 07/12/2033	Spot Bond	186.40405	3.05479	186.40405	3.03300			0.00	0	0.00
ABN64	On 12/10/2015	Spot Bond	100.00000	13.26444	100.00000	13.23906			0.00	0	0.00
ABN65	On 05/07/2013	Spot Bond	100.00000	64.36657	100.00000	64.24445			0.00	0	0.00
ABS10	On 17/03/2018	Spot Bond	111.64771	11.02675	111.64771	10.99976		246,741,439,100.00	2,210,000	6,016,000.00	
ABS5	On 01/05/2015	Spot Bond	108.15845	18.92810	108.15845	18.88295		237,840,431,550.00	2,199,000	5,721,000.00	
ABS6	On 01/06/2020	Spot Bond	102.54996	11.84464	102.54996	11.81789		165,310,535,520.00	1,612,000	8,504,000.00	
ABS7	On 11/09/2026	Spot Bond	94.96915	10.65564	94.96915	10.63279		0.00	0	0.00	
ABS9	On 17/03/2016	Spot Bond	108.39757	15.03019	108.39757	14.99427		0.00	0	0.00	
ABS11	On 11/06/2014	Spot Bond	122.68013	31.29910	122.68013	31.21488		0.00	0	0.00	
ABS11	On 11/06/2014	Spot Bond	4.00000	120.42508	4.00000	120.40233		0.00	0	0.00	
ABS12	On 07/12/2023	Spot Bond	266.98405	4.34387	266.98405	4.32378		0.00	0	0.00	
ABS13	On 31/01/2017	Spot Bond	120.37770	5.03814	120.37770	5.02485		0.00	0	0.00	
ABS14	On 31/01/2022	Spot Bond	121.95151	3.28435	121.95151	3.27561		0.00	0	0.00	
ACL001	On 31/07/2013	Spot Bond	99.40204	56.45972	99.40204	56.32367		0.00	0	0.00	
ACL017	On 20/03/2013	Spot Bond	100.37243	92.65175	100.37243	92.41934		0.00	0	0.00	

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
ACL019	On 20/06/2013	Spot Bond	100.40649	62.52353	100.40649	62.36984				0.00	0	0.00
ACL01U	On 30/06/2015	Spot Bond	100.00000	20.43699	100.00000	20.38748				0.00	0	0.00
ACL020	On 31/08/2013	Spot Bond	100.91878	66.21239	100.91878	66.04890				0.00	0	0.00
ACL024	On 20/04/2013	Spot Bond	99.79614	86.31492	99.79614	86.11683				0.00	0	0.00
ACL025	On 31/08/2013	Spot Bond	100.91878	66.21239	100.91878	66.04890				0.00	0	0.00
ACL026	On 08/05/2013	Spot Bond	101.24381	82.47652	101.24381	82.29302				0.00	0	0.00
ACL027	On 20/05/2013	Spot Bond	107.32702	74.88668	107.32702	74.71204				0.00	0	0.00
ACL028	On 15/09/2015	Spot Bond	108.29483	21.97240	108.29483	21.91993				0.00	0	0.00
ACL029	On 20/08/2015	Spot Bond	101.29798	20.49972	101.29798	20.44949				0.00	0	0.00
ACL033	On 20/08/2015	Spot Bond	101.33324	20.77023	101.33324	20.71931				0.00	0	0.00
ACL036	On 20/08/2015	Spot Bond	101.83296	24.59974	101.83296	24.53917				0.00	0	0.00
ACL039	On 20/09/2013	Spot Bond	100.38145	62.28467	100.38145	62.13161				0.00	0	0.00
ACL041	On 20/09/2013	Spot Bond	100.37804	62.25209	100.37804	62.09911				0.00	0	0.00
ACL042	On 20/08/2015	Spot Bond	101.26271	20.22910	101.26271	20.17955				0.00	0	0.00
ACL047	On 22/10/2018	Spot Bond	53.29666	7.92507	53.29666	7.91580				0.00	0	0.00
ACL053	On 29/01/2013	Spot Bond	100.00000	84.35959	100.00000	84.16830				0.00	0	0.00
ACL054	On 29/01/2013	Spot Bond	100.00000	84.35959	100.00000	84.16830				0.00	0	0.00

Contract Details	Strike	Call / Put	MTM Yield	MarkPrice	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
ACL068	On 22/02/2014	Spot Bond	100.96976	45.73967	100.96976	45.62790			0.00	0	0.00
ACL070	On 31/12/2013	Spot Bond	100.25039	42.26389	100.25039	42.16127			0.00	0	0.00
ACL071	On 20/06/2015	Spot Bond	100.00000	16.55661	100.00000	16.52520			0.00	0	0.00
ACL073	On 20/09/2015	Spot Bond	100.00000	13.90258	100.00000	13.87620			0.00	0	0.00
ACL074	On 20/09/2015	Spot Bond	100.00000	13.90258	100.00000	13.87620			0.00	0	0.00
ACL075	On 20/09/2013	Spot Bond	100.42346	62.68639	100.42346	62.53228			0.00	0	0.00
ACL076	On 20/09/2015	Spot Bond	100.44432	17.75698	100.44432	17.71332			0.00	0	0.00
ACL077	On 20/09/2015	Spot Bond	100.49129	18.61248	100.49129	18.56669			0.00	0	0.00
ACL078	On 20/09/2015	Spot Bond	100.42335	17.37544	100.42335	17.33273			0.00	0	0.00
ACL080	On 20/09/2015	Spot Bond	100.43752	17.63325	100.43752	17.58989			0.00	0	0.00
ACL081	On 20/09/2015	Spot Bond	100.44375	17.74667	100.44375	17.70303			0.00	0	0.00
ACL082	On 30/07/2017	Spot Bond	101.50954	11.62230	101.50954	11.59641			0.00	0	0.00
ACL083	On 30/07/2017	Spot Bond	101.50954	11.62230	101.50954	11.59641			0.00	0	0.00
ACL084	On 30/07/2017	Spot Bond	101.51908	11.68265	101.51908	11.65662			0.00	0	0.00
ACL085	On 20/12/2015	Spot Bond	100.41204	13.89008	100.41204	13.85594			0.00	0	0.00
ACL086	On 30/07/2017	Spot Bond	101.51908	11.68265	101.51908	11.65662			0.00	0	0.00
ACL087	On 30/07/2017	Spot Bond	101.49999	11.56195	101.49999	11.53619			0.00	0	0.00
ACL088	On 20/12/2015	Spot Bond	78.26156	33.34541	78.26156	33.29278			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM Yield	MarkPrice	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
ACL089	On 20/12/2014	Spot Bond	100.40403	22.16484	100.40403	22.11036			0.00	0	0.00
ACL090	On 20/12/2012	Spot Bond	100.37805	92.69644	100.37805	92.46448			0.00	0	0.00
ACL091	On 20/12/2013	Spot Bond	100.39793	42.71621	100.39793	42.61122			0.00	0	0.00
ACL092	On 26/12/2015	Spot Bond	100.28977	13.60541	100.28977	13.57200			0.00	0	0.00
ACL093	On 20/12/2013	Spot Bond	100.39793	42.71621	100.39793	42.61122			0.00	0	0.00
ACL094	On 20/12/2012	Spot Bond	100.37805	92.69644	100.37805	92.46448			0.00	0	0.00
ACL095	On 20/12/2018	Spot Bond	100.42907	8.82212	100.42907	8.80043			0.00	0	0.00
ACL096	On 20/06/2020	Spot Bond	100.44304	8.81572	100.44304	8.79404			0.00	0	0.00
ACL097	On 20/12/2025	Spot Bond	100.44869	8.82810	100.44869	8.80639			0.00	0	0.00
ACL098	On 20/12/2025	Spot Bond	100.43737	8.60041	100.43737	8.57926			0.00	0	0.00
ACL099	On 20/12/2013	Spot Bond	100.36953	42.34103	100.36953	42.23699			0.00	0	0.00
ACL100	On 20/12/2017	Spot Bond	100.41205	9.05436	100.41205	9.03211			0.00	0	0.00
ACL101	On 18/01/2013	Spot Bond	99.88150	86.47413	99.88150	86.27323			0.00	0	0.00
ACL102	On 12/07/2013	Spot Bond	99.98291	59.09084	99.98291	58.94771			0.00	0	0.00
ACL103	On 18/01/2013	Spot Bond	99.88150	86.47413	99.88150	86.27323			0.00	0	0.00
ACL104	On 20/12/2019	Spot Bond	108.24656	10.80648	108.24656	10.77807			0.00	0	930,000.00
ACL114	On 20/03/2014	Spot Bond	100.37811	42.45357	100.37811	42.34924			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM Yield	MarkPrice	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
ACL115	On 31/01/2014	Spot Bond	104.10799	44.22254	104.10799	44.12195			0.00	0	0.00
ACL116	On 31/01/2014	Spot Bond	101.33364	38.20612	101.33364	38.11247			0.00	0	0.00
ACL118	On 26/01/2021	Spot Bond	101.54682	7.61216	101.54682	7.59347			0.00	0	0.00
ACL120	On 26/01/2021	Spot Bond	102.38458	7.56037	102.38458	7.54167			0.00	0	0.00
ACL122	On 20/06/2016	Spot Bond	100.00000	8.27831	100.00000	8.26260			0.00	0	0.00
ACL123	On 27/01/2014	Spot Bond	101.42788	38.62040	101.42788	38.52566			0.00	0	0.00
ACL124	On 09/06/2018	Spot Bond	100.00000	4.69519	100.00000	4.68481			0.00	0	0.00
ACL125	On 20/09/2017	Spot Bond	100.00000	4.47243	100.00000	4.46242			0.00	0	0.00
ACL126	On 20/09/2016	Spot Bond	71.11496	12.66602	71.11496	12.64739			0.00	0	0.00
ACL127	On 20/09/2021	Spot Bond	132.65083	2.50919	132.65083	2.50215			0.00	0	0.00
ACL128	On 20/09/2021	Spot Bond	132.65812	2.60611	132.65812	2.59879			0.00	0	0.00
ACL129	On 20/09/2021	Spot Bond	100.42332	8.35691	100.42332	8.33637			0.00	0	0.00
ACL130	On 18/08/2014	Spot Bond	100.93790	30.48550	100.93790	30.41103			0.00	0	0.00
ACL131	On 18/08/2014	Spot Bond	100.93790	30.48550	100.93790	30.41103			0.00	0	0.00
ACL132	On 27/01/2014	Spot Bond	101.42788	38.62040	101.42788	38.52566			0.00	0	0.00
ACL133	On 26/08/2014	Spot Bond	100.82870	31.64408	100.82870	31.56685			0.00	0	0.00
ACL134	On 20/09/2014	Spot Bond	100.40912	30.28889	100.40912	30.21444			0.00	0	0.00
ACL135	On 20/09/2014	Spot Bond	100.40572	30.23575	100.40572	30.16143			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
ACL136	On 20/09/2021	Spot Bond	101.67963	8.11651	101.67963	8.09633				0.00	0	0.00
ACL137	On 02/09/2016	Spot Bond	100.74141	12.24226	100.74141	12.21207				0.00	0	0.00
ACL138	On 20/09/2021	Spot Bond	101.67956	8.10521	101.67956	8.08507				0.00	0	0.00
ACL139	On 30/07/2017	Spot Bond	102.34980	11.32586	102.34980	11.30046				0.00	0	0.00
ACL140	On 20/12/2012	Spot Bond	100.42347	92.87519	100.42347	92.64269				0.00	0	0.00
ACL141	On 30/07/2017	Spot Bond	102.41855	11.37807	102.41855	11.35253				0.00	0	0.00
ACL142	On 20/12/2014	Spot Bond	100.57096	22.20438	100.57096	22.14972				0.00	0	1,000,000.00
ACL143	On 20/12/2016	Spot Bond	100.76241	11.01821	100.76241	10.99104				0.00	0	0.00
ACL144	On 20/12/2016	Spot Bond	100.26297	10.36620	100.26297	10.34075				0.00	0	0.00
ACL145	On 20/12/2021	Spot Bond	100.42504	8.37593	100.42504	8.35533				0.00	0	0.00
ACL146	On 30/11/2013	Spot Bond	101.60514	50.69865	101.60514	50.57270				0.00	0	0.00
ACL149	On 20/03/2014	Spot Bond	100.61305	41.91853	100.61305	41.83416				0.00	0	0.00
ACL150	On 20/03/2014	Spot Bond	100.35023	41.79578	100.35023	41.71186				0.00	0	0.00
ACL151	On 20/03/2017	Spot Bond	100.41612	10.19066	100.41612	10.17018				0.00	0	0.00
ACL152	On 08/02/2014	Spot Bond	101.07263	37.11148	101.07263	37.02071				0.00	0	0.00
ACL153	On 20/03/2015	Spot Bond	100.37072	21.08965	100.37072	21.04730				0.00	0	0.00
ACL154	On 20/03/2015	Spot Bond	100.36105	20.92829	100.36105	20.88626				0.00	0	0.00

Contract Details	Strike	Call / Put	MTM Yield	MarkPrice	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
ACL155	On 20/03/2015	Spot Bond	100.37982	21.24150	100.37982	21.19884			0.00	0	0.00
ACL156	On 20/03/2017	Spot Bond	100.41498	10.16901	100.41498	10.14858			0.00	0	0.00
ACL157	On 20/03/2017	Spot Bond	100.39511	9.79008	100.39511	9.77042			0.00	0	0.00
ACL158	On 20/03/2015	Spot Bond	100.37243	21.11812	100.37243	21.07571			0.00	0	0.00
ACL159	On 20/03/2015	Spot Bond	100.37868	21.22252	100.37868	21.17989		1,204,544,160,000.00	12,000,000	6,000,000.00	
ACL161	On 20/03/2022	Spot Bond	100.58046	11.15269	100.58046	11.13489			0.00	0	0.00
ACL162	On 20/09/2015	Spot Bond	100.38479	15.55454	100.38479	15.52329			0.00	0	0.00
ACL163	On 20/03/2015	Spot Bond	100.37527	21.16557	100.37527	21.12307			0.00	0	0.00
ACL164	On 20/06/2014	Spot Bond	100.52552	32.10328	100.52552	32.02429			0.00	0	0.00
ACL165	On 20/06/2017	Spot Bond	100.96473	21.03049	100.96473	20.97855			0.00	0	0.00
ACL166	On 20/03/2014	Spot Bond	100.34943	42.20936	100.34943	42.10567			0.00	0	0.00
ACL167	On 20/06/2019	Spot Bond	109.48099	10.05272	109.48099	10.03564			0.00	0	0.00
ACL168	On 20/06/2017	Spot Bond	100.41322	9.62328	100.41322	9.59962			0.00	0	0.00
ACL169	On 20/06/2017	Spot Bond	103.04527	3.68325	103.04527	3.67702			0.00	0	0.00
ACL170	On 20/03/2015	Spot Bond	100.37811	21.71669	100.37811	21.66332			0.00	0	0.00
ACL171	On 30/11/2012	Spot Bond	100.00000	100.85286	100.00000	100.58816			0.00	0	0.00
ACL172	On 20/06/2015	Spot Bond	100.37910	16.57079	100.37910	16.53007			0.00	0	0.00
ACL173	On 20/06/2017	Spot Bond	100.39881	9.54619	100.39881	9.52273			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
ACL174	On 20/06/2019	Spot Bond	100.41280	8.56748	100.41280	8.54642				0.00	0	0.00
ACL175	On 20/06/2019	Spot Bond	100.38479	7.99957	100.38479	7.97991				0.00	0	0.00
ACL176	On 30/11/2012	Spot Bond	100.00000	100.90329	100.00000	100.63845				0.00	0	0.00
ACL177	On 20/09/2013	Spot Bond	100.37751	61.04681	100.37751	60.85349				0.00	0	0.00
ACL178	On 20/09/2014	Spot Bond	100.41000	30.09183	100.41000	29.99652				0.00	0	0.00
ACL179	On 30/11/2012	Spot Bond	100.00000	100.49507	100.00000	100.23130				0.00	0	0.00
ACL180	On 20/06/2015	Spot Bond	100.39600	16.73813	100.39600	16.68512				0.00	0	0.00
ACL181	On 20/06/2017	Spot Bond	100.42679	9.42574	100.42679	9.39588				0.00	0	0.00
ACL182	On 20/06/2017	Spot Bond	100.39881	8.92360	100.39881	8.89533				0.00	0	0.00
ACL183	On 20/06/2019	Spot Bond	100.41560	7.83949	100.41560	7.81466				0.00	0	0.00
ACL184	On 20/09/2017	Spot Bond	100.40776	9.08432	100.40776	9.05554				0.00	0	0.00
ACL185	On 20/09/2022	Spot Bond	101.11287	7.41011	101.11287	7.38650				0.00	0	0.00
ACL186	On 20/09/2016	Spot Bond	100.39293	4.31965	100.39293	4.30597				0.00	0	0.00
ACL187	On 20/09/2020	Spot Bond	100.41672	0.13504	100.41672	0.13462				0.00	0	0.00
ACL188	On 20/09/2020	Spot Bond	100.42399	0.13499	100.42399	0.13456				0.00	0	0.00
ACL189	On 20/09/2013	Spot Bond	100.31940	56.85739	100.31940	56.60115				0.00	0	0.00
ACL190	On 20/09/2013	Spot Bond	100.32262	56.85655	100.32262	56.60030				0.00	0	0.00

Contract Details	Strike	Call / Put	MTM Yield	MarkPrice	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
ACL191	On 20/09/2015	Spot Bond	100.00000	10.62092	100.00000	10.55587			0.00	0	0.00
ACL192	On 20/12/2015	Spot Bond	100.00000	7.08061	100.00000	7.03724			0.00	0	0.00
ACL193	On 20/09/2022	Spot Bond	100.00000	0.03601	100.00000	0.03578			0.00	0	0.00
ACL194	On 20/09/2022	Spot Bond	100.00000	0.03601	100.00000	0.03578			0.00	0	0.00
ACL195	On 20/06/2017	Spot Bond	100.00000	2.04512	100.00000	2.03111			0.00	0	0.00
ACL196	On 20/12/2017	Spot Bond	100.00000	1.35195	100.00000	1.34237			0.00	0	0.00
ACL197	On 20/06/2017	Spot Bond	100.00000	2.00965	100.00000	1.99489			0.00	0	0.00
ACL198	On 20/06/2017	Spot Bond	100.00000	1.88411	100.00000	1.86683			0.00	0	0.00
ACL199	On 20/06/2017	Spot Bond	100.00000	1.79056	100.00000	1.77156		5,000,000,000,000.00	50,000,000	50,000,000.00	
ADB01S	On 14/12/2012	Spot Bond	103.90964	96.54907	103.90964	96.29584			0.00	0	0.00
ADB02S	On 14/12/2012	Spot Bond	103.89068	96.52270	103.89068	96.26958			0.00	0	0.00
ADB03S	On 09/04/2013	Spot Bond	102.86773	74.37248	102.86773	74.22399			0.00	0	0.00
AER01U	On 18/11/2016	Spot Bond	100.00000	2.79434	100.00000	2.78757			0.00	0	0.00
AHF1A1	On 21/11/2014	Spot Bond	100.89131	23.11942	100.89131	23.06296			0.00	0	0.00
AHF1B1	On 21/11/2014	Spot Bond	100.99451	23.88435	100.99451	23.82597			0.00	0	0.00
AHF1C1	On 21/11/2014	Spot Bond	101.06323	24.39387	101.06323	24.33421			0.00	0	0.00
AHF2A1	On 18/10/2015	Spot Bond	100.00000	21.67937	100.00000	21.51665			0.00	0	0.00
AHF2B1	On 18/10/2015	Spot Bond	100.00000	22.90728	100.00000	22.73534			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM Yield	MarkPrice	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
AHF2C1	On 18/10/2015	Spot Bond	100.00000	24.54449	100.00000	24.36026			0.00	0	0.00
AIR01	On 15/03/2019	Spot Bond	104.59347	9.89872	104.59347	9.87573		110,241,517,380.00		1,054,000	4,801,000.00
AIR02	On 30/04/2023	Spot Bond	122.89930	9.91652	122.89930	9.89045			0.00	0	0.00
AIR02U	On 05/10/2014	Spot Bond	100.00000	31.47875	100.00000	31.40250			0.00	0	0.00
AIR03	On 09/03/2016	Spot Bond	113.22249	15.94354	113.22249	15.90408		81,973,082,760.00		724,000	9,320,000.00
AIR03U	On 26/10/2014	Spot Bond	100.00000	30.12625	100.00000	30.05326			0.00	0	0.00
AIR04U	On 26/10/2029	Spot Bond	100.00000	12.11819	100.00000	12.09122			0.00	0	0.00
AIRL01	On 30/04/2028	Spot Bond	151.06546	3.32879	151.06546	3.31824			0.00	0	0.00
AIRL02	On 18/02/2014	Spot Bond	125.57279	33.60183	125.57279	33.51296		75,343,674,000.00		600,000	300,000.00
ANG01	On 14/01/2013	Spot Bond	100.00000	85.88235	100.00000	85.68075			0.00	0	0.00
ANG02	On 11/10/2013	Spot Bond	100.00000	45.67780	100.00000	45.33495			0.00	0	0.00
BAW10	On 01/10/2016	Spot Bond	100.26923	11.00754	100.26923	10.98081			0.00	0	35,000,000.00
BAW11	On 01/10/2018	Spot Bond	108.77896	10.58274	108.77896	10.55752			0.00	0	0.00
BAW12	On 17/04/2015	Spot Bond	99.90066	20.66354	99.90066	20.59909			0.00	0	0.00
BAW13	On 17/04/2017	Spot Bond	99.89602	9.69755	99.89602	9.66730			0.00	0	0.00
BAW14U	On 01/01/2014	Spot Bond	100.00000	41.54005	100.00000	41.41035			0.00	0	0.00
BAW2	On 02/10/2015	Spot Bond	112.73330	18.36634	112.73330	18.32128		225,466,600.00		2,000	2,000.00

Contract Details	Strike	Call / Put	MTM Yield	MarkPrice	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
BAW3	On 02/10/2017	Spot Bond	100.19041	9.99494	100.19041	9.97068			0.00	0	0.00
BAW4	On 15/09/2013	Spot Bond	100.45105	63.17170	100.45105	63.01636			0.00	0	0.00
BAW5	On 15/09/2013	Spot Bond	102.32887	55.55056	102.32887	55.42389			0.00	0	0.00
BAW6	On 02/10/2014	Spot Bond	100.17231	29.36452	100.17231	29.29328			0.00	0	0.00
BAW7	On 02/10/2014	Spot Bond	103.90134	28.30743	103.90134	28.24244			0.00	0	0.00
BAW8	On 02/10/2017	Spot Bond	108.14051	11.54182	108.14051	11.51444			0.00	0	0.00
BAW9	On 03/02/2014	Spot Bond	101.25961	37.88265	101.25961	37.78985			0.00	0	0.00
BAYA01	On 31/03/2016	Spot Bond	104.66313	18.28534	104.66313	18.23920			0.00	0	0.00
BAYA02	On 30/06/2013	Spot Bond	100.27024	62.52268	100.27024	62.37085			0.00	0	0.00
BAYA04	On 30/09/2015	Spot Bond	102.35861	20.68443	102.35861	20.63327			0.00	0	0.00
BAYA05	On 30/09/2015	Spot Bond	102.28416	20.67436	102.28416	20.62326			0.00	0	0.00
BAYA06	On 30/09/2016	Spot Bond	100.27011	14.47866	100.27011	14.44350			0.00	0	0.00
BAYA07	On 31/12/2015	Spot Bond	102.23278	17.61868	102.23278	17.57515			0.00	0	0.00
BAYA08	On 31/12/2017	Spot Bond	103.79822	13.51941	103.79822	13.48555			0.00	0	0.00
BAYA09	On 31/12/2015	Spot Bond	100.27685	16.72699	100.27685	16.68636			0.00	0	0.00
BAYA10	On 31/12/2015	Spot Bond	100.27685	16.72699	100.27685	16.68636			0.00	0	0.00
BAYA11	On 31/03/2016	Spot Bond	100.27691	16.72698	100.27691	16.68635			0.00	0	0.00
BAYA12	On 31/03/2016	Spot Bond	101.50925	17.41678	101.50925	17.37402			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
BAYA13	On 31/03/2016	Spot Bond	102.45999	18.30276	102.45999	18.25745				0.00	0	0.00
BAYA14	On 30/09/2015	Spot Bond	102.35861	20.68443	102.35861	20.63327				0.00	0	0.00
BAYA15	On 30/06/2016	Spot Bond	102.86494	15.78286	102.86494	15.74365				0.00	0	0.00
BAYA16	On 30/09/2016	Spot Bond	102.39307	12.13993	102.39307	12.10989				0.00	0	0.00
BAYA17	On 30/09/2016	Spot Bond	100.26206	14.15730	100.26206	14.12293				0.00	0	0.00
BAYA18	On 31/12/2016	Spot Bond	100.25556	12.88411	100.25556	12.85283				0.00	0	0.00
BAYA19	On 31/12/2016	Spot Bond	100.25556	12.88411	100.25556	12.85283				0.00	0	0.00
BAYA20	On 30/09/2014	Spot Bond	100.24109	31.29343	100.24109	31.21746				0.00	0	0.00
BAYA21	On 31/03/2013	Spot Bond	100.18420	90.38706	100.18420	90.16890				0.00	0	0.00
BAYA22	On 30/09/2015	Spot Bond	100.00000	19.21060	100.00000	19.16406				0.00	0	0.00
BAYA23	On 30/06/2017	Spot Bond	100.92479	15.46249	100.92479	15.41383				0.00	0	0.00
BAYA24	On 30/06/2017	Spot Bond	100.32752	16.31724	100.32752	16.26616				0.00	0	0.00
BAYA25	On 30/06/2017	Spot Bond	99.23300	14.03147	99.23300	13.98796				0.00	0	0.00
BAYA26	On 30/09/2017	Spot Bond	99.11456	1.83794	99.11456	1.83225				0.00	0	0.00
BAYA27	On 30/09/2017	Spot Bond	100.00000	2.11917	100.00000	2.10975				0.00	0	0.00
BAYA28	On 30/09/2013	Spot Bond	100.18154	54.26253	100.18154	54.02093				0.00	0	0.00
BAYA29	On 31/12/2015	Spot Bond	100.00000	7.01229	100.00000	6.97811				0.00	0	0.00

Contract Details	Strike	Call / Put	MTM Yield	MarkPrice	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
BAYB02	On 31/03/2016	Spot Bond	104.64060	21.35369	104.64060	21.29981			0.00	0	0.00
BAYB03	On 31/12/2016	Spot Bond	103.89800	18.48039	103.89800	18.43407			0.00	0	0.00
BAYB04	On 31/03/2017	Spot Bond	102.66503	17.52440	102.66503	17.48093			0.00	0	0.00
BAYB05	On 30/06/2019	Spot Bond	100.33517	16.99742	100.33517	16.94420			0.00	0	0.00
BAYC1U	On 31/12/2016	Spot Bond	100.00000	5.72856	100.00000	5.71772			0.00	0	0.00
BAYD1U	On 30/06/2035	Spot Bond	100.00000	20.89605	100.00000	20.84544			0.00	0	0.00
BAYD2U	On 30/06/2035	Spot Bond	100.00000	19.01776	100.00000	18.97168			0.00	0	0.00
BAYD3U	On 30/06/2035	Spot Bond	100.00000	11.73936	100.00000	11.71092			0.00	0	0.00
BAYD4U	On 30/06/2035	Spot Bond	100.00000	11.73936	100.00000	11.71092			0.00	0	0.00
BAYD5U	On 30/06/2035	Spot Bond	100.00000	14.19344	100.00000	14.15906			0.00	0	0.00
BAYD6U	On 30/06/2035	Spot Bond	100.00000	12.29837	100.00000	12.26858			0.00	0	0.00
BCJ01	On 10/03/2013	Spot Bond	100.44416	87.87557	100.44416	87.45145			0.00	0	0.00
BCP1	On 30/09/2014	Spot Bond	100.27701	32.29119	100.27701	32.21190			0.00	0	0.00
BCP2	On 30/09/2015	Spot Bond	100.28373	20.10288	100.28373	20.05353			0.00	0	0.00
BCP62U	On 16/11/2012	Spot Bond	100.00000	99.72678	100.00000	99.45504			0.00	0	0.00
BCP63U	On 07/12/2012	Spot Bond	100.00000	94.31525	100.00000	94.07216			0.00	0	0.00
BCP64U	On 24/01/2013	Spot Bond	100.00000	83.90805	100.00000	83.71560			0.00	0	0.00
BD0202	On 31/12/2018	Spot Bond	165.86185	2.82934	165.86185	2.82007			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
BD0205	On 28/04/2028	Spot Bond	134.98268	8.64534	134.98268	8.62513				0.00	0	0.00
BD0206	On 02/03/2028	Spot Bond	135.23863	9.88846	135.23863	9.86531				0.00	0	0.00
BD0302	On 18/04/2028	Spot Bond	98.54987	8.76368	98.54987	8.74442				0.00	0	0.00
BD310A	On 08/05/2014	Spot Bond	101.43384	38.39279	101.43384	38.29858				0.00	0	0.00
BD310B	On 03/07/2013	Spot Bond	100.16538	60.83852	100.16538	60.69092				0.00	0	0.00
BD310C	On 18/02/2014	Spot Bond	101.00289	46.14484	101.00289	46.03205				0.00	0	0.00
BD311A	On 08/02/2014	Spot Bond	100.89815	36.49087	100.89815	36.40176				0.00	0	0.00
BD311B	On 04/07/2013	Spot Bond	102.94694	60.65953	102.94694	60.50871				0.00	0	0.00
BD311C	On 31/10/2013	Spot Bond	101.21182	55.81069	101.21182	55.67402				0.00	0	0.00
BD311D	On 31/03/2013	Spot Bond	100.25001	90.42888	100.25001	90.21050				0.00	0	0.00
BD311E	On 07/12/2023	Spot Bond	100.66600	8.33679	100.66600	8.31625				0.00	0	0.00
BD311F	On 20/09/2014	Spot Bond	100.38899	29.97447	100.38899	29.90081				0.00	0	0.00
BD32AU	On 08/05/2014	Spot Bond	100.00000	32.34084	100.00000	32.23987				0.00	0	0.00
BEER01	On 19/07/2013	Spot Bond	100.00000	64.94434	100.00000	64.80139				0.00	0	0.00
BG22A1	On 21/07/2016	Spot Bond	101.42461	10.14448	101.42461	10.11959				0.00	0	0.00
BG22A2	On 21/07/2016	Spot Bond	101.43555	10.19339	101.43555	10.16838				0.00	0	0.00
BG22A3	On 21/07/2016	Spot Bond	101.46836	10.34004	101.46836	10.31466				0.00	0	0.00

Contract Details	Strike	Call / Put	MTM Yield	MarkPrice	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
BG22B1	On 21/07/2016	Spot Bond	101.57774	10.82834	101.57774	10.80174			0.00	0	0.00
BG22C1	On 21/07/2016	Spot Bond	101.68711	11.31576	101.68711	11.28795			0.00	0	0.00
BG22D1	On 21/07/2016	Spot Bond	101.99310	12.67605	101.99310	12.64478			0.00	0	0.00
BG22YU	On 21/07/2016	Spot Bond	100.00000	3.73839	100.00000	3.72933			0.00	0	0.00
BG32A1	On 30/10/2016	Spot Bond	101.25226	9.70189	101.25226	9.67812			0.00	0	0.00
BG32A2	On 30/10/2016	Spot Bond	101.32200	10.03809	101.32200	10.01349			0.00	0	0.00
BG32A3	On 30/10/2016	Spot Bond	101.35188	10.18205	101.35188	10.15709			0.00	0	0.00
BG32A4	On 30/10/2016	Spot Bond	101.36184	10.23004	101.36184	10.20494			0.00	0	0.00
BG32B	On 30/10/2016	Spot Bond	101.48134	10.80511	101.48134	10.77858			0.00	0	0.00
BG32C	On 30/10/2016	Spot Bond	101.64062	11.57010	101.64062	11.54166			0.00	0	0.00
BG32DU	On 30/10/2016	Spot Bond	100.00000	3.65766	100.00000	3.64880			0.00	0	0.00
BG32YU	On 30/10/2016	Spot Bond	100.00000	3.65766	100.00000	3.64880			0.00	0	0.00
BG42A1	On 15/03/2017	Spot Bond	100.41538	9.62344	100.41538	9.59979			0.00	0	0.00
BG42A2	On 15/03/2017	Spot Bond	100.45116	10.24060	100.45116	10.21542			0.00	0	0.00
BG42A3	On 15/03/2017	Spot Bond	100.46091	10.40886	100.46091	10.38327			0.00	0	0.00
BG42A4	On 15/03/2017	Spot Bond	105.04449	12.02296	105.04449	11.99496			0.00	0	0.00
BG42B	On 15/03/2017	Spot Bond	100.49015	10.91348	100.49015	10.88664			0.00	0	0.00
BG42C	On 15/06/2017	Spot Bond	100.54199	10.95704	100.54199	10.93008			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
BG42DU	On 15/03/2017	Spot Bond	100.00000	2.61512	100.00000	2.60871				0.00	0	0.00
BG42YU	On 15/03/2017	Spot Bond	100.00000	2.61512	100.00000	2.60871				0.00	0	0.00
BID01	On 06/08/2014	Spot Bond	109.02542	32.06325	109.02542	31.98752			176,839,231,240.00	1,622,000	4,043,000.00	
BIDC24	On 27/11/2012	Spot Bond	99.33557	96.83746	99.33557	96.58292				0.00	0	0.00
BIDC25	On 25/01/2013	Spot Bond	98.45450	83.92682	98.45450	83.73725				0.00	0	0.00
BIDC26	On 02/08/2013	Spot Bond	95.58562	62.01151	95.58562	61.89765				0.00	0	0.00
BIDC27	On 05/02/2013	Spot Bond	100.00000	81.65548	100.00000	81.47321				0.00	0	0.00
BIDC28	On 20/02/2013	Spot Bond	100.00000	79.00433	100.00000	78.83369				0.00	0	0.00
BLG1A4	On 21/11/2015	Spot Bond	100.78103	13.16136	100.78103	13.12925				0.00	0	0.00
BLG1A5	On 21/11/2032	Spot Bond	100.00000	7.79202	100.00000	7.77315				0.00	0	0.00
BLG1A6	On 21/11/2032	Spot Bond	100.94045	8.16091	100.94045	8.14098				0.00	0	0.00
BLG1B	On 21/11/2015	Spot Bond	100.78378	13.18396	100.78378	13.15181				0.00	0	0.00
BLG1C	On 21/11/2015	Spot Bond	100.82929	13.55682	100.82929	13.52374				0.00	0	0.00
BLG1D	On 21/11/2015	Spot Bond	100.91196	14.23420	100.91196	14.19943				0.00	0	0.00
BLG1E	On 21/11/2015	Spot Bond	101.25521	17.04912	101.25521	17.00736				0.00	0	0.00
BLG1F	On 21/11/2032	Spot Bond	101.82396	15.87302	101.82396	15.83395				0.00	0	0.00
BMWF03	On 15/06/2013	Spot Bond	100.43475	63.03481	100.43475	62.87982				0.00	0	43,000,000.00

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
BSR05	On 01/07/2013	Spot Bond	100.66283	60.74256	100.66283	60.59454				0.00	0	0.00
BSR08	On 07/12/2012	Spot Bond	102.16271	97.15023	102.16271	96.89475				0.00	0	0.00
BSR09	On 20/12/2013	Spot Bond	100.41213	43.40116	100.41213	43.26368				0.00	0	0.00
BUS01U	On 30/09/2016	Spot Bond	100.00000	9.05754	100.00000	9.03560				0.00	0	0.00
CBL06	On 02/11/2014	Spot Bond	117.90266	25.80914	117.90266	25.74315			112,832,845,620.00		957,000	4,177,000.00
CBL08	On 02/11/2016	Spot Bond	125.14109	13.55072	125.14109	13.51439			14,391,225,350.00		115,000	115,000.00
CBL09	On 29/01/2017	Spot Bond	102.03851	12.37219	102.03851	12.34168				0.00	0	0.00
CBL10	On 06/05/2014	Spot Bond	101.32226	38.02702	101.32226	37.93381				0.00	0	0.00
CBL11	On 06/05/2016	Spot Bond	111.35530	13.83458	111.35530	13.80079			77,391,933,500.00		695,000	8,820,000.00
CBL12	On 06/09/2018	Spot Bond	105.54647	13.28581	105.54647	13.25475				0.00	0	0.00
CBL13	On 01/02/2019	Spot Bond	101.86680	10.05249	101.86680	10.02773				0.00	0	0.00
CBL14	On 01/02/2019	Spot Bond	106.76252	14.28033	106.76252	14.24716				0.00	0	0.00
CBL15	On 18/05/2015	Spot Bond	100.85304	16.38026	100.85304	16.32875				0.00	0	0.00
CBL16	On 18/05/2017	Spot Bond	107.65219	10.58618	107.65219	10.56143			242,540,384,070.00		2,253,000	4,353,000.00
CBL17	On 23/08/2019	Spot Bond	101.28817	0.46897	101.28817	0.46689				0.00	0	0.00
CBL18	On 23/08/2019	Spot Bond	101.82280	21.89671	101.82280	21.81329				0.00	0	0.00
CBL19	On 02/11/2015	Spot Bond	100.00000	9.74837	100.00000	9.67520				0.00	0	0.00
CCT01	On 23/06/2023	Spot Bond	122.47945	14.98877	122.47945	14.94969				0.00	0	0.00

Contract Details	Strike	Call / Put	MTM Yield	MarkPrice	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
CCT02	On 12/06/2024	Spot Bond	118.42047	14.58214	118.42047	14.54513			0.00	0	9,000,000.00
CCT03	On 15/03/2025	Spot Bond	117.20315	11.12430	117.20315	11.09598			0.00	0	29,143,000.00
CGR10	On 08/12/2016	Spot Bond	100.88420	14.48543	100.88420	14.44966			0.00	0	0.00
CGR11	On 28/03/2016	Spot Bond	104.14474	17.38329	104.14474	17.35469			0.00	0	0.00
CGR6	On 18/02/2013	Spot Bond	101.65048	102.04811	101.65048	101.76930			0.00	0	0.00
CGR7	On 22/07/2014	Spot Bond	102.86721	32.16223	102.86721	32.08231			0.00	0	0.00
CGR8	On 22/07/2015	Spot Bond	103.30382	22.73932	103.30382	22.68261			0.00	0	0.00
CGR9	On 15/11/2012	Spot Bond	101.25944	81.39996	101.25944	99.72334			0.00	0	0.00
CIG01	On 06/06/2015	Spot Bond	100.80383	18.69982	100.80383	18.64039			0.00	0	0.00
CLN100	On 20/12/2012	Spot Bond	100.33426	92.52439	100.33426	92.29296			0.00	0	0.00
CLN103	On 20/03/2013	Spot Bond	100.61895	93.62329	100.61895	93.38792			0.00	0	0.00
CLN104	On 15/06/2014	Spot Bond	100.74860	34.52706	100.74860	34.44192			0.00	0	0.00
CLN108	On 20/06/2013	Spot Bond	100.40933	62.55067	100.40933	62.39691			0.00	0	0.00
CLN110	On 31/03/2013	Spot Bond	100.00000	75.13099	100.00000	74.98133			0.00	0	0.00
CLN111	On 31/03/2013	Spot Bond	100.00000	75.13099	100.00000	74.98133			0.00	0	0.00
CLN112	On 31/03/2013	Spot Bond	100.00000	75.13099	100.00000	74.98133			0.00	0	0.00
CLN113	On 31/03/2013	Spot Bond	100.00000	75.13099	100.00000	74.98133			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM Yield	MarkPrice	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
CLN114	On 20/06/2013	Spot Bond	100.40933	62.55067	100.40933	62.39691			0.00	0	0.00
CLN115	On 20/06/2013	Spot Bond	100.40933	62.55067	100.40933	62.39691			0.00	0	0.00
CLN116	On 31/08/2013	Spot Bond	100.91360	66.18447	100.91360	66.02106			0.00	0	0.00
CLN117	On 20/06/2013	Spot Bond	100.41216	62.57781	100.41216	62.42399			0.00	0	0.00
CLN118	On 20/06/2013	Spot Bond	100.38376	62.30638	100.38376	62.15325			0.00	0	0.00
CLN120	On 20/06/2013	Spot Bond	100.36102	62.08921	100.36102	61.93665			0.00	0	0.00
CLN123	On 23/05/2013	Spot Bond	100.95747	66.74523	100.95747	66.58216			0.00	0	0.00
CLN126	On 20/08/2015	Spot Bond	101.78237	24.21239	101.78237	24.15280			0.00	0	0.00
CLN127	On 01/07/2013	Spot Bond	100.19516	60.89746	100.19516	60.74968			0.00	0	0.00
CLN130	On 20/08/2015	Spot Bond	101.76269	24.06169	101.76269	24.00248			0.00	0	0.00
CLN132	On 20/09/2013	Spot Bond	100.38372	62.30639	100.38372	62.15326			0.00	0	0.00
CLN133	On 20/09/2013	Spot Bond	100.36383	62.11636	100.36383	61.96373			0.00	0	0.00
CLN134	On 20/08/2015	Spot Bond	101.86667	24.85785	101.86667	24.79663			0.00	0	0.00
CLN135	On 22/08/2013	Spot Bond	100.97002	66.87542	100.97002	66.71200			0.00	0	0.00
CLN136	On 22/08/2013	Spot Bond	100.92517	66.68985	100.92517	66.52695			0.00	0	0.00
CLN138	On 31/08/2013	Spot Bond	101.01305	66.68520	101.01305	66.52040			0.00	0	0.00
CLN140	On 20/06/2013	Spot Bond	100.41784	62.63209	100.41784	62.47812			0.00	0	0.00
CLN141	On 20/06/2013	Spot Bond	100.39797	62.44209	100.39797	62.28862			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM Yield	MarkPrice	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
CLN143	On 20/09/2013	Spot Bond	100.40359	62.49640	100.40359	62.34278			0.00	0	0.00
CLN145	On 20/09/2013	Spot Bond	104.39421	57.94539	104.39421	57.81109			0.00	0	0.00
CLN147	On 19/04/2013	Spot Bond	101.82300	74.57419	101.82300	74.42924			0.00	0	0.00
CLN149	On 20/09/2013	Spot Bond	102.79173	55.92399	102.79173	55.79600			0.00	0	0.00
CLN152	On 20/08/2013	Spot Bond	101.32621	68.46154	101.32621	68.29373			0.00	0	0.00
CLN153	On 25/11/2012	Spot Bond	100.86778	99.00768	100.86778	98.74214			0.00	0	0.00
CLN154	On 20/03/2014	Spot Bond	100.52565	44.40355	100.52565	44.29429			0.00	0	0.00
CLN156	On 20/12/2013	Spot Bond	101.34356	43.73085	101.34356	43.62246			0.00	0	0.00
CLN157	On 20/12/2013	Spot Bond	101.34356	43.73085	101.34356	43.62246			0.00	0	0.00
CLN158	On 19/04/2013	Spot Bond	99.85161	86.51096	99.85161	86.31187			0.00	0	0.00
CLN159	On 14/02/2015	Spot Bond	101.22270	19.74789	101.22270	19.69953		554,700,396,000.00	5,480,000	1,370,000.00	
CLN162	On 20/09/2015	Spot Bond	100.00000	18.14391	100.00000	18.09947			0.00	0	0.00
CLN163	On 20/09/2015	Spot Bond	100.00000	17.94466	100.00000	17.90071			0.00	0	0.00
CLN164	On 30/04/2014	Spot Bond	100.00000	42.57549	100.00000	42.47235			0.00	0	0.00
CLN165	On 30/04/2014	Spot Bond	100.00000	42.57549	100.00000	42.47235			0.00	0	0.00
CLN166	On 30/04/2014	Spot Bond	100.00000	42.57549	100.00000	42.47235			0.00	0	0.00
CLN167	On 30/04/2014	Spot Bond	100.00000	42.57549	100.00000	42.47235			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM Yield	MarkPrice	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
CLN168	On 30/04/2014	Spot Bond	100.00000	42.57549	100.00000	42.47235			0.00	0	0.00
CLN169	On 30/04/2014	Spot Bond	100.00000	42.57549	100.00000	42.47235			0.00	0	0.00
CLN170	On 20/12/2015	Spot Bond	100.42338	14.10386	100.42338	14.06919			0.00	0	0.00
CLN172	On 30/04/2014	Spot Bond	100.00000	42.57549	100.00000	42.47235			0.00	0	0.00
CLN173	On 25/11/2012	Spot Bond	100.00000	98.86025	100.00000	98.59732			0.00	0	0.00
CLN174	On 31/03/2013	Spot Bond	100.50974	90.24733	100.50974	90.02888			0.00	0	0.00
CLN175	On 31/03/2013	Spot Bond	100.82702	90.36918	100.82702	90.14983			0.00	0	0.00
CLN176	On 31/03/2013	Spot Bond	100.54079	90.30018	100.54079	90.08155			0.00	0	0.00
CLN177	On 31/03/2013	Spot Bond	100.49424	90.30485	100.49424	90.08630			0.00	0	0.00
CLN178	On 15/04/2014	Spot Bond	100.00000	41.61463	100.00000	41.51381			0.00	0	0.00
CLN179	On 20/03/2016	Spot Bond	100.39213	13.51589	100.39213	13.48268			0.00	0	0.00
CLN180	On 26/05/2013	Spot Bond	100.00000	66.66798	100.00000	66.66798			0.00	0	0.00
CLN181	On 26/05/2013	Spot Bond	100.00000	66.66798	100.00000	66.66798			0.00	0	0.00
CLN183	On 15/06/2016	Spot Bond	100.60029	14.13890	100.60029	14.10409			0.00	0	0.00
CLN184	On 01/07/2021	Spot Bond	102.77141	13.46605	102.77141	13.43573			0.00	0	0.00
CLN185	On 15/06/2016	Spot Bond	100.60029	14.13890	100.60029	14.10409			0.00	0	0.00
CLN186	On 06/07/2016	Spot Bond	100.01323	10.97093	100.01323	10.94435			0.00	0	0.00
CLN187	On 15/06/2014	Spot Bond	100.90290	36.66506	100.90290	36.57454			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
CLN188	On 20/06/2014	Spot Bond	100.91909	38.28433	100.91909	38.18979				0.00	0	0.00
CLN191	On 23/08/2016	Spot Bond	106.57524	7.03094	106.57524	7.01463				0.00	0	0.00
CLN192	On 24/08/2016	Spot Bond	99.04734	13.12296	99.04734	13.09145				0.00	0	0.00
CLN193	On 29/08/2021	Spot Bond	106.47706	3.36831	106.47706	3.36020				0.00	0	0.00
CLN194	On 31/08/2016	Spot Bond	100.91984	13.85496	100.91984	13.82372				0.00	0	0.00
CLN195	On 15/06/2014	Spot Bond	101.01820	38.26663	101.01820	38.17205				0.00	0	0.00
CLN196	On 15/06/2016	Spot Bond	100.60029	14.13890	100.60029	14.10409				0.00	0	0.00
CLN197	On 15/06/2016	Spot Bond	100.60029	14.13890	100.60029	14.10409				0.00	0	0.00
CLN198	On 13/09/2021	Spot Bond	106.09892	3.82839	106.09892	3.81909				0.00	0	0.00
CLN199	On 13/09/2016	Spot Bond	106.04227	7.11372	106.04227	7.09644				0.00	0	0.00
CLN200	On 20/12/2016	Spot Bond	100.61212	14.37734	100.61212	14.34194				0.00	0	0.00
CLN205	On 24/03/2013	Spot Bond	100.32240	91.93212	100.32240	91.70391				0.00	0	0.00
CLN209	On 20/03/2013	Spot Bond	100.39517	92.74110	100.39517	92.50841				0.00	0	0.00
CLN210	On 20/06/2013	Spot Bond	100.47626	63.19115	100.47626	63.03573				0.00	0	0.00
CLN211	On 20/12/2013	Spot Bond	100.57686	45.08567	100.57686	44.97468				0.00	0	0.00
CLN213	On 12/10/2014	Spot Bond	99.98364	28.16503	99.98364	28.09681				0.00	0	0.00
CLN214	On 12/10/2014	Spot Bond	99.98339	28.24235	99.98339	28.17395				0.00	0	0.00

Contract Details	Strike	Call / Put	MTM Yield	MarkPrice	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
CLN215	On 17/10/2016	Spot Bond	103.62392	12.26437	103.62392	12.23628			0.00	0	0.00
CLN216	On 11/10/2014	Spot Bond	99.99988	28.44309	99.99988	28.37419			0.00	0	0.00
CLN217	On 11/10/2014	Spot Bond	99.99989	28.35707	99.99989	28.28836			0.00	0	0.00
CLN219	On 20/10/2016	Spot Bond	99.79173	10.89916	99.79173	10.87280			0.00	0	0.00
CLN220	On 20/10/2016	Spot Bond	99.80002	10.89774	99.80002	10.87139			0.00	0	0.00
CLN221	On 20/10/2016	Spot Bond	103.81175	12.27238	103.81175	12.24422			0.00	0	0.00
CLN222	On 20/10/2016	Spot Bond	103.81175	12.27238	103.81175	12.24422			0.00	0	0.00
CLN223	On 15/06/2014	Spot Bond	104.34821	36.60079	104.34821	36.50768			0.00	0	0.00
CLN224	On 15/06/2014	Spot Bond	107.51178	37.27161	107.51178	37.17424			0.00	0	0.00
CLN225	On 09/12/2016	Spot Bond	107.00303	14.58945	107.00303	14.55533			0.00	0	0.00
CLN226	On 20/12/2016	Spot Bond	100.43472	10.89991	100.43472	10.87311			0.00	0	0.00
CLN227	On 20/12/2016	Spot Bond	100.48341	11.85328	100.48341	11.82413			0.00	0	0.00
CLN228	On 14/06/2013	Spot Bond	100.44030	62.80834	100.44030	62.65391			0.00	0	0.00
CLN229	On 14/06/2013	Spot Bond	100.44323	62.83021	100.44323	62.67572			0.00	0	0.00
CLN230	On 17/01/2015	Spot Bond	99.90043	20.79172	99.90043	20.74139			0.00	0	0.00
CLN231	On 17/01/2015	Spot Bond	99.90043	20.79172	99.90043	20.74139			0.00	0	0.00
CLN232	On 20/06/2014	Spot Bond	100.94701	36.37772	100.94701	36.30428			0.00	0	0.00
CLN233	On 02/02/2013	Spot Bond	101.15359	83.26427	101.15359	83.07540			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
CLN234	On 19/04/2013	Spot Bond	99.83657	86.66168	99.83657	86.46228				0.00	0	0.00
CLN235	On 19/04/2013	Spot Bond	99.83657	86.66168	99.83657	86.46228				0.00	0	0.00
CLN236	On 15/06/2016	Spot Bond	100.64882	13.50105	100.64882	13.47387				0.00	0	0.00
CLN237	On 14/02/2017	Spot Bond	101.05242	8.55881	101.05242	8.53789				0.00	0	0.00
CLN238	On 15/02/2013	Spot Bond	100.93369	80.89970	100.93369	99.72648				0.00	0	0.00
CLN239	On 20/03/2017	Spot Bond	100.44136	10.67226	100.44136	10.65082				0.00	0	0.00
CLN240	On 24/02/2015	Spot Bond	100.86994	21.49075	100.86994	21.43828				0.00	0	0.00
CLN241	On 24/02/2017	Spot Bond	100.93114	9.29535	100.93114	9.27264				0.00	0	0.00
CLN242	On 24/02/2019	Spot Bond	101.19905	11.64606	101.19905	11.62017				0.00	0	0.00
CLN243	On 24/02/2019	Spot Bond	101.19905	11.64606	101.19905	11.62017				0.00	0	0.00
CLN244	On 25/02/2015	Spot Bond	100.81644	21.45425	100.81644	22.99719				0.00	0	0.00
CLN245	On 25/02/2015	Spot Bond	100.81889	21.46967	100.81889	23.01744				0.00	0	0.00
CLN246	On 24/02/2017	Spot Bond	100.84952	13.31694	100.84952	13.28443				0.00	0	0.00
CLN247	On 24/02/2017	Spot Bond	101.47693	13.15541	101.47693	13.12313				0.00	0	0.00
CLN248	On 14/03/2015	Spot Bond	100.47537	21.87016	100.47537	21.81638				0.00	0	0.00
CLN249	On 24/02/2017	Spot Bond	101.44712	12.94501	101.44712	12.91324				0.00	0	0.00
CLN250	On 26/03/2015	Spot Bond	100.26649	21.35304	100.26649	21.30062				0.00	0	0.00

Contract Details	Strike	Call / Put	MTM Yield	MarkPrice	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
CLN251	On 26/03/2015	Spot Bond	100.26649	21.35304	100.26649	21.30062			0.00	0	0.00
CLN252	On 26/03/2015	Spot Bond	100.26649	21.35304	100.26649	21.30062			0.00	0	0.00
CLN253	On 26/03/2015	Spot Bond	100.26649	21.35304	100.26649	21.30062			0.00	0	0.00
CLN254	On 26/03/2015	Spot Bond	100.26649	21.35304	100.26649	21.30062			0.00	0	0.00
CLN255	On 26/03/2015	Spot Bond	100.27379	21.52677	100.27379	21.47392			0.00	0	0.00
CLN256	On 26/03/2017	Spot Bond	100.28582	10.10088	100.28582	10.07609			0.00	0	0.00
CLN257	On 26/03/2017	Spot Bond	100.28582	10.10088	100.28582	10.07609			0.00	0	0.00
CLN258	On 26/03/2017	Spot Bond	100.28582	10.10088	100.28582	10.07609			0.00	0	0.00
CLN259	On 26/03/2017	Spot Bond	100.28582	10.10088	100.28582	10.07609			0.00	0	0.00
CLN260	On 26/03/2017	Spot Bond	100.28582	10.10088	100.28582	10.07609			0.00	0	0.00
CLN261	On 26/03/2017	Spot Bond	100.28785	10.15571	100.28785	10.13078			0.00	0	0.00
CLN262	On 26/03/2019	Spot Bond	106.98684	10.54331	106.98684	10.51838			0.00	0	0.00
CLN263	On 20/06/2014	Spot Bond	100.51194	31.89096	100.51194	31.81249			0.00	0	0.00
CLN264	On 18/08/2014	Spot Bond	100.89505	30.35421	100.89505	30.28009			0.00	0	0.00
CLN265	On 02/04/2013	Spot Bond	100.15533	86.93277	100.15533	86.66494			0.00	0	0.00
CLN266	On 16/03/2014	Spot Bond	100.39498	42.55651	100.39498	42.45192			0.00	0	0.00
CLN267	On 16/03/2014	Spot Bond	100.39498	42.55651	100.39498	42.45192			0.00	0	0.00
CLN268	On 30/04/2017	Spot Bond	101.37065	9.43402	101.37065	9.40422			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM Yield	MarkPrice	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
CLN269	On 20/06/2017	Spot Bond	100.49989	11.33527	100.49989	11.30739			0.00	0	0.00
CLN270	On 24/02/2017	Spot Bond	101.35958	12.47240	101.35958	12.44182			0.00	0	0.00
CLN271	On 20/06/2017	Spot Bond	100.58462	13.01139	100.58462	12.97936			0.00	0	0.00
CLN272	On 20/06/2017	Spot Bond	100.39320	9.43419	100.39320	9.41100			0.00	0	0.00
CLN273	On 20/06/2017	Spot Bond	100.39040	9.37818	100.39040	9.35514			0.00	0	0.00
CLN274	On 20/06/2017	Spot Bond	100.40357	9.43291	100.40357	9.40972			0.00	0	0.00
CLN275	On 22/05/2017	Spot Bond	100.91562	7.37822	100.91562	7.35499			0.00	0	0.00
CLN276	On 24/05/2017	Spot Bond	101.06552	8.47559	101.06552	8.44890			0.00	0	0.00
CLN277	On 25/05/2017	Spot Bond	100.99983	8.45776	100.99983	10.67430			0.00	0	0.00
CLN278	On 20/06/2017	Spot Bond	100.40244	9.41051	100.40244	9.38738			0.00	0	0.00
CLN279	On 20/06/2015	Spot Bond	100.54373	19.80034	100.54373	19.75161			0.00	0	0.00
CLN280	On 07/06/2017	Spot Bond	100.65226	9.16144	100.65226	9.13236			0.00	0	0.00
CLN281	On 21/06/2015	Spot Bond	100.36006	16.23170	100.36006	16.18031			0.00	0	0.00
CLN282	On 27/06/2015	Spot Bond	100.24531	15.85219	100.24531	15.80205			0.00	0	0.00
CLN283	On 20/09/2015	Spot Bond	100.37919	16.46405	100.37919	16.41191			0.00	0	0.00
CLN284	On 20/06/2017	Spot Bond	100.44355	9.72692	100.44355	9.69610			0.00	0	0.00
CLN285	On 20/06/2017	Spot Bond	100.44355	9.72692	100.44355	9.69610			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM Yield	MarkPrice	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
CLN286	On 20/06/2017	Spot Bond	100.44355	9.72692	100.44355	9.69610			0.00	0	0.00
CLN287	On 20/06/2017	Spot Bond	100.44355	9.72692	100.44355	9.69610			0.00	0	0.00
CLN288	On 10/08/2017	Spot Bond	101.18342	8.58604	101.18342	8.54792			0.00	0	0.00
CLN289	On 30/08/2017	Spot Bond	100.81012	11.94751	100.81012	11.89462			0.00	0	0.00
CLN290	On 26/06/2017	Spot Bond	100.17296	2.12253	100.17296	2.11230			0.00	0	0.00
CLN291	On 26/06/2017	Spot Bond	100.17296	2.12253	100.17296	2.11230			0.00	0	0.00
CLN292	On 26/06/2017	Spot Bond	100.17084	2.12267	100.17084	2.11244			0.00	0	0.00
CLN293	On 30/06/2017	Spot Bond	100.14936	2.09446	100.14936	2.08482			0.00	0	0.00
CLN294	On 26/06/2017	Spot Bond	100.14949	2.11904	100.14949	2.10870			0.00	0	0.00
CLN295	On 30/06/2017	Spot Bond	100.15029	2.09907	100.15029	2.08930			0.00	0	0.00
CLN296	On 20/12/2017	Spot Bond	100.00000	1.39864	100.00000	1.39007			0.00	0	0.00
CLN297	On 30/06/2017	Spot Bond	100.00000	2.02850	100.00000	2.01757			0.00	0	0.00
CLN298	On 30/06/2017	Spot Bond	100.00000	2.03281	100.00000	2.02170			0.00	0	0.00
CLN299	On 30/06/2017	Spot Bond	100.00000	1.99681	100.00000	1.98511			0.00	0	0.00
CLN300	On 20/12/2017	Spot Bond	100.00000	1.31293	100.00000	1.30253			0.00	0	0.00
CLN301	On 20/12/2017	Spot Bond	100.00000	1.22678	100.00000	1.21470			0.00	0	0.00
CLN39	On 07/02/2016	Spot Bond	100.00000	21.00211	100.00000	20.95588			0.00	0	0.00
CLN40	On 07/02/2016	Spot Bond	100.00000	21.00211	100.00000	20.95588			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
CLN42	On 18/04/2028	Spot Bond	34.94295	0.69639	34.94295	0.69578				0.00	0	0.00
CLN44	On 31/03/2013	Spot Bond	154.47129	64.39915	154.47129	64.22663				0.00	0	0.00
CLN46	On 07/03/2013	Spot Bond	100.53703	95.60914	100.53703	95.36084				0.00	0	0.00
CLN47	On 07/03/2013	Spot Bond	100.53241	95.59761	100.53241	95.34936				0.00	0	0.00
CLN48	On 07/03/2013	Spot Bond	100.00000	118.84129	100.00000	118.58312				0.00	0	0.00
CLN49	On 31/03/2013	Spot Bond	154.29358	98.58983	154.29358	98.31800				0.00	0	0.00
CLN50	On 07/03/2013	Spot Bond	100.52779	95.58607	100.52779	95.33786				0.00	0	0.00
CLN51	On 07/03/2013	Spot Bond	152.83040	69.01145	152.83040	68.81530				0.00	0	0.00
CLN52	On 30/04/2013	Spot Bond	101.20452	83.94993	101.20452	83.75941				0.00	0	0.00
CLN54	On 30/04/2013	Spot Bond	101.20452	83.94993	101.20452	83.75941				0.00	0	0.00
CLN55	On 18/04/2028	Spot Bond	156.76383	5.09873	156.76383	5.08043				0.00	0	0.00
CLN56	On 30/04/2013	Spot Bond	94.77223	72.82922	94.77223	72.69732				0.00	0	0.00
CLN57	On 30/04/2013	Spot Bond	97.02201	72.31913	97.02201	72.18599				0.00	0	0.00
CLN58	On 07/03/2013	Spot Bond	100.53241	95.59761	100.53241	95.34936				0.00	0	0.00
CLN59	On 07/03/2013	Spot Bond	100.53241	95.59761	100.53241	95.34936				0.00	0	0.00
CLN61	On 02/03/2028	Spot Bond	100.00000	15.42480	100.00000	15.38702				0.00	0	0.00
CLN71	On 02/03/2028	Spot Bond	100.00000	0.00041	100.00000	0.00041				0.00	0	0.00

Contract Details	Strike	Call / Put	MTM Yield	MarkPrice	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
CLN72	On 02/03/2028	Spot Bond	100.00000	0.00041	100.00000	0.00041			0.00	0	0.00
CLN78	On 19/04/2013	Spot Bond	101.10498	73.30605	101.10498	73.16427			0.00	0	0.00
CLN81	On 18/04/2028	Spot Bond	120.49629	7.24588	120.49629	7.22714			0.00	0	0.00
CLN88	On 28/04/2028	Spot Bond	134.98268	0.00019	134.98268	0.00018			0.00	0	0.00
CLN89	On 02/03/2028	Spot Bond	135.23863	0.00021	135.23863	0.00021			0.00	0	0.00
CLNF01	On 20/10/2015	Spot Bond	78.86322	18.21481	78.86322	18.18582			0.00	0	0.00
CLNF02	On 20/10/2015	Spot Bond	78.68249	18.26882	78.68249	18.23979			0.00	0	0.00
CLNF03	On 10/10/2016	Spot Bond	100.01914	11.60087	100.01914	11.57276			0.00	0	0.00
CLNF04	On 10/10/2016	Spot Bond	100.01914	11.60087	100.01914	11.57276			0.00	0	0.00
CLNF05	On 20/09/2016	Spot Bond	100.44036	12.34154	100.44036	12.31120			0.00	0	0.00
CLNF06	On 20/12/2016	Spot Bond	100.40864	10.40085	100.40864	10.37528			0.00	0	0.00
CLNF07	On 20/06/2017	Spot Bond	100.41492	9.65687	100.41492	9.63313			0.00	0	0.00
CLNF08	On 10/07/2013	Spot Bond	100.01997	60.05953	100.01997	59.87199			0.00	0	0.00
CLNF09	On 20/06/2017	Spot Bond	100.41000	9.77017	100.41000	9.74616			0.00	0	0.00
CLNF10	On 24/07/2017	Spot Bond	101.50812	9.38138	101.50812	9.33961			0.00	0	0.00
COJ02	On 15/09/2016	Spot Bond	109.94659	15.65223	109.94659	15.61439			0.00	0	0.00
COJ03	On 26/04/2013	Spot Bond	106.29178	71.24120	106.29178	71.10051			0.00	0	0.00
COJ04	On 05/06/2018	Spot Bond	106.25789	13.18464	106.25789	13.15398			0.00	0	2,438,000.00

Contract Details	Strike	Call / Put	MTM Yield	MarkPrice	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
COJ05	On 05/06/2023	Spot Bond	122.59946	15.24393	122.59946	15.20415			0.00	0	339,547,000.00
COJ06	On 09/12/2015	Spot Bond	112.90836	19.94542	112.90836	19.89670			0.00	0	30,100,000.00
COJ07	On 23/03/2021	Spot Bond	111.62273	11.05142	111.62273	11.02437			0.00	0	0.00
COJ10C	On 18/01/2013	Spot Bond	100.00000	90.06950	100.00000	89.86002			0.00	0	0.00
COJ12C	On 17/02/2013	Spot Bond	5.86800	104.29154	5.86800	104.27502			0.00	0	0.00
CPL002	On 29/11/2014	Spot Bond	100.79434	22.96082	100.79434	22.90480			0.00	0	0.00
CPL003	On 28/02/2017	Spot Bond	100.83040	10.68562	100.83040	10.65954			0.00	0	0.00
CPL005	On 01/03/2015	Spot Bond	100.70290	22.86640	100.70290	22.81005			0.00	0	0.00
CPL007	On 01/08/2015	Spot Bond	101.26682	15.33338	101.26682	15.26525			0.00	0	0.00
CPL008	On 27/11/2012	Spot Bond	100.65651	96.79675	100.65651	96.53905			0.00	0	0.00
CPL009	On 07/12/2012	Spot Bond	100.45141	96.79684	100.45141	96.54630			0.00	0	0.00
DENG28	On 12/02/2013	Spot Bond	100.00000	80.39648	100.00000	80.21978			0.00	0	0.00
DENG31	On 02/04/2013	Spot Bond	100.00000	74.59098	100.00000	74.44298			0.00	0	0.00
DENG41	On 28/01/2013	Spot Bond	100.18699	83.11731	100.18699	82.92811			0.00	0	0.00
DENG42	On 03/04/2013	Spot Bond	100.13300	76.29902	100.13300	76.14779			0.00	0	0.00
DRD03	On 02/07/2014	Spot Bond	100.21016	43.88529	100.21016	43.69198			0.00	0	0.00
DRD04	On 03/07/2015	Spot Bond	100.22082	21.66010	100.22082	21.56468			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM Yield	MarkPrice	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
DRD05	On 03/10/2013	Spot Bond	100.19483	59.75469	100.19483	59.49150			0.00	0	0.00
DV13	On 25/08/2013	Spot Bond	104.31041	58.68442	104.31041	58.55071			0.00	0	0.00
DV21	On 15/06/2016	Spot Bond	133.09009	19.56106	133.09009	19.50662			0.00	0	14,300,000.00
DV22	On 07/02/2020	Spot Bond	111.95336	10.89593	111.95336	10.86964		613,168,552,720.00		5,477,000	74,925,000.00
DV23	On 27/02/2023	Spot Bond	110.94098	10.93068	110.94098	10.90449		286,227,728,400.00		2,580,000	147,253,000.00
E170	On 01/08/2020	Spot Bond	142.91138	12.90936	142.91138	12.87158			0.00	0	34,369,100.00
EDC01	On 04/04/2016	Spot Bond	101.79146	17.51147	101.79146	17.46837			0.00	0	0.00
EFC01	On 31/08/2014	Spot Bond	100.97946	25.83608	100.97946	25.75384			0.00	0	0.00
EFC02	On 31/08/2015	Spot Bond	101.06163	10.80294	101.06163	10.76853			0.00	0	0.00
EFC03	On 31/08/2016	Spot Bond	101.11630	4.51483	101.11630	4.50044			0.00	0	0.00
EFC04	On 31/08/2017	Spot Bond	101.17092	1.88532	101.17092	1.87931			0.00	0	0.00
EL15	On 29/06/2015	Spot Bond	126.54006	12.82562	126.54006	12.79028			0.00	0	40,000,000.00
EL28	On 02/05/2028	Spot Bond	1.80000	113.29712	1.80000	113.28239		54,000,000,000.00		30,000,000	52,500,000.00
EMM01	On 28/07/2020	Spot Bond	111.69838	12.42342	111.69838	12.39349			0.00	0	0.00
EMM02	On 11/03/2021	Spot Bond	112.15374	11.27016	112.15374	11.24247			0.00	0	0.00
EMM03	On 04/05/2024	Spot Bond	106.65311	9.67604	106.65311	9.65322			0.00	0	0.00
EPF001	On 19/08/2015	Spot Bond	100.93077	16.12024	100.93077	16.08086			0.00	0	0.00
EPFC01	On 16/11/2012	Spot Bond	100.81699	99.72455	100.81699	99.45061			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM Yield	MarkPrice	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
EPFC02	On 07/11/2013	Spot Bond	100.00000	44.05773	100.00000	43.72703			0.00	0	0.00
EQ180U	On 13/11/2012	Spot Bond	100.00000	66.66668	100.00000	66.66667			0.00	0	0.00
EQ181U	On 03/12/2012	Spot Bond	100.00000	97.89958	100.00000	97.64463			0.00	0	0.00
EQ182U	On 11/12/2012	Spot Bond	100.00000	93.35038	100.00000	93.11224			0.00	0	0.00
EQ183U	On 24/01/2013	Spot Bond	100.00000	83.90805	100.00000	83.71560			0.00	0	0.00
EQS01	On 18/11/2014	Spot Bond	126.47802	21.39079	126.47802	21.33218			0.00	0	0.00
EQS02	On 01/07/2015	Spot Bond	109.43400	25.23814	109.43400	25.17836			0.00	0	0.00
EQS04	On 22/09/2015	Spot Bond	107.25989	18.46237	107.25989	18.41424			0.00	0	0.00
EQS05	On 25/04/2017	Spot Bond	101.66692	10.39608	101.66692	10.36315			0.00	0	70,000,000.00
ERS3A7	On 17/11/2012	Spot Bond	101.08827	99.44914	101.08827	99.17599			0.00	0	0.00
ERS3A8	On 17/11/2014	Spot Bond	101.14823	22.61645	101.14823	22.56110			0.00	0	0.00
ERS3B1	On 17/11/2012	Spot Bond	101.26753	99.44817	101.26753	99.17453			0.00	0	0.00
ERS3B2	On 17/08/2014	Spot Bond	101.05103	30.81393	101.05103	30.73859			0.00	0	0.00
ERS3C1	On 17/11/2012	Spot Bond	101.34215	99.44777	101.34215	99.17393			0.00	0	0.00
ERS3C2	On 17/08/2014	Spot Bond	101.17066	31.35693	101.17066	31.28018			0.00	0	0.00
ERSA10	On 17/08/2013	Spot Bond	100.93125	65.63949	100.93125	65.47916			0.00	0	0.00
ERSA11	On 17/08/2014	Spot Bond	100.96871	30.44023	100.96871	30.36585			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
ERSA12	On 17/08/2015	Spot Bond	100.99870	16.27025	100.99870	16.23048				0.00	0	0.00
ERSA13	On 17/08/2013	Spot Bond	100.93575	65.64902	100.93575	65.48866				0.00	0	0.00
ES15	On 30/08/2015	Spot Bond	105.94219	17.41538	105.94219	17.37476			169,507,504,000.00		1,600,000	64,700,000.00
ES18	On 20/04/2018	Spot Bond	111.43974	9.59086	111.43974	9.56755			216,304,535,340.00		1,941,000	505,200,000.00
ES23	On 25/01/2023	Spot Bond	117.73441	11.29376	117.73441	11.26538			66,637,676,060.00		566,000	264,817,000.00
ES26	On 02/04/2026	Spot Bond	95.26383	9.05676	95.26383	9.03740			838,607,495,490.00		8,803,000	59,742,000.00
ES33	On 15/09/2033	Spot Bond	8.96500	87.53367	8.95000	87.63797			75,539,090,000.00		8,426,000	498,678,000.00
FIFB01	On 24/08/2015	Spot Bond	100.85636	18.04908	100.85636	17.96914				0.00	0	0.00
FIFC02	On 14/12/2012	Spot Bond	100.35540	95.11829	100.35540	94.87670				0.00	0	0.00
FIFC03	On 09/10/2013	Spot Bond	100.00000	46.72200	100.00000	46.37131				0.00	0	0.00
FR002U	On 02/08/2023	Spot Bond	100.00000	10.55885	100.00000	10.53326				0.00	0	0.00
FR003U	On 02/08/2023	Spot Bond	100.00000	10.27505	100.00000	10.25016				0.00	0	0.00
FR2A3C	On 15/08/2013	Spot Bond	101.07344	54.18905	101.07344	67.71571				0.00	0	0.00
FR2B3C	On 15/08/2013	Spot Bond	101.11222	54.29826	101.11222	67.85738				0.00	0	0.00
FR2C3C	On 15/08/2013	Spot Bond	101.23627	54.64756	101.23627	66.34669				0.00	0	0.00
FR2D3D	On 15/08/2013	Spot Bond	101.30601	54.84390	101.30601	68.56550				0.00	0	0.00
FRB03	On 15/09/2014	Spot Bond	105.15565	29.32279	105.15565	29.25442			212,098,946,050.00		2,017,000	16,945,000.00
FRB05	On 21/12/2018	Spot Bond	103.15112	12.08395	103.15112	12.05651				0.00	0	0.00

Contract Details	Strike	Call / Put	MTM Yield	MarkPrice	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
FRB07	On 06/12/2012	Spot Bond	100.55742	95.88390	100.55742	95.63483			0.00	0	0.00
FRB08	On 10/06/2016	Spot Bond	100.49836	10.60451	100.49836	10.57841			0.00	0	0.00
FRB09	On 10/06/2017	Spot Bond	100.49830	8.32888	100.49830	8.30839			0.00	0	0.00
FRB10	On 25/01/2017	Spot Bond	101.51768	9.43356	101.51768	9.41040			0.00	0	0.00
FRBC21	On 21/12/2018	Spot Bond	111.84945	15.72501	111.84945	15.68689			0.00	0	20,000.00
FRBC22	On 21/12/2018	Spot Bond	100.44644	9.59381	100.44644	9.57023			0.00	0	0.00
FRBI01	On 30/06/2014	Spot Bond	100.00000	47.86738	100.00000	47.75816			0.00	0	0.00
FRBI04	On 31/03/2013	Spot Bond	211.83970	57.63361	211.83970	57.44728			0.00	0	0.00
FRBI07	On 07/07/2013	Spot Bond	105.16707	63.83530	105.16707	63.68887			0.00	0	0.00
FRBI22	On 31/01/2022	Spot Bond	121.95151	3.32800	121.95151	3.31913			0.00	0	0.00
FRBI23	On 07/12/2023	Spot Bond	266.05149	4.35143	266.05149	4.33136			0.00	0	0.00
FRBI28	On 31/03/2028	Spot Bond	145.44748	2.05238	145.44748	2.04623			0.00	0	0.00
FRBI33	On 07/12/2033	Spot Bond	186.40405	3.30363	186.40405	3.29176			0.00	0	0.00
FRBN04	On 15/09/2015	Spot Bond	118.97136	19.58538	118.97136	19.53494			0.00	0	0.00
FRBN06	On 15/09/2015	Spot Bond	100.00000	24.18265	100.00000	24.12854			0.00	0	0.00
FRBN07	On 15/09/2015	Spot Bond	100.00000	24.18265	100.00000	24.12854			0.00	0	0.00
FRBZ01	On 30/11/2020	Spot Bond	51.72712	3.50005	51.72712	3.49606			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM Yield	MarkPrice	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
FRBZ02	On 28/10/2024	Spot Bond	32.59207	3.43425	32.59207	3.43159			0.00	0	0.00
FRBZ03	On 10/12/2024	Spot Bond	31.38364	3.71029	31.38364	3.70752			0.00	0	0.00
FRC04	On 03/06/2014	Spot Bond	103.71290	39.24442	103.71290	39.15493			0.00	0	0.00
FRC08	On 29/04/2013	Spot Bond	101.43171	84.34522	101.43171	84.15300			0.00	0	0.00
FRC101	On 24/02/2017	Spot Bond	101.42118	15.40169	101.42118	15.36391			0.00	0	0.00
FRC103	On 20/03/2014	Spot Bond	100.70350	46.30167	100.70350	46.20840			0.00	0	0.00
FRC104	On 20/03/2014	Spot Bond	100.43778	42.90883	100.43778	42.82260			0.00	0	0.00
FRC105	On 24/02/2017	Spot Bond	101.37968	15.03041	101.37968	14.99354			0.00	0	0.00
FRC106	On 24/02/2017	Spot Bond	101.37968	15.03041	101.37968	14.99354			0.00	0	0.00
FRC107	On 03/06/2021	Spot Bond	100.95684	11.09359	100.95684	11.06619			0.00	0	0.00
FRC108	On 24/02/2017	Spot Bond	101.35502	14.80984	101.35502	14.77353			0.00	0	0.00
FRC109	On 20/06/2017	Spot Bond	100.49706	11.27937	100.49706	11.25161			0.00	0	0.00
FRC11	On 26/05/2013	Spot Bond	100.81157	65.96462	100.81157	65.80367			0.00	0	0.00
FRC110	On 15/06/2016	Spot Bond	100.62812	14.61312	100.62812	14.57713			0.00	0	0.00
FRC112	On 20/06/2017	Spot Bond	100.42343	9.82481	100.42343	9.80065			0.00	0	0.00
FRC113	On 20/06/2017	Spot Bond	100.46990	10.74249	100.46990	10.71607			0.00	0	0.00
FRC114	On 20/06/2014	Spot Bond	100.53541	32.46152	100.53541	32.38164			0.00	0	0.00
FRC115	On 20/06/2017	Spot Bond	98.00000	8.50039	98.00000	9.24468			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
FRC116	On 20/06/2017	Spot Bond	100.00000	8.63723	100.00000	8.60448				0.00	0	0.00
FRC117	On 15/06/2016	Spot Bond	100.61842	14.44772	100.61842	14.41214				0.00	0	0.00
FRC118	On 20/06/2017	Spot Bond	100.45750	10.72163	100.45750	10.69527				0.00	0	0.00
FRC119	On 20/06/2017	Spot Bond	100.56313	12.84585	100.56313	12.81423				0.00	0	0.00
FRC120	On 20/06/2017	Spot Bond	100.61014	13.79502	100.61014	13.76105				0.00	0	0.00
FRC121	On 20/06/2017	Spot Bond	100.43349	10.24039	100.43349	10.21522				0.00	0	0.00
FRC122	On 20/06/2017	Spot Bond	100.51033	11.55901	100.51033	11.53057				0.00	0	0.00
FRC123	On 20/06/2017	Spot Bond	100.67570	15.12268	100.67570	15.08542				0.00	0	0.00
FRC124	On 20/06/2017	Spot Bond	100.44913	9.82728	100.44913	9.79615				0.00	0	0.00
FRC125	On 20/09/2017	Spot Bond	100.00000	6.86387	100.00000	7.61570				0.00	0	0.00
FRC126	On 20/09/2017	Spot Bond	100.53319	11.34168	100.53319	11.30572				0.00	0	0.00
FRC127	On 20/09/2017	Spot Bond	100.63883	13.25408	100.63883	13.21202				0.00	0	0.00
FRC128	On 20/09/2017	Spot Bond	100.48091	10.39921	100.48091	10.36625				0.00	0	0.00
FRC129	On 20/09/2017	Spot Bond	100.51430	11.00089	100.51430	10.96601				0.00	0	0.00
FRC130	On 20/09/2017	Spot Bond	100.60627	12.66372	100.60627	12.62354				0.00	0	0.00
FRC131	On 20/09/2017	Spot Bond	100.56147	11.85267	100.56147	11.81508				0.00	0	0.00
FRC132	On 20/09/2017	Spot Bond	100.63331	13.15405	100.63331	13.11230				0.00	0	0.00

Contract Details	Strike	Call / Put	MTM Yield	MarkPrice	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
FRC133		On 20/09/2017	Spot Bond	100.67296	13.87411	100.67296	13.83007		0.00	0	0.00
FRC134		On 20/09/2017	Spot Bond	100.60461	12.63369	100.60461	12.59361		0.00	0	0.00
FRC135		On 20/09/2017	Spot Bond	100.58527	12.78829	100.58527	12.74772		0.00	0	0.00
FRC136		On 20/09/2017	Spot Bond	100.52263	11.15126	100.52263	11.11590		0.00	0	0.00
FRC137		On 20/09/2017	Spot Bond	100.51264	11.47613	100.51264	11.43974		0.00	0	0.00
FRC138		On 20/09/2017	Spot Bond	100.64764	13.41413	100.64764	13.37155		0.00	0	0.00
FRC139		On 20/09/2017	Spot Bond	100.63938	13.26409	100.63938	13.22199		0.00	0	0.00
FRC140		On 20/09/2017	Spot Bond	100.61676	12.85387	100.61676	12.81309		0.00	0	0.00
FRC141		On 20/09/2017	Spot Bond	100.64874	13.43413	100.64874	13.39149		0.00	0	0.00
FRC142		On 20/09/2017	Spot Bond	100.54761	11.60222	100.54761	11.56543		0.00	0	0.00
FRC143		On 20/09/2017	Spot Bond	100.48314	10.43933	100.48314	10.40625		0.00	0	0.00
FRC144		On 20/09/2017	Spot Bond	100.40273	8.99392	100.40273	8.96543		0.00	0	0.00
FRC145		On 20/09/2017	Spot Bond	100.68010	14.00407	100.68010	13.95960		0.00	0	0.00
FRC146		On 20/09/2014	Spot Bond	100.48314	31.09761	100.48314	30.99905		0.00	0	0.00
FRC147		On 20/09/2015	Spot Bond	100.54650	19.20194	100.54650	19.14105		0.00	0	0.00
FRC148		On 24/02/2017	Spot Bond	101.08864	3.63155	101.08864	3.61432		0.00	0	0.00
FRC149		On 20/09/2015	Spot Bond	100.52041	10.24363	100.52041	10.21115		0.00	0	0.00
FRC150		On 20/09/2017	Spot Bond	100.44745	1.81356	100.44745	1.80781		0.00	0	0.00

Contract Details	Strike	Call / Put	MTM Yield	MarkPrice	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
FRC151	On 20/09/2017	Spot Bond	98.00000	1.86897	98.00000	1.85580			0.00	0	0.00
FRC152	On 20/12/2017	Spot Bond	100.00000	1.42393	100.00000	1.41593			0.00	0	0.00
FRC153	On 20/12/2017	Spot Bond	100.00000	1.42393	100.00000	1.41593			0.00	0	0.00
FRC154	On 20/12/2017	Spot Bond	100.00000	1.35777	100.00000	1.34831			0.00	0	0.00
FRC17	On 03/06/2014	Spot Bond	103.88434	39.84486	103.88434	39.75388			0.00	0	0.00
FRC29	On 22/07/2014	Spot Bond	101.69803	28.13452	101.69803	28.06532			0.00	0	0.00
FRC37	On 20/06/2015	Spot Bond	100.46014	18.04565	100.46014	18.00127			0.00	0	0.00
FRC40	On 20/12/2015	Spot Bond	100.45737	14.74501	100.45737	14.70874			0.00	0	0.00
FRC41	On 25/10/2013	Spot Bond	101.67764	57.37390	101.67764	57.23282			0.00	0	0.00
FRC42	On 25/11/2012	Spot Bond	6.90500	101.53417	6.90500	101.51500			0.00	0	0.00
FRC46	On 10/09/2017	Spot Bond	98.80765	10.45631	98.80765	10.43097			0.00	0	0.00
FRC47	On 18/02/2013	Spot Bond	113.68077	77.16755	113.68077	76.98253			0.00	0	0.00
FRC55	On 11/07/2013	Spot Bond	100.00003	59.12289	100.00003	58.97967			0.00	0	0.00
FRC57	On 20/06/2014	Spot Bond	100.38660	29.93456	100.38660	29.86099			0.00	0	0.00
FRC61	On 28/07/2017	Spot Bond	101.46163	8.81733	101.46163	8.79569			0.00	0	0.00
FRC66	On 31/01/2022	Spot Bond	109.33538	6.95521	109.33538	6.93874			0.00	0	0.00
FRC67	On 20/09/2016	Spot Bond	100.46640	12.84423	100.46640	12.81263			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM Yield	MarkPrice	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
FRC68	On 20/09/2016	Spot Bond	100.47150	12.94255	100.47150	12.91072			0.00	0	0.00
FRC69	On 31/01/2022	Spot Bond	109.51236	5.32786	109.51236	5.31523			0.00	0	0.00
FRC70	On 20/09/2014	Spot Bond	111.32550	25.11608	111.32550	25.06464			0.00	0	0.00
FRC71	On 31/01/2022	Spot Bond	109.33538	4.88723	109.33538	4.87565			0.00	0	0.00
FRC72	On 31/01/2017	Spot Bond	114.09057	5.94461	114.09057	5.93004			0.00	0	0.00
FRC74	On 20/09/2016	Spot Bond	114.42023	8.43502	114.42023	8.41742			0.00	0	0.00
FRC75	On 20/12/2012	Spot Bond	100.45580	93.00255	100.45580	92.76966			0.00	0	0.00
FRC76	On 28/07/2017	Spot Bond	101.66489	9.82766	101.66489	9.80350			0.00	0	0.00
FRC77	On 15/06/2016	Spot Bond	100.00000	18.05297	100.00000	18.00875			0.00	0	0.00
FRC78	On 15/06/2016	Spot Bond	100.79789	17.50933	100.79789	17.46614			0.00	0	0.00
FRC79	On 15/06/2016	Spot Bond	100.69405	15.73722	100.69405	15.69844			0.00	0	0.00
FRC80	On 15/06/2016	Spot Bond	4.73000	107.63156	4.73000	107.60914			0.00	0	0.00
FRC81	On 20/12/2012	Spot Bond	100.56499	93.43374	100.56499	93.19954			0.00	0	0.00
FRC82	On 15/06/2016	Spot Bond	100.70697	15.95751	100.70697	15.91817			0.00	0	0.00
FRC83	On 20/12/2016	Spot Bond	100.40068	10.23434	100.40068	10.20919			0.00	0	0.00
FRC84	On 20/12/2016	Spot Bond	100.46304	11.45428	100.46304	11.42611			0.00	0	0.00
FRC85	On 20/12/2014	Spot Bond	100.61808	25.85178	100.61808	25.78812			0.00	0	0.00
FRC86	On 20/12/2016	Spot Bond	100.54671	13.09380	100.54671	13.06158			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
FRC87	On 20/12/2016	Spot Bond	100.52525	12.67305	100.52525	12.64187				0.00	0	0.00
FRC88	On 20/12/2012	Spot Bond	100.34678	92.57355	100.34678	92.34197				0.00	0	0.00
FRC89	On 20/12/2012	Spot Bond	100.34394	92.56238	100.34394	92.33082				0.00	0	0.00
FRC90	On 20/03/2013	Spot Bond	100.32862	93.90760	100.32862	93.71576				0.00	0	0.00
FRC91	On 20/03/2013	Spot Bond	100.34043	93.90866	100.34043	93.71680				0.00	0	0.00
FRC92	On 20/03/2013	Spot Bond	100.34112	93.91605	100.34112	93.72417				0.00	0	0.00
FRC93	On 20/03/2013	Spot Bond	100.34682	92.55123	100.34682	92.31912				0.00	0	0.00
FRC94	On 20/03/2017	Spot Bond	100.44788	10.79669	100.44788	10.77499				0.00	0	0.00
FRC95	On 15/06/2016	Spot Bond	100.64235	13.40357	100.64235	13.37659				0.00	0	0.00
FRC96	On 20/03/2017	Spot Bond	100.44732	10.78587	100.44732	10.76419				0.00	0	0.00
FRC97	On 20/03/2015	Spot Bond	98.04956	24.46687	98.04956	24.41877				0.00	0	0.00
FRC98	On 15/06/2016	Spot Bond	100.67532	13.90058	100.67532	13.87259				0.00	0	0.00
FRC99	On 24/02/2017	Spot Bond	101.43156	15.49449	101.43156	15.45647				0.00	0	0.00
FRE2A1	On 02/08/2013	Spot Bond	101.08680	55.33559	101.08680	55.20023				0.00	0	0.00
FRE2A2	On 02/08/2013	Spot Bond	102.04635	57.26803	102.04635	57.12677				0.00	0	10,000.00
FRE2B1	On 02/08/2013	Spot Bond	101.11165	55.39313	101.11165	55.25761				0.00	0	0.00
FRE2B2	On 02/08/2013	Spot Bond	104.68033	56.51716	104.68033	56.37454				0.00	0	0.00

Contract Details	Strike	Call / Put	MTM Yield	MarkPrice	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
FRE2C	On 02/08/2013	Spot Bond	96.98334	56.85364	96.98334	56.71964			0.00	0	0.00
FRE2D	On 02/08/2013	Spot Bond	101.19191	55.57897	101.19191	55.44289			0.00	0	0.00
FRE2E	On 02/08/2013	Spot Bond	101.39248	56.04317	101.39248	55.90570			0.00	0	0.00
FRE2F	On 02/08/2013	Spot Bond	101.63872	56.61266	101.63872	56.47351			0.00	0	0.00
FRE2G	On 02/08/2013	Spot Bond	101.79324	56.96980	101.79324	56.82958			0.00	0	0.00
FRI15	On 14/03/2015	Spot Bond	137.45936	14.91967	137.45936	14.87541			0.00	0	0.00
FRJ13	On 01/09/2013	Spot Bond	101.30769	64.88877	101.30769	64.72799			0.00	0	0.00
FRJ14	On 20/07/2014	Spot Bond	104.00517	27.15712	104.00517	27.08899			0.00	0	0.00
FRJ15	On 04/04/2015	Spot Bond	100.18638	21.17147	100.18638	21.10527			0.00	0	0.00
FRJ16	On 21/01/2016	Spot Bond	103.41346	12.02841	103.41346	11.99838			0.00	0	0.00
FRJ17	On 04/04/2017	Spot Bond	100.62484	9.80666	100.62484	9.77587			0.00	0	0.00
FRJ18	On 21/02/2018	Spot Bond	101.45882	8.99554	101.45882	8.97347			0.00	0	0.00
FRJ19	On 04/04/2019	Spot Bond	100.00000	11.80746	100.00000	11.78506			0.00	0	0.00
FRS36	On 07/12/2023	Spot Bond	254.50193	4.44958	254.50193	4.42966			0.00	0	0.00
FRS37	On 07/12/2023	Spot Bond	265.81898	4.35333	265.81898	4.33326			0.00	0	0.00
FRS43	On 07/12/2023	Spot Bond	249.70910	4.49288	249.70910	4.47303			0.00	0	0.00
FRS46	On 31/01/2022	Spot Bond	117.34620	3.08501	117.34620	3.07729			0.00	0	0.00
FRS49	On 27/10/2020	Spot Bond	101.41744	7.08816	101.41744	7.07077			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM Yield	MarkPrice	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
FRS51	On 31/01/2022	Spot Bond	117.54524	3.34701	117.54524	3.33834			0.00	0	0.00
FRS56	On 19/07/2016	Spot Bond	101.77641	10.82871	101.77641	10.80206		895,632,408,000.00	8,800,000	2,200,000.00	
FRS59	On 07/10/2016	Spot Bond	100.01476	11.15617	100.01476	11.12913			0.00	0	0.00
FRS61	On 02/08/2013	Spot Bond	101.49749	56.28608	101.49749	56.14790			0.00	0	0.00
FRS62	On 04/11/2026	Spot Bond	101.25022	6.97618	101.25022	6.95910			0.00	0	0.00
FRS63	On 22/12/2013	Spot Bond	100.29734	42.42660	100.29734	42.32243			0.00	0	0.00
FRS64	On 26/01/2042	Spot Bond	90.41057	2.88661	90.41057	2.88054			0.00	0	0.00
FRS65	On 30/03/2013	Spot Bond	100.18030	90.10617	100.18030	89.88605			0.00	0	0.00
FRS66	On 22/03/2013	Spot Bond	100.00000	92.14374	100.00000	91.91453			0.00	0	0.00
FRS67	On 25/05/2013	Spot Bond	100.68430	65.45541	100.68430	65.24984			0.00	0	0.00
FRS68	On 09/11/2024	Spot Bond	100.00000	0.89084	100.00000	0.88806			0.00	0	0.00
FRS69	On 31/05/2017	Spot Bond	101.11871	12.52214	101.11871	12.48223			0.00	0	0.00
FRS70	On 04/06/2013	Spot Bond	100.52362	63.43957	100.52362	63.23841			0.00	0	0.00
FRS71	On 08/06/2013	Spot Bond	100.43945	62.66159	100.43945	62.46306			0.00	0	0.00
FRS72	On 09/11/2024	Spot Bond	101.12618	7.77000	101.12618	7.74550			0.00	0	0.00
FRS73	On 12/06/2017	Spot Bond	101.07593	15.82307	101.07593	15.77266			0.00	0	0.00
FRS74	On 14/06/2017	Spot Bond	100.44759	7.98601	100.44759	7.96071			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM Yield	MarkPrice	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
FRS75	On 13/06/2014	Spot Bond	100.44015	29.60773	100.44015	29.51393			0.00	0	0.00
FRS76	On 18/06/2017	Spot Bond	100.76967	14.21088	100.76967	14.16574			0.00	0	0.00
FRS77	On 19/07/2014	Spot Bond	101.24351	26.82428	101.24351	26.70512			0.00	0	0.00
FRS78	On 08/08/2013	Spot Bond	101.17008	48.61580	101.17008	48.39996			0.00	0	0.00
FRS79	On 10/07/2017	Spot Bond	100.00000	2.89821	100.00000	2.87645			0.00	0	0.00
FRS80	On 24/10/2013	Spot Bond	100.00000	41.72924	100.00000	41.41602			0.00	0	0.00
FRS81	On 30/10/2042	Spot Bond	2.25000	101.45234	2.25000	101.43177			0.00	0	0.00
FRX14	On 01/09/2014	Spot Bond	105.55013	29.71733	105.55013	29.64783		56,258,219,290.00		533,000	5,643,000.00
FRX15	On 14/03/2015	Spot Bond	106.51279	22.07453	106.51279	22.02253		213,238,605,580.00		2,002,000	50,717,000.00
FRX16	On 15/09/2016	Spot Bond	104.36488	12.52821	104.36488	12.49918		0.00		0	0.00
FRX17	On 15/09/2017	Spot Bond	105.51532	10.82501	105.51532	10.79970		3,165,459,600,000.00		30,000,000	10,000,000.00
FRX18	On 14/04/2018	Spot Bond	113.83008	10.67663	113.83008	10.65023		0.00		0	1,000,000.00
FRX19	On 15/11/2019	Spot Bond	108.96559	7.23403	108.96559	8.38235		272,849,837,360.00		2,504,000	3,549,000.00
FRX24	On 10/12/2024	Spot Bond	117.28648	13.65350	117.28648	13.61911		0.00		0	0.00
FRX31	On 21/02/2031	Spot Bond	102.81960	11.21634	102.81960	11.19108		0.00		0	0.00
FRX45	On 14/04/2045	Spot Bond	79.83345	10.63047	79.83345	10.61087		0.00		0	0.00
FTG1	On 05/09/2016	Spot Bond	100.94835	14.99517	100.94835	14.95814		0.00		0	0.00
GBL01	On 15/10/2015	Spot Bond	100.00000	22.67735	100.00000	22.50714		0.00		0	0.00

Contract Details	Strike	Call / Put	MTM Yield	MarkPrice	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
GFC03	On 10/04/2015	Spot Bond	100.01778	21.55238	100.01778	21.48508			0.00	0	0.00
GFC04	On 11/04/2017	Spot Bond	104.81266	12.03649	104.81266	12.00865			0.00	0	0.00
GFC2	On 27/02/2013	Spot Bond	100.00000	81.40512	100.00000	81.23191			0.00	0	0.00
GOVEX1	On 09/05/2047	Spot Bond	100.00000	0.00000	100.00000	0.00000			0.00	0	0.00
GPT11	On 29/01/2013	Spot Bond	100.00000	87.82812	100.00000	87.62897			0.00	0	0.00
GPT12	On 28/02/2013	Spot Bond	100.00000	82.22751	100.00000	82.05293			0.00	0	0.00
GPT19	On 28/11/2012	Spot Bond	100.63710	96.53969	100.63710	96.28341			0.00	0	0.00
GPT20	On 30/01/2013	Spot Bond	100.00000	82.76644	100.00000	82.57919			0.00	0	0.00
GR1A2A	On 18/11/2012	Spot Bond	100.81750	100.58527	100.81750	100.31047			0.00	0	0.00
GRA292	On 15/02/2013	Spot Bond	100.00000	79.86871	100.00000	79.69432			0.00	0	0.00
GRA298	On 15/11/2012	Spot Bond	99.49839	66.77832	99.49839	99.72814			0.00	0	0.00
GRA299	On 18/12/2012	Spot Bond	99.03016	91.78235	99.03016	91.55436			0.00	0	0.00
GRA300	On 15/02/2013	Spot Bond	100.00000	79.86871	100.00000	99.99986			0.00	0	0.00
GRB85	On 25/01/2013	Spot Bond	100.00000	83.71560	100.00000	83.52403			0.00	0	0.00
GRB89	On 25/01/2013	Spot Bond	100.00000	83.71560	100.00000	83.52403			0.00	0	0.00
GRD164	On 18/01/2013	Spot Bond	100.00000	85.08159	100.00000	84.88372			0.00	0	0.00
GRD166	On 15/02/2013	Spot Bond	100.00000	79.86871	100.00000	79.69432			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM Yield	MarkPrice	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
GRD179	On 11/01/2013	Spot Bond	100.00000	86.49289	100.00000	86.28842			0.00	0	0.00
GRD180	On 16/01/2013	Spot Bond	100.00000	85.48009	100.00000	85.28037			0.00	0	0.00
GRD181	On 31/01/2013	Spot Bond	100.00000	82.57919	100.00000	82.39278			0.00	0	0.00
GRD182	On 04/02/2013	Spot Bond	100.00000	81.83857	100.00000	81.65548			0.00	0	0.00
GRDB1	On 10/01/2018	Spot Bond	100.01501	7.30290	100.01501	7.28520			0.00	0	0.00
GRDC1	On 10/01/2018	Spot Bond	100.01973	9.24821	100.01973	9.22581			0.00	0	0.00
GRN1A1	On 18/11/2012	Spot Bond	100.00000	100.62916	100.00000	100.35645			0.00	0	0.00
GRN1B	On 18/11/2012	Spot Bond	100.85290	100.64696	100.85290	100.37190			0.00	0	0.00
GRN1C	On 18/11/2012	Spot Bond	100.88829	100.70865	100.88829	100.43334			0.00	0	0.00
GRN1D	On 18/11/2012	Spot Bond	101.01560	100.93076	101.01560	100.65448			0.00	0	0.00
GRT01	On 08/12/2014	Spot Bond	100.57078	22.47333	100.57078	22.41801			0.00	0	0.00
GRT02	On 13/05/2016	Spot Bond	101.42786	11.34835	101.42786	11.32050			0.00	0	0.00
GRT03	On 15/10/2015	Spot Bond	99.93193	15.70761	99.93193	15.66958			0.00	0	0.00
GRT04	On 15/09/2016	Spot Bond	100.43806	11.37803	100.43806	11.35005			0.00	0	0.00
GRT05	On 25/01/2015	Spot Bond	102.01673	19.40771	102.01673	19.35984			0.00	0	0.00
GSIZ16	On 23/09/2016	Spot Bond	100.31458	11.72513	100.31458	11.69633			0.00	0	0.00
HILB01	On 18/07/2015	Spot Bond	99.88260	16.58025	99.88260	16.50741			0.00	0	0.00
HILB02	On 13/09/2017	Spot Bond	100.51108	10.78387	100.51108	10.73573			0.00	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	85.28037	100.00000	85.08159			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 19/07/2013	Spot Bond	105.54321	55.91340	105.54321	55.77126			0.00	0	0.00
HMS1B3	On 19/07/2013	Spot Bond	105.54321	55.91340	105.54321	55.77126			0.00	0	0.00
HMS1B5	On 19/07/2013	Spot Bond	100.00000	62.52064	100.00000	62.40234			0.00	0	0.00
HMS1B6	On 19/07/2013	Spot Bond	100.00000	69.12739	100.00000	68.99624			0.00	0	0.00
HMS1B7	On 19/07/2013	Spot Bond	101.63173	57.56776	101.63173	57.42626			0.00	0	0.00
HMS1B8	On 19/07/2015	Spot Bond	101.67762	15.33162	101.67762	15.29392			0.00	0	0.00
HMS1B9	On 19/07/2015	Spot Bond	105.13866	16.43907	105.13866	16.39743			0.00	0	0.00
HMS1C2	On 19/07/2013	Spot Bond	105.76786	55.97051	105.76786	55.82796			0.00	0	0.00
HMS1C3	On 19/07/2013	Spot Bond	101.68917	57.67994	101.68917	57.53810			0.00	0	0.00
HMS1C4	On 19/07/2015	Spot Bond	101.75803	15.64989	101.75803	15.61138			0.00	0	0.00
HMS1C5	On 19/07/2015	Spot Bond	117.06290	14.27868	117.06290	14.23890			0.00	0	0.00
HMS1D2	On 19/07/2013	Spot Bond	106.05795	56.04420	106.05795	55.90112			0.00	0	0.00
HMS1D3	On 19/07/2013	Spot Bond	101.79257	57.88177	101.79257	57.73931			0.00	0	0.00
HMS1D4	On 19/07/2015	Spot Bond	101.86140	16.05856	101.86140	16.01902			0.00	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	14.66855	117.06290	14.62768			0.00	0	0.00
HMS1E2	On 19/07/2013	Spot Bond	107.08651	56.30511	107.08651	56.16012			0.00	0	0.00
HMS1E3	On 19/07/2013	Spot Bond	101.93042	58.15069	101.93042	58.00738			0.00	0	0.00
HMS1E4	On 19/07/2015	Spot Bond	101.98773	16.55725	101.98773	16.51643			0.00	0	0.00
HMS1F2	On 19/07/2013	Spot Bond	108.34719	56.62405	108.34719	56.47670			0.00	0	0.00
HMS1G2	On 19/07/2013	Spot Bond	110.21153	57.09399	110.21153	56.94316			0.00	0	0.00
HWAY20	On 31/07/2020	Spot Bond	115.88630	11.05468	115.88630	11.02725		351,830,806,800.00	3,036,000	35,138,000.00	
HWAY23	On 07/12/2023	Spot Bond	272.42396	4.30073	272.42396	4.28057			0.00	0	97,000,000.00
HWAY24	On 07/12/2024	Spot Bond	271.70682	4.30632	271.70682	4.28617			0.00	0	0.00
HWAY34	On 31/07/2034	Spot Bond	101.83148	11.53978	101.83148	11.51400		90,324,522,760.00	887,000	30,200,000.00	
HWAY35	On 31/07/2035	Spot Bond	102.02133	11.52252	102.02133	11.49674			0.00	0	0.00
I2025	On 31/01/2025	Spot Bond	1.18000	111.12588	1.18000	111.11336			0.00	0	158,000,000.00
I2038	On 31/01/2038	Spot Bond	1.91000	108.64922	1.91000	108.63485		191,000,000.00	100,000	349,000,000.00	
I2050	On 31/12/2050	Spot Bond	2.06000	113.67110	2.06000	113.65521		53,560,000,000.00	26,000,000	452,425,000.00	
IBC01	On 16/03/2015	Spot Bond	95.45000	20.96275	95.45000	20.92430			0.00	0	0.00
IBL06	On 14/12/2012	Spot Bond	100.50759	94.17349	100.50759	93.93396			0.00	0	0.00
IBL09	On 08/12/2012	Spot Bond	100.56563	95.58642	100.56563	95.33940			0.00	0	0.00
IBL11	On 12/03/2015	Spot Bond	109.26558	22.99638	109.26558	22.94107			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM Yield	MarkPrice	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
IBL12	On 12/03/2013	Spot Bond	100.86049	94.58031	100.86049	94.33710			0.00	0	0.00
IBL13	On 12/03/2015	Spot Bond	102.46253	22.14051	102.46253	22.08509			0.00	0	0.00
IBL14	On 28/06/2015	Spot Bond	100.92206	16.43976	100.92206	16.39916			0.00	0	0.00
IBL15	On 28/06/2013	Spot Bond	100.23329	61.10757	100.23329	60.95760			0.00	0	0.00
IBL18	On 10/12/2013	Spot Bond	100.52781	43.18308	100.52781	43.07682			0.00	0	0.00
IBL19	On 15/03/2014	Spot Bond	100.74849	42.73390	100.74849	42.62854			0.00	0	0.00
IBL20	On 15/03/2014	Spot Bond	103.45013	39.89658	103.45013	39.80479			0.00	0	0.00
IBL21	On 15/03/2016	Spot Bond	108.14435	15.29228	108.14435	15.25580			0.00	0	0.00
IBL22	On 15/03/2018	Spot Bond	111.48026	11.21269	111.48026	11.18528			0.00	0	0.00
IBL23	On 21/04/2014	Spot Bond	102.47730	36.81002	102.47730	36.72644			0.00	0	0.00
IBL24	On 21/04/2014	Spot Bond	99.82217	39.28974	99.82217	39.19471			0.00	0	0.00
IBL25	On 18/08/2014	Spot Bond	100.88835	30.24716	100.88835	30.17331			0.00	0	0.00
IBL26	On 18/08/2014	Spot Bond	106.87614	25.42354	106.87614	25.36241			0.00	0	0.00
IBL28	On 18/08/2016	Spot Bond	105.97204	13.35993	105.97204	13.32909			0.00	0	0.00
IBL32	On 03/11/2014	Spot Bond	101.15611	26.15959	101.15611	26.09555			0.00	0	0.00
IBL33	On 03/11/2016	Spot Bond	101.23137	9.85614	101.23137	9.83200			0.00	0	0.00
IBL34	On 31/01/2017	Spot Bond	119.59470	4.63811	119.59470	4.62631			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
IBL36	On 31/01/2022	Spot Bond	121.25275	3.00345	121.25275	2.99573				0.00	0	0.00
IBL37	On 02/04/2015	Spot Bond	100.15533	21.46239	100.15533	21.39530				0.00	0	0.00
IBL38	On 02/04/2017	Spot Bond	100.16252	10.01238	100.16252	9.98108				0.00	0	0.00
IBL39	On 02/04/2018	Spot Bond	105.78604	10.13347	105.78604	10.10987				0.00	0	0.00
IBL40	On 15/06/2015	Spot Bond	100.66354	16.28010	100.66354	16.22842				0.00	0	0.00
IBL42	On 15/06/2017	Spot Bond	100.43811	8.59887	100.43811	8.57162				0.00	0	60,000,000.00
IBL43	On 15/11/2015	Spot Bond	100.00000	8.83883	100.00000	12.49999				0.00	0	0.00
IBL45	On 21/12/2018	Spot Bond	100.00000	8.47272	100.00000	0.77073				0.00	0	0.00
IBL46	On 15/01/2020	Spot Bond	100.00000	7.61230	100.00000	0.78125				0.00	0	0.00
IC02	On 09/05/2013	Spot Bond	100.00000	70.63426	100.00000	70.50370				0.00	0	0.00
IDC01U	On 08/11/2026	Spot Bond	100.00000	0.00443	100.00000	0.00442				0.00	0	0.00
IDCP01	On 19/04/2015	Spot Bond	99.89211	18.62378	99.89211	18.58237				0.00	0	0.00
IDCP02	On 19/04/2015	Spot Bond	99.89211	18.62378	99.89211	18.58237				0.00	0	0.00
IDCP03	On 31/01/2017	Spot Bond	100.97091	9.32630	100.97091	9.30561				0.00	0	0.00
IDCP04	On 19/10/2017	Spot Bond	5.00000	103.21388	5.00000	103.18621				0.00	0	0.00
IDW001	On 30/06/2016	Spot Bond	101.37699	16.14019	101.37699	16.08920				0.00	0	0.00
IDW002	On 30/06/2016	Spot Bond	101.30327	15.16580	101.30327	15.11791				0.00	0	0.00
IDW003	On 30/06/2016	Spot Bond	100.00000	12.91161	100.00000	12.81321				0.00	0	0.00

Contract Details	Strike	Call / Put	MTM Yield	MarkPrice	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
IFM01	On 31/03/2016	Spot Bond	112.11249	16.88798	112.11249	16.84674			0.00	0	0.00
IHL01	On 29/12/2014	Spot Bond	100.20174	22.06900	100.20174	22.01486			0.00	0	0.00
IHL02	On 29/12/2014	Spot Bond	100.20174	22.06900	100.20174	22.01486			0.00	0	0.00
IHL03	On 17/05/2017	Spot Bond	101.14829	8.25517	101.14829	8.22915			0.00	0	0.00
IKH1D	On 09/12/2028	Spot Bond	100.00000	8.49157	100.00000	8.47077			0.00	0	0.00
IN01E	On 23/07/2013	Spot Bond	101.89135	55.25543	101.89135	55.00869			0.00	0	0.00
IN02E	On 06/08/2013	Spot Bond	101.88356	48.93489	101.88356	48.71638			0.00	0	0.00
IN03E	On 13/08/2013	Spot Bond	101.64472	50.37719	101.64472	50.15267			0.00	0	0.00
IN04	On 15/03/2015	Spot Bond	101.44581	23.54123	101.44581	23.48792			0.00	0	0.00
IN04E	On 27/08/2013	Spot Bond	100.58397	67.25984	100.58397	66.93823			0.00	0	0.00
IN07	On 16/05/2013	Spot Bond	104.33728	73.00704	104.33728	72.84066			0.00	0	0.00
IN09	On 01/02/2016	Spot Bond	101.67347	13.71854	101.67347	13.68481			0.00	0	0.00
IN177U	On 24/01/2013	Spot Bond	100.00000	83.90805	100.00000	83.71560			0.00	0	0.00
IN178U	On 24/01/2013	Spot Bond	100.00000	83.90805	100.00000	83.71560			0.00	0	0.00
IN181U	On 31/01/2013	Spot Bond	100.00000	82.57919	100.00000	82.39278			0.00	0	0.00
IND147	On 22/11/2012	Spot Bond	100.00000	98.11828	100.00000	97.85523			0.00	0	0.00
IND204	On 24/01/2013	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
IND205	On 31/01/2013	Spot Bond	100.00000	82.57919	100.00000	82.39278			0.00	0	0.00
IND207	On 14/02/2013	Spot Bond	100.00000	80.04386	100.00000	79.86871			0.00	0	0.00
IND208	On 21/02/2013	Spot Bond	100.00000	78.83369	100.00000	78.66379			0.00	0	0.00
IND209	On 28/02/2013	Spot Bond	100.00000	77.65957	100.00000	77.49469			0.00	0	0.00
IND234	On 21/08/2013	Spot Bond	100.00000	53.80188	100.00000	53.68248			0.00	0	0.00
IND246	On 13/11/2012	Spot Bond	99.44217	66.79088	99.44217	66.79087			0.00	0	0.00
IND247	On 20/11/2012	Spot Bond	99.34271	98.65741	99.34271	98.39321			0.00	0	0.00
IND248	On 27/11/2012	Spot Bond	99.22914	96.84074	99.22914	96.58645			0.00	0	0.00
IND249	On 04/12/2012	Spot Bond	99.12821	95.09310	99.12821	94.84815			0.00	0	0.00
IND250	On 11/12/2012	Spot Bond	99.02750	93.41079	99.02750	93.17466			0.00	0	0.00
IND302	On 08/01/2013	Spot Bond	98.62666	87.26663	98.62666	87.06133			0.00	0	0.00
IND303	On 15/01/2013	Spot Bond	98.52695	85.86186	98.52695	85.66332			0.00	0	0.00
IND304	On 22/01/2013	Spot Bond	98.42745	84.50430	98.42745	84.31217			0.00	0	0.00
IND305	On 29/01/2013	Spot Bond	100.00000	82.95455	100.00000	82.76644			0.00	0	0.00
IND306	On 05/02/2013	Spot Bond	100.00000	81.65548	100.00000	81.47321			0.00	0	0.00
IND307	On 12/02/2013	Spot Bond	100.00000	80.39648	100.00000	80.21978			0.00	0	0.00
IND308	On 19/02/2013	Spot Bond	100.00000	79.17570	100.00000	79.00433			0.00	0	0.00
IND309	On 26/02/2013	Spot Bond	100.00000	77.99145	100.00000	77.82516			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
IND310	On 05/03/2013	Spot Bond	100.00000		76.84211	100.00000	76.68067			0.00	0	0.00
IND311	On 12/03/2013	Spot Bond	100.00000		75.72614	100.00000	75.56936			0.00	0	0.00
IND312	On 19/03/2013	Spot Bond	100.00000		74.64213	100.00000	74.48980			0.00	0	0.00
IND313	On 26/03/2013	Spot Bond	100.00000		73.58871	100.00000	73.44064			0.00	0	0.00
IND314	On 02/04/2013	Spot Bond	100.00000		72.56461	100.00000	72.42063			0.00	0	0.00
IND315	On 09/04/2013	Spot Bond	100.00000		71.56863	100.00000	71.42857			0.00	0	0.00
IND316	On 16/04/2013	Spot Bond	100.00000		70.59961	100.00000	70.46332			0.00	0	0.00
IND317	On 23/04/2013	Spot Bond	100,000.00000		0.22903	100,000.00000	0.22761			0.00	0	0.00
IND318	On 24/04/2013	Spot Bond	100.00000		69.52381	100.00000	69.39163			0.00	0	0.00
IND319	On 25/04/2013	Spot Bond	100.00000		69.39163	100.00000	69.25996			0.00	0	0.00
IND320	On 26/04/2013	Spot Bond	100.00000		69.25996	100.00000	69.12879			0.00	0	0.00
IND321	On 27/04/2013	Spot Bond	100.00000		69.12879	100.00000	68.99811			0.00	0	0.00
IND322	On 28/04/2013	Spot Bond	100.00000		68.99811	100.00000	68.86792			0.00	0	0.00
IND323	On 29/04/2013	Spot Bond	100.00000		68.86792	100.00000	68.73823			0.00	0	0.00
IND324	On 30/04/2013	Spot Bond	100.00000		68.73823	100.00000	68.60902			0.00	0	0.00
IND325	On 01/05/2013	Spot Bond	100.00000		68.60902	100.00000	68.48030			0.00	0	0.00
IND326	On 02/05/2013	Spot Bond	100.00000		68.48030	100.00000	68.35206			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM Yield	MarkPrice	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
IND327	On 03/05/2013	Spot Bond	100.00000	68.35206	100.00000	68.22430			0.00	0	0.00
IND328	On 04/05/2013	Spot Bond	100.00000	68.22430	100.00000	68.09701			0.00	0	0.00
IND329	On 05/05/2013	Spot Bond	100.00000	68.09701	100.00000	67.97020			0.00	0	0.00
IND330	On 06/05/2013	Spot Bond	100.00000	67.97020	100.00000	67.84387			0.00	0	0.00
IND331	On 07/05/2013	Spot Bond	100.00000	67.84387	100.00000	67.71800			0.00	0	0.00
IND332	On 08/05/2013	Spot Bond	100.00000	67.71800	100.00000	67.59259			0.00	0	0.00
IND333	On 09/05/2013	Spot Bond	100.00000	67.59259	100.00000	67.46765			0.00	0	0.00
IND334	On 20/08/2013	Spot Bond	100.00000	58.98239	100.00000	58.87049			0.00	0	0.00
IND335	On 27/08/2013	Spot Bond	100.00000	58.20351	100.00000	58.09309			0.00	0	0.00
IND336	On 03/09/2013	Spot Bond	100.00000	57.43492	100.00000	57.32595			0.00	0	0.00
IND337	On 10/09/2013	Spot Bond	100.00000	56.67647	100.00000	56.56895			0.00	0	0.00
IND338	On 17/09/2013	Spot Bond	100.00000	55.92805	100.00000	55.82194			0.00	0	0.00
IND339	On 25/09/2013	Spot Bond	100.00000	49.77675	100.00000	49.66628			0.00	0	0.00
IND340	On 01/10/2013	Spot Bond	100.00000	49.11761	100.00000	49.00861			0.00	0	0.00
IND341	On 08/10/2013	Spot Bond	100.00000	48.35964	100.00000	48.25232			0.00	0	0.00
IND342	On 15/10/2013	Spot Bond	100.00000	47.61336	100.00000	47.50770			0.00	0	0.00
IND343	On 22/10/2013	Spot Bond	100.00000	46.87861	100.00000	46.77457			0.00	0	0.00
IND344	On 29/10/2013	Spot Bond	100.00000	46.15519	100.00000	46.05276			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
IND345	On 05/11/2013	Spot Bond	100.00000	45.44293	100.00000	45.34208				0.00	0	0.00
IND346	On 12/11/2013	Spot Bond	100.00000	44.74166	100.00000	44.64237				0.00	0	0.00
IND347	On 19/11/2013	Spot Bond	100.00000	43.27833	100.00000	42.99162				0.00	0	0.00
IND348	On 26/11/2013	Spot Bond	100.00000	41.62288	100.00000	41.37543				0.00	0	0.00
IND349	On 03/12/2013	Spot Bond	100.00000	40.32325	100.00000	40.10585				0.00	0	0.00
IND350	On 10/12/2013	Spot Bond	100.00000	39.27635	100.00000	39.08262				0.00	0	0.00
IND351	On 17/12/2013	Spot Bond	100.00000	38.41526	100.00000	38.24065				0.00	0	0.00
INF001	On 30/07/2013	Spot Bond	101.10218	71.96805	101.10218	71.69230				0.00	0	0.00
INF002	On 05/02/2013	Spot Bond	100.97718	83.72031	100.97718	83.53194				0.00	0	0.00
ING100	On 19/05/2013	Spot Bond	101.06512	67.58405	101.06512	67.41876				0.00	0	0.00
ING114	On 31/12/2015	Spot Bond	100.29400	14.86543	100.29400	14.82932				0.00	0	0.00
ING115	On 31/03/2016	Spot Bond	103.81357	17.98810	103.81357	17.94304				0.00	0	0.00
ING116	On 31/03/2016	Spot Bond	101.94170	17.31664	101.94170	17.27396				0.00	0	0.00
ING126	On 25/11/2012	Spot Bond	100.00000	103.08087	100.00000	102.80672				0.00	0	0.00
ING127	On 07/12/2012	Spot Bond	100.51669	95.57340	100.51669	95.32587				0.00	0	0.00
ING130	On 16/02/2013	Spot Bond	100.00000	79.69432	100.00000	79.52070				0.00	0	0.00
ING131	On 24/02/2013	Spot Bond	100.00000	78.32618	100.00000	78.15846				0.00	0	0.00

Contract Details	Strike	Call / Put	MTM Yield	MarkPrice	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
ING132	On 22/12/2018	Spot Bond	100.34045	9.12717	100.34045	9.10474			0.00	0	0.00
ING133	On 28/02/2013	Spot Bond	100.00000	82.18324	100.00000	82.00876			0.00	0	0.00
ING135	On 10/12/2014	Spot Bond	100.81708	25.26836	100.81708	25.20603			0.00	0	0.00
ING138	On 22/03/2017	Spot Bond	100.33341	10.89494	100.33341	10.86818		401,333,640,000.00	4,000,000	1,000,000.00	
ING147	On 16/12/2012	Spot Bond	100.35507	93.82163	100.35507	93.58453			0.00	0	0.00
ING148	On 18/03/2013	Spot Bond	100.00000	87.67323	100.00000	87.25967			0.00	0	0.00
ING153	On 03/04/2017	Spot Bond	6.50000	100.50772	6.50000	100.49589			0.00	0	0.00
ING154	On 03/04/2013	Spot Bond	100.13131	86.62561	100.13131	86.35960			0.00	0	0.00
ING157	On 12/04/2013	Spot Bond	99.98478	84.16707	99.98478	83.91586			0.00	0	0.00
ING158	On 07/12/2012	Spot Bond	100.00000	94.31525	100.00000	94.07216			0.00	0	0.00
ING159	On 05/12/2012	Spot Bond	100.42362	96.48256	100.42362	96.23160			0.00	0	0.00
ING160	On 10/12/2012	Spot Bond	100.41625	95.27234	100.41625	95.02773			0.00	0	0.00
ING161	On 20/03/2017	Spot Bond	100.44355	11.25772	100.44355	11.22205			0.00	0	0.00
ING166	On 02/01/2013	Spot Bond	100.14548	90.73753	100.14548	90.51808			0.00	0	0.00
ING167	On 30/09/2014	Spot Bond	100.16956	30.55286	100.16956	30.45733			0.00	0	0.00
ING168	On 07/03/2013	Spot Bond	100.49744	89.16785	100.49744	88.73097			0.00	0	0.00
ING169	On 07/06/2013	Spot Bond	100.49744	60.31756	100.49744	60.04831			0.00	0	0.00
ING170	On 18/03/2013	Spot Bond	100.32608	84.60882	100.32608	84.21603			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM Yield	MarkPrice	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
ING171	On 19/03/2013	Spot Bond	100.31481	84.21753	100.31481	83.82840			0.00	0	0.00
ING172	On 28/11/2012	Spot Bond	100.14110	96.55616	100.14110	96.30105			0.00	0	0.00
ING173	On 28/02/2013	Spot Bond	100.14461	89.90938	100.14461	89.21688			0.00	0	0.00
ING174	On 28/05/2013	Spot Bond	100.14677	60.83871	100.14677	60.41437			0.00	0	0.00
ING175	On 28/08/2013	Spot Bond	100.14677	65.02259	100.14677	64.56907			0.00	0	0.00
ING176	On 28/02/2013	Spot Bond	100.14488	89.90935	100.14488	89.21685			0.00	0	0.00
ING177	On 28/02/2015	Spot Bond	100.00000	18.03708	100.00000	17.91143			0.00	0	0.00
ING178	On 28/08/2015	Spot Bond	100.00000	12.02472	100.00000	11.94095			0.00	0	0.00
ING182	On 23/01/2013	Spot Bond	100.00000	84.10138	100.00000	83.90805			0.00	0	0.00
ING32	On 30/04/2013	Spot Bond	101.21767	83.76575	101.21767	83.57606			0.00	0	0.00
ING33	On 31/10/2013	Spot Bond	101.23672	55.76269	101.23672	55.62611			0.00	0	0.00
ING34	On 31/10/2013	Spot Bond	101.23672	55.76269	101.23672	55.62611			0.00	0	0.00
ING46	On 16/10/2013	Spot Bond	99.91080	58.67365	99.91080	58.53163			0.00	0	0.00
ING60U	On 28/02/2014	Spot Bond	100.00000	49.22164	100.00000	49.10109			0.00	0	0.00
ING89	On 31/12/2014	Spot Bond	100.24109	23.61922	100.24109	23.56188			0.00	0	0.00
INJ02	On 30/04/2015	Spot Bond	102.25661	23.47693	102.25661	23.41891			0.00	0	0.00
IPB3	On 04/12/2013	Spot Bond	100.77468	44.90113	100.77468	44.79039			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM Yield	MarkPrice	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
IPF01	On 13/04/2015	Spot Bond	99.93260	21.03924	99.93260	20.97359			0.00	0	0.00
IPF02	On 13/04/2016	Spot Bond	99.93094	13.18906	99.93094	13.14791			0.00	0	0.00
IPF03	On 13/04/2017	Spot Bond	99.92988	9.92295	99.92988	9.89199			0.00	0	0.00
IPF06	On 13/04/2017	Spot Bond	104.73009	11.30322	104.73009	11.27710			0.00	0	0.00
IPL4	On 29/03/2014	Spot Bond	104.25515	38.59573	104.25515	38.50638		39,929,722,450.00		383,000	232,000.00
IPL5	On 28/09/2015	Spot Bond	100.91681	16.67606	100.91681	16.63489			0.00	0	0.00
IPL6	On 28/09/2017	Spot Bond	108.21861	11.48573	108.21861	11.45831		238,622,035,050.00		2,205,000	13,605,000.00
IV012	On 26/11/2014	Spot Bond	101.03261	24.78744	101.03261	24.72683			0.00	0	0.00
IV013	On 22/06/2015	Spot Bond	100.34728	17.88198	100.34728	17.83804			0.00	0	0.00
IV014	On 22/06/2015	Spot Bond	109.98505	22.85136	109.98505	22.79671			0.00	0	0.00
IV015	On 20/09/2017	Spot Bond	100.44886	10.32852	100.44886	10.30311			0.00	0	0.00
IV016	On 06/12/2021	Spot Bond	100.75653	9.25820	100.75653	9.23538			0.00	0	0.00
IV017	On 31/01/2022	Spot Bond	110.94012	3.23277	110.94012	3.22503			0.00	0	0.00
IV019	On 31/03/2028	Spot Bond	124.10625	2.44813	124.10625	2.44145			0.00	0	0.00
IV01E	On 29/08/2013	Spot Bond	100.58379	66.72105	100.58379	66.40934			0.00	0	0.00
IV022	On 02/04/2022	Spot Bond	100.18782	8.71122	100.18782	8.68398			0.00	0	0.00
IV023	On 11/07/2022	Spot Bond	99.99997	8.87084	99.99997	8.83183			0.00	0	0.00
IV024	On 27/07/2022	Spot Bond	101.62507	8.35533	101.62507	8.31809			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
IV025	On 12/09/2019	Spot Bond	100.60774	0.44349	100.60774	100.60774	0.44150			0.00	0	0.00
IV026	On 27/09/2024	Spot Bond	100.28878	0.00722	100.28878	100.28878	0.00719			0.00	0	0.00
IV02E	On 17/10/2013	Spot Bond	100.00000	49.99662	100.00000	100.00000	49.59987			0.00	0	0.00
IV030	On 31/01/2025	Spot Bond	100.00000	2.42671	100.00000	100.00000	2.41056			0.00	0	0.00
IV030A	On 31/01/2025	Spot Bond	100.00000	2.32515	100.00000	100.00000	2.30840			0.00	0	0.00
IV04	On 31/03/2013	Spot Bond	102.06373	76.34252	102.06373	102.06373	76.18818			0.00	0	80,000,000.00
IV07	On 31/03/2013	Spot Bond	100.17994	90.30972	100.17994	100.17994	90.09176			0.00	0	0.00
IV08	On 30/04/2018	Spot Bond	117.77551	12.68161	117.77551	117.77551	12.64921			0.00	0	0.00
IV09	On 30/04/2018	Spot Bond	101.74618	9.81237	101.74618	101.74618	9.78823			0.00	0	0.00
IV19A	On 31/03/2028	Spot Bond	124.10625	2.42215	124.10625	124.10625	2.41554			0.00	0	0.00
IVA204	On 26/01/2013	Spot Bond	100.00000	83.52403	100.00000	100.00000	83.33333			0.00	0	0.00
IVA206	On 09/02/2013	Spot Bond	100.00000	80.93126	100.00000	100.00000	80.75221			0.00	0	0.00
IVA207	On 16/02/2013	Spot Bond	100.00000	79.69432	100.00000	100.00000	79.52070			0.00	0	0.00
IVA208	On 23/02/2013	Spot Bond	100.00000	78.49462	100.00000	100.00000	78.32618			0.00	0	0.00
IVA229	On 19/07/2013	Spot Bond	100.00000	57.89468	100.00000	100.00000	57.76619			0.00	0	0.00
IVA234	On 23/08/2013	Spot Bond	100.00000	53.56335	100.00000	100.00000	53.44448			0.00	0	0.00
IVA246	On 15/11/2012	Spot Bond	99.41373	66.79720	99.41373	99.41373	99.72837			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM Yield	MarkPrice	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
IVA247	On 22/11/2012	Spot Bond	99.31432	98.13094	99.31432	97.86962			0.00	0	0.00
IVA248	On 29/11/2012	Spot Bond	99.20028	96.33453	99.20028	96.08296			0.00	0	0.00
IVA249	On 06/12/2012	Spot Bond	99.09942	94.60594	99.09942	94.36356			0.00	0	0.00
IVA250	On 13/12/2012	Spot Bond	98.99876	92.94162	98.99876	92.70792			0.00	0	0.00
IVA301	On 03/01/2013	Spot Bond	100.00000	88.16425	100.00000	87.95181			0.00	0	0.00
IVA302	On 10/01/2013	Spot Bond	98.62399	86.85731	98.62399	86.65395			0.00	0	0.00
IVA303	On 17/01/2013	Spot Bond	98.49850	85.46927	98.49850	85.27260			0.00	0	0.00
IVA304	On 24/01/2013	Spot Bond	98.39906	84.12477	98.39906	83.93442			0.00	0	0.00
IVA305	On 31/01/2013	Spot Bond	100.00000	82.57919	100.00000	82.39278			0.00	0	0.00
IVA306	On 07/02/2013	Spot Bond	100.00000	81.29176	100.00000	81.11111			0.00	0	0.00
IVA307	On 14/02/2013	Spot Bond	100.00000	80.04386	100.00000	79.86871			0.00	0	0.00
IVA308	On 21/02/2013	Spot Bond	100.00000	78.83369	100.00000	78.66379			0.00	0	0.00
IVA309	On 28/02/2013	Spot Bond	100.00000	77.65957	100.00000	77.49469			0.00	0	0.00
IVA310	On 07/03/2013	Spot Bond	100.00000	76.51992	100.00000	76.35983			0.00	0	0.00
IVA311	On 14/03/2013	Spot Bond	100.00000	75.41322	100.00000	75.25773			0.00	0	0.00
IVA312	On 22/03/2013	Spot Bond	100.00000	74.18699	100.00000	74.03651			0.00	0	0.00
IVA313	On 28/03/2013	Spot Bond	100.00000	73.29317	100.00000	73.14629			0.00	0	0.00
IVA314	On 04/04/2013	Spot Bond	100.00000	72.27723	100.00000	72.13439			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM Yield	MarkPrice	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
IVA315	On 11/04/2013	Spot Bond	100.00000	71.28906	100.00000	71.15010			0.00	0	0.00
IVA316	On 18/04/2013	Spot Bond	100.00000	70.32755	100.00000	70.19231			0.00	0	0.00
IVA317	On 10/05/2013	Spot Bond	100.00000	67.46765	100.00000	67.34317			0.00	0	0.00
IVA318	On 11/05/2013	Spot Bond	100.00000	67.34317	100.00000	67.21915			0.00	0	0.00
IVA319	On 12/05/2013	Spot Bond	100.00000	67.21915	100.00000	67.09559			0.00	0	0.00
IVA320	On 13/05/2013	Spot Bond	100.00000	67.09559	100.00000	66.97248			0.00	0	0.00
IVA321	On 14/05/2013	Spot Bond	100.00000	66.97248	100.00000	66.84982			0.00	0	0.00
IVA322	On 15/05/2013	Spot Bond	100.00000	66.84982	100.00000	66.72761			0.00	0	0.00
IVA323	On 16/05/2013	Spot Bond	100.00000	66.72761	100.00000	70.64357			0.00	0	0.00
IVA324	On 17/05/2013	Spot Bond	100.00000	70.64357	100.00000	70.50954			0.00	0	0.00
IVA325	On 18/05/2013	Spot Bond	100.00000	70.50954	100.00000	70.37577			0.00	0	0.00
IVA326	On 19/05/2013	Spot Bond	100.00000	70.37577	100.00000	70.24225			0.00	0	0.00
IVA327	On 20/05/2013	Spot Bond	100.00000	70.24225	100.00000	70.10898			0.00	0	0.00
IVA328	On 21/05/2013	Spot Bond	100.00000	70.10898	100.00000	69.97597			0.00	0	0.00
IVA329	On 22/05/2013	Spot Bond	100.00000	69.97597	100.00000	69.84321			0.00	0	0.00
IVA330	On 23/05/2013	Spot Bond	100.00000	69.84321	100.00000	69.71070			0.00	0	0.00
IVA331	On 24/05/2013	Spot Bond	100.00000	69.71070	100.00000	69.57844			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM Yield	MarkPrice	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
IVA332	On 25/05/2013	Spot Bond	100.00000	69.57844	100.00000	69.44644			0.00	0	0.00
IVA333	On 15/08/2013	Spot Bond	100.00000	59.54510	100.00000	59.43213			0.00	0	0.00
IVA334	On 22/08/2013	Spot Bond	100.00000	58.75879	100.00000	58.64732			0.00	0	0.00
IVA335	On 29/08/2013	Spot Bond	100.00000	57.98287	100.00000	57.87286			0.00	0	0.00
IVA336	On 05/09/2013	Spot Bond	100.00000	57.21719	100.00000	57.10864			0.00	0	0.00
IVA337	On 12/09/2013	Spot Bond	100.00000	56.46162	100.00000	56.35450			0.00	0	0.00
IVA338	On 19/09/2013	Spot Bond	100.00000	55.71603	100.00000	55.61032			0.00	0	0.00
IVA339	On 26/09/2013	Spot Bond	100.00000	49.66628	100.00000	49.55606			0.00	0	0.00
IVA340	On 03/10/2013	Spot Bond	100.00000	48.89984	100.00000	48.79132			0.00	0	0.00
IVA341	On 10/10/2013	Spot Bond	100.00000	48.14523	100.00000	48.03839			0.00	0	0.00
IVA342	On 17/10/2013	Spot Bond	100.00000	47.40227	100.00000	47.29707			0.00	0	0.00
IVA343	On 24/10/2013	Spot Bond	100.00000	46.67077	100.00000	46.56719			0.00	0	0.00
IVA344	On 31/10/2013	Spot Bond	100.00000	45.95055	100.00000	45.84858			0.00	0	0.00
IVA345	On 07/11/2013	Spot Bond	100.00000	45.24145	100.00000	45.14105			0.00	0	0.00
IVA346	On 14/11/2013	Spot Bond	100.00000	44.54330	100.00000	44.44444			0.00	0	0.00
IVA347	On 21/11/2013	Spot Bond	100.00000	42.76090	100.00000	42.48658			0.00	0	0.00
IVA348	On 28/11/2013	Spot Bond	100.00000	41.22065	100.00000	40.98257			0.00	0	0.00
IVA349	On 05/12/2013	Spot Bond	100.00000	40.00180	100.00000	39.79171			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM Yield	MarkPrice	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
IVA350	On 12/12/2013	Spot Bond	100.00000	39.01366	100.00000	38.82580			0.00	0	0.00
IVA351	On 19/12/2013	Spot Bond	100.00000	38.19664	100.00000	38.02683			0.00	0	0.00
IVC001	On 05/07/2013	Spot Bond	100.11329	60.25216	100.11329	60.10604			0.00	0	0.00
IVC002	On 12/02/2020	Spot Bond	101.15218	7.18164	101.15218	7.17002			0.00	0	0.00
IVC004	On 29/04/2014	Spot Bond	101.33204	38.32506	101.33204	38.23111			0.00	0	0.00
IVC005	On 27/07/2015	Spot Bond	101.39683	15.84565	101.39683	15.77517			0.00	0	0.00
IVF001	On 10/01/2013	Spot Bond	100.01454	89.02664	100.01454	88.81564			0.00	0	0.00
IVF002	On 01/08/2013	Spot Bond	101.10215	50.26256	101.10215	50.03953			0.00	0	0.00
IVF003	On 07/02/2013	Spot Bond	100.97704	83.34445	100.97704	83.15778			0.00	0	0.00
IVF004	On 09/05/2013	Spot Bond	100.00000	55.48296	100.00000	55.07097			0.00	0	0.00
JDG01	On 30/10/2015	Spot Bond	100.00000	9.97121	100.00000	9.89637			0.00	0	0.00
KCF01U	On 30/04/2013	Spot Bond	100.00000	84.90877	100.00000	84.71838			0.00	0	0.00
KCF02U	On 30/04/2013	Spot Bond	100.00000	84.76818	100.00000	84.57812			0.00	0	0.00
KSB004	On 01/02/2013	Spot Bond	103.25721	86.83832	103.25721	86.63753			0.00	0	0.00
KSB005	On 28/02/2013	Spot Bond	102.85510	82.01155	102.85510	81.83360			0.00	0	0.00
KSB007	On 31/08/2017	Spot Bond	100.85336	2.89295	100.85336	2.88182			0.00	0	0.00
KSB008	On 01/11/2017	Spot Bond	100.00000	2.45552	100.00000	2.43709			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM Yield	MarkPrice	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
KSP003	On 01/02/2013	Spot Bond	100.00000	85.41165	100.00000	85.21927			0.00	0	0.00
KSP004	On 01/04/2013	Spot Bond	100.00000	75.27580	100.00000	75.12614			0.00	0	0.00
KW01	On 31/10/2027	Spot Bond	146.46402	9.64670	146.46402	9.61747			0.00	0	0.00
LBK01	On 25/10/2013	Spot Bond	101.88203	56.72409	101.88203	56.58436			0.00	0	0.00
LBK02	On 26/03/2015	Spot Bond	100.15505	21.41509	100.15505	21.36256			0.00	0	0.00
LGL02	On 13/08/2017	Spot Bond	100.36228	10.58213	100.36228	10.54223		292,154,597,080.00	2,911,000	6,615,000.00	
LGL03	On 03/04/2018	Spot Bond	98.87452	1.90138	98.87452	1.89421			0.00	0	0.00
MAQ007	On 27/01/2013	Spot Bond	100.00000	83.33333	100.00000	83.14351			0.00	0	0.00
MAQ008	On 09/02/2013	Spot Bond	100.00000	80.93126	100.00000	80.75221			0.00	0	0.00
MAQ015	On 23/08/2013	Spot Bond	100.00000	53.56335	100.00000	53.44448			0.00	0	0.00
MAQ018	On 11/01/2013	Spot Bond	98.55765	86.66173	98.55765	86.45941			0.00	0	0.00
MAQ020	On 02/08/2013	Spot Bond	101.08680	50.04417	101.08680	49.82214			0.00	0	0.00
MAQ021	On 29/11/2012	Spot Bond	99.30957	96.33064	99.30957	96.07882			0.00	0	0.00
MAQ022	On 11/12/2012	Spot Bond	99.14082	93.40375	99.14082	93.16738			0.00	0	0.00
MAQ023	On 11/01/2013	Spot Bond	98.70105	86.64491	98.70105	86.44238			0.00	0	0.00
MAQ024	On 11/03/2013	Spot Bond	97.83334	76.28217	97.83334	76.12651			0.00	0	0.00
MAQ025	On 11/10/2013	Spot Bond	100.00000	53.78967	100.00000	53.38593			0.00	0	0.00
MAQ026	On 01/02/2013	Spot Bond	100.00000	82.39278	100.00000	82.20721		60,000,000,000.00	600,000	300,000.00	

Contract Details	Strike	Call / Put	MTM Yield	MarkPrice	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
MBC17	On 06/02/2013	Spot Bond	100.00000	81.47321	100.00000	81.29176			0.00	0	0.00
MBC18	On 21/02/2013	Spot Bond	100.00000	78.83369	100.00000	78.66379		60,000,000,000.00		600,000	300,000.00
MBF018	On 15/04/2013	Spot Bond	99.92980	87.23178	99.92980	87.02904			0.00	0	0.00
MBF019	On 15/04/2014	Spot Bond	99.92873	40.29877	99.92873	40.20121			0.00	0	0.00
MBF024	On 26/05/2013	Spot Bond	100.85528	65.57333	100.85528	65.41325			0.00	0	0.00
MBF025	On 26/05/2014	Spot Bond	100.87824	31.05254	100.87824	30.97672			0.00	0	0.00
MBF027	On 07/10/2014	Spot Bond	100.00907	28.41329	100.00907	28.34446			0.00	0	0.00
MBF028	On 16/04/2015	Spot Bond	99.91959	20.56094	99.91959	20.49680			0.00	0	133,350,000.00
MBF029	On 01/10/2015	Spot Bond	100.16737	12.32988	100.16737	12.23822			0.00	0	0.00
MBF030	On 01/10/2017	Spot Bond	100.17350	2.09847	100.17350	2.08933			0.00	0	0.00
MBP011	On 30/01/2013	Spot Bond	100.00000	84.29245	100.00000	84.10174			0.00	0	0.00
MBP012	On 29/01/2013	Spot Bond	101.40172	84.19988	101.40172	84.00674			0.00	0	0.00
MBP013	On 29/01/2014	Spot Bond	101.42165	38.60726	101.42165	38.51255			0.00	0	0.00
MBP17U	On 23/11/2012	Spot Bond	100.00000	97.85523	100.00000	97.59358			0.00	0	0.00
MBP18U	On 28/01/2014	Spot Bond	100.00000	39.12899	100.00000	39.03420			0.00	0	0.00
MBP19U	On 18/02/2013	Spot Bond	100.00000	99.45945	100.00000	99.19138			0.00	0	0.00
MBP20U	On 17/02/2014	Spot Bond	100.00000	44.77176	100.00000	44.66330			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM Yield	MarkPrice	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
MBP21U	On 11/04/2014	Spot Bond	100.00000	40.55656	100.00000	40.45831			0.00	0	0.00
MBP22U	On 09/09/2014	Spot Bond	100.00000	24.71617	100.00000	24.65564			0.00	0	0.00
MBP23U	On 13/02/2015	Spot Bond	100.00000	19.55610	100.00000	19.50873			0.00	0	0.00
MBP24U	On 22/03/2016	Spot Bond	100.00000	6.27591	100.00000	6.26054			0.00	0	0.00
MBP25U	On 22/03/2015	Spot Bond	100.00000	15.32205	100.00000	15.28453			0.00	0	0.00
MBSA01	On 16/04/2019	Spot Bond	106.46019	9.48769	106.46019	9.46547		89,320,099,410.00		839,000	67,000.00
MCB2M	On 13/12/2012	Spot Bond	100.46941	94.24273	100.46941	94.00249			0.00	0	0.00
MCB3M	On 13/12/2014	Spot Bond	100.55268	22.69696	100.55268	22.64110			0.00	0	0.00
MEFSA1	On 05/10/2014	Spot Bond	100.10089	27.17259	100.10089	27.11207			0.00	0	0.00
MEFSA2	On 05/10/2014	Spot Bond	100.10166	27.21629	100.10166	27.15567			0.00	0	0.00
MEFSA3	On 05/10/2016	Spot Bond	100.10553	11.23276	100.10553	11.20774			0.00	0	0.00
MEFSA4	On 05/01/2019	Spot Bond	102.05054	10.21838	102.05054	10.19550			0.00	0	0.00
MEFSA6	On 05/07/2026	Spot Bond	102.14122	10.08658	102.14122	10.06399			0.00	0	0.00
MEFSB3	On 05/10/2016	Spot Bond	100.13874	13.29379	100.13874	13.26418			0.00	0	0.00
MEFSB4	On 05/01/2019	Spot Bond	102.46074	12.85869	102.46074	12.82981			0.00	0	0.00
MEFSB5	On 05/01/2022	Spot Bond	102.63527	13.20380	102.63527	13.17410			0.00	0	0.00
MET01	On 15/12/2014	Spot Bond	109.14290	27.12604	109.14290	27.06155			0.00	0	86,600,000.00
MFS1A1	On 20/12/2015	Spot Bond	100.35527	12.82066	100.35527	12.78916			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM Yield	MarkPrice	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
MFS1A2	On 20/12/2018	Spot Bond	100.36949	7.63141	100.36949	7.61266			0.00	0	0.00
MFS1B	On 20/09/2019	Spot Bond	108.22148	11.13833	108.22148	11.10906			0.00	0	0.00
MGL01	On 15/09/2015	Spot Bond	105.26282	17.69602	105.26282	17.65472		210,525,640.00		2,000	25,402,000.00
MIIL01	On 31/05/2015	Spot Bond	100.76354	17.49387	100.76354	17.43829			0.00	0	0.00
MIIL02	On 31/05/2017	Spot Bond	106.38091	14.12272	106.38091	14.08984			0.00	0	0.00
MQB01	On 31/05/2013	Spot Bond	100.73012	65.26628	100.73012	65.10539			0.00	0	0.00
MQB02	On 31/05/2017	Spot Bond	106.29569	13.72256	106.29569	13.69064		142,436,224,600.00		1,340,000	7,377,000.00
MTN02	On 13/07/2014	Spot Bond	109.35704	33.83727	109.35704	33.75715		371,813,936,000.00		3,400,000	3,098,000.00
MTN03	On 13/07/2015	Spot Bond	108.68196	20.64459	108.68196	20.59596			0.00	0	9,700,000.00
MTN04	On 13/07/2017	Spot Bond	112.43670	13.62195	112.43670	13.58896		115,584,927,600.00		1,028,000	3,636,000.00
MTN05	On 28/10/2013	Spot Bond	105.38322	49.13251	105.38322	49.01838			0.00	0	0.00
MTNC10	On 06/12/2012	Spot Bond	99.21764	94.59985	99.21764	94.35721			0.00	0	0.00
MTNC11	On 16/01/2013	Spot Bond	98.63643	85.64967	98.63643	85.45189			0.00	0	0.00
MTNC12	On 20/03/2013	Spot Bond	97.71856	74.92586	97.71856	74.77587			0.00	0	0.00
N4A111	On 14/08/2020	Spot Bond	100.00000	5.80245	100.00000	5.78840			0.00	0	0.00
N4A202	On 14/08/2020	Spot Bond	100.00000	0.09928	100.00000	0.09904			0.00	0	0.00
N4A205	On 14/08/2020	Spot Bond	100.00000	6.07785	100.00000	6.06312			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM Yield	MarkPrice	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
N4A208		On 14/08/2020	Spot Bond	100.00000	6.15295	100.00000	6.13805		0.00	0	0.00
N4A211		On 14/08/2020	Spot Bond	100.89771	5.64750	100.89771	5.63370		0.00	0	0.00
N4A302		On 14/08/2020	Spot Bond	100.90718	5.70647	100.90718	5.69254		0.00	0	0.00
N4A305		On 14/08/2020	Spot Bond	100.92303	5.80474	100.92303	5.79056		0.00	0	0.00
N4A308		On 14/08/2020	Spot Bond	100.93092	5.85386	100.93092	5.83957		0.00	0	0.00
N4A311		On 14/08/2020	Spot Bond	100.94038	5.91281	100.94038	5.89836		0.00	0	0.00
N4A402		On 14/08/2020	Spot Bond	100.96406	6.06011	100.96406	6.04530		0.00	0	0.00
N4A405		On 14/08/2020	Spot Bond	100.97993	6.15826	100.97993	6.14322		0.00	0	0.00
N4A408		On 14/08/2020	Spot Bond	100.99728	6.26621	100.99728	6.25090		0.00	0	0.00
N4A411		On 14/08/2020	Spot Bond	101.01305	6.36431	101.01305	6.34876		0.00	0	0.00
N4A502		On 14/08/2020	Spot Bond	101.02081	6.41336	101.02081	6.39768		0.00	0	0.00
N4B508		On 14/08/2020	Spot Bond	101.11573	7.00121	101.11573	6.98408		0.00	0	0.00
N4C508		On 14/08/2020	Spot Bond	101.22620	7.68569	101.22620	7.66686		0.00	0	0.00
N4D68U		On 14/08/2020	Spot Bond	100.00000	0.09928	100.00000	0.09904		0.00	0	0.00
N4E68U		On 14/08/2020	Spot Bond	100.00000	0.09928	100.00000	0.09904		0.00	0	0.00
NBK10B		On 21/04/2014	Spot Bond	101.70052	38.56804	101.70052	38.47319		0.00	0	0.00
NBK11B		On 27/10/2014	Spot Bond	101.25975	26.52954	101.25975	26.46454		0.00	0	0.00
NBK12B		On 20/02/2015	Spot Bond	100.87403	21.30839	100.87403	22.75301		0.00	0	0.00

Contract Details	Strike	Call / Put	MTM Yield	MarkPrice	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
NBK13B	On 21/02/2017	Spot Bond	101.31348	10.26307	101.31348	10.23793			0.00	0	0.00
NBK14B	On 27/08/2015	Spot Bond	100.75760	20.18333	100.75760	20.09401			0.00	0	6,000,000.00
NBK15B	On 27/08/2017	Spot Bond	100.79541	11.28897	100.79541	11.23901			0.00	0	125,000,000.00
NBK2A	On 15/09/2015	Spot Bond	110.77590	18.50548	110.77590	18.46048		404,775,138,600.00	3,654,000		12,069,000.00
NBK2B	On 15/09/2015	Spot Bond	101.00801	17.44256	101.00801	17.39946		0.00	0		0.00
NBK3A	On 09/09/2019	Spot Bond	118.84122	11.54710	118.84122	11.51738		234,236,044,620.00	1,971,000		5,782,000.00
NBK4	On 28/10/2024	Spot Bond	30.23292	4.25606	30.23292	4.25298		0.00	0		0.00
NBK5B	On 19/04/2013	Spot Bond	102.03598	86.11800	102.03598	85.91615		0.00	0		0.00
NBK6A	On 19/04/2015	Spot Bond	111.25692	19.96935	111.25692	19.92088		0.00	0		9,400,000.00
NBK6B	On 19/04/2015	Spot Bond	101.70058	20.15127	101.70058	20.10171		0.00	0		0.00
NBK7B	On 19/04/2020	Spot Bond	101.79234	7.72462	101.79234	7.70562		0.00	0		0.00
NBK8A	On 24/03/2014	Spot Bond	103.06649	38.92095	103.06649	38.83167		0.00	0		0.00
NBK8B	On 24/03/2014	Spot Bond	100.27352	41.80720	100.27352	41.70456		0.00	0		20,000,000.00
NBK9A	On 23/03/2016	Spot Bond	107.67718	14.94071	107.67718	14.90520		356,411,465,800.00	3,310,000		8,037,000.00
NBK9B	On 23/03/2016	Spot Bond	100.28219	13.00963	100.28219	12.97770		0.00	0		0.00
NBK11	On 31/03/2013	Spot Bond	117.77042	82.36681	117.77042	82.17589		282,649,008,000.00	2,400,000		1,200,000.00
NCLN17	On 24/01/2013	Spot Bond	101.18874	84.94649	101.18874	84.74971		0.00	0		0.00

Contract Details	Strike	Call / Put	MTM Yield	MarkPrice	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
NCLN19	On 07/03/2013	Spot Bond	100.66622	95.93204	100.66622	95.68259			0.00	0	0.00
NCLN43	On 28/08/2014	Spot Bond	100.00000	29.04654	100.00000	28.99143			0.00	0	0.00
NCLN44	On 17/09/2014	Spot Bond	100.00000	36.68880	100.00000	36.61919			0.00	0	0.00
NCLN45	On 22/09/2014	Spot Bond	100.00000	27.69976	100.00000	27.64720			0.00	0	0.00
NCLN46	On 20/10/2014	Spot Bond	100.00000	26.26535	100.00000	26.21552			0.00	0	0.00
NCLN48	On 25/02/2015	Spot Bond	100.88001	23.58112	100.88001	23.52355			0.00	0	0.00
NCLN49	On 12/03/2013	Spot Bond	100.53804	94.61532	100.53804	94.37275			0.00	0	0.00
NCLN50	On 25/03/2013	Spot Bond	100.29682	91.58013	100.29682	91.35340			0.00	0	0.00
NCLN51	On 26/03/2013	Spot Bond	100.27583	91.33961	100.27583	91.11408			0.00	0	0.00
NCLN52	On 26/03/2013	Spot Bond	100.27583	91.33961	100.27583	91.11408			0.00	0	0.00
NCLN53	On 26/03/2013	Spot Bond	100.27583	91.33961	100.27583	91.11408			0.00	0	0.00
NCLN54	On 31/03/2015	Spot Bond	100.26098	22.05525	100.26098	22.00170			0.00	0	0.00
NCLN55	On 07/04/2015	Spot Bond	100.01676	21.51008	100.01676	21.45797			0.00	0	0.00
NCLN56	On 15/04/2015	Spot Bond	99.92572	21.12345	99.92572	21.07231			0.00	0	0.00
NCLN58	On 01/06/2015	Spot Bond	100.72872	17.74600	100.72872	17.70225			0.00	0	0.00
NCLN61	On 30/11/2015	Spot Bond	78.84167	17.07052	78.84167	17.04343			0.00	0	0.00
NCLN62	On 02/12/2015	Spot Bond	100.68736	13.84040	100.68736	13.80629			0.00	0	0.00
NCLN63	On 08/12/2015	Spot Bond	100.00000	11.96721	100.00000	11.94457			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
NCLN64	On 25/01/2016	Spot Bond	101.44317	12.18646	101.44317	12.15655				0.00	0	0.00
NCLN65	On 25/01/2016	Spot Bond	101.58167	12.79780	101.58167	12.76636				0.00	0	0.00
NCLN66	On 29/01/2016	Spot Bond	101.36186	12.13175	101.36186	12.10201				0.00	0	0.00
NCLN67	On 13/07/2016	Spot Bond	99.92294	11.53357	99.92294	11.50565				0.00	0	0.00
NCLN68	On 30/01/2013	Spot Bond	100.00000	85.10459	100.00000	84.91205				0.00	0	0.00
NCLN69	On 27/05/2016	Spot Bond	74.70107	13.96353	74.70107	13.94221				0.00	0	0.00
NCLN70	On 30/08/2013	Spot Bond	100.71896	65.14876	100.71896	64.98992				0.00	0	0.00
NCLN71	On 17/03/2014	Spot Bond	100.42509	42.31366	100.42509	42.22863				0.00	0	0.00
NCLN72	On 17/03/2014	Spot Bond	100.41859	42.24122	100.41859	42.15634				0.00	0	0.00
NCLN73	On 03/07/2015	Spot Bond	100.13494	17.46399	100.13494	17.38710				0.00	0	0.00
NCLN74	On 15/08/2017	Spot Bond	101.09351	8.43692	101.09351	9.18308				0.00	0	0.00
NCLN75	On 20/09/2017	Spot Bond	100.28784	2.18573	100.28784	2.17542				0.00	0	0.00
NCLN76	On 20/09/2015	Spot Bond	100.21716	11.05566	100.21716	11.00168				0.00	0	0.00
NCLN77	On 09/10/2017	Spot Bond	100.00000	2.92012	100.00000	2.89821				0.00	0	0.00
NED11	On 17/09/2015	Spot Bond	108.64353	18.87612	108.64353	18.83092				0.00	0	0.00
NED12A	On 14/12/2012	Spot Bond	100.43443	93.94704	100.43443	93.70825				0.00	0	0.00
NED12B	On 14/12/2012	Spot Bond	103.93706	97.16602	103.93706	96.91111				0.00	0	0.00

Contract Details	Strike	Call / Put	MTM Yield	MarkPrice	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
NED6	On 20/09/2013	Spot Bond	103.85854	55.41946	103.85854	55.29154			0.00	0	114,500,000.00
NED8	On 08/02/2014	Spot Bond	105.20960	42.95478	105.20960	42.85623		165,705,120,000.00		1,575,000	4,551,000.00
NED9	On 06/07/2017	Spot Bond	100.00389	7.60942	100.00389	7.59099			0.00	0	0.00
NEDH1A	On 20/11/2018	Spot Bond	122.15519	19.87366	122.15519	19.82224			0.00	0	0.00
NEDH1B	On 20/11/2018	Spot Bond	109.62449	11.53783	109.62449	11.50750			0.00	0	0.00
NET41	On 16/02/2013	Spot Bond	100.00000	79.69432	100.00000	79.52070			0.00	0	0.00
NHM001	On 04/09/2015	Spot Bond	100.87482	11.91764	100.87482	11.86428			0.00	0	0.00
NILB10	On 08/12/2016	Spot Bond	154.74879	6.17994	154.74879	6.16013			0.00	0	0.00
NMP20N	On 24/07/2020	Spot Bond	110.78287	11.19433	110.78287	11.16755			0.00	0	0.00
NQ1A10	On 22/05/2020	Spot Bond	112.47442	11.71704	112.47442	11.68552			0.00	0	0.00
NQ1A11	On 22/05/2016	Spot Bond	100.87478	11.67258	100.87478	11.64408			0.00	0	0.00
NQ1A12	On 22/05/2014	Spot Bond	100.84223	31.39877	100.84223	31.32213			0.00	0	0.00
NQ1A14	On 22/05/2013	Spot Bond	100.77827	66.08234	100.77827	65.92114			0.00	0	0.00
NQ1A15	On 22/05/2015	Spot Bond	100.82862	17.18452	100.82862	17.13048			0.00	0	0.00
NQ1B10	On 22/05/2020	Spot Bond	114.30671	11.78330	114.30671	11.75116			0.00	0	0.00
NQ1B11	On 22/05/2014	Spot Bond	100.88848	31.71218	100.88848	31.63474			0.00	0	0.00
NQ1B13	On 22/05/2013	Spot Bond	100.82727	66.28487	100.82727	66.12311			0.00	0	0.00
NQ1B14	On 22/05/2015	Spot Bond	100.85447	17.37008	100.85447	17.31546			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
NQ1C10	On 22/05/2020	Spot Bond	112.37668	12.17265	112.37668	112.37668	12.13993			0.00	0	0.00
NQ1C11	On 22/05/2014	Spot Bond	100.94287	32.08074	100.94287	100.94287	32.00237			0.00	0	0.00
NQ1C13	On 22/05/2013	Spot Bond	100.89257	66.55486	100.89257	100.89257	66.39234			0.00	0	0.00
NQ1C14	On 22/05/2015	Spot Bond	100.90208	17.71176	100.90208	100.90208	17.65603			0.00	0	0.00
NQF1A7	On 22/11/2012	Spot Bond	100.00000	99.76790	100.00000	100.00000	99.50042			0.00	0	0.00
NQF1A9	On 22/05/2013	Spot Bond	100.90209	66.59423	100.90209	100.90209	66.43160			0.00	0	0.00
NQF1B7	On 22/11/2012	Spot Bond	100.00000	99.91507	100.00000	100.00000	99.64720			0.00	0	0.00
NQF1B9	On 22/05/2013	Spot Bond	100.92679	66.82711	100.92679	100.92679	66.66388			0.00	0	0.00
NQF1C7	On 22/11/2012	Spot Bond	100.00000	99.98865	100.00000	100.00000	99.72059			0.00	0	0.00
NQF1C9	On 22/05/2013	Spot Bond	101.02443	67.10030	101.02443	101.02443	66.93627			0.00	0	0.00
NQF1D4	On 22/05/2013	Spot Bond	101.11272	67.46568	101.11272	101.11272	67.30062			0.00	0	0.00
NQF1D5	On 22/05/2020	Spot Bond	101.14634	10.24079	101.14634	101.14634	10.21573			0.00	0	0.00
NQF1D6	On 22/05/2016	Spot Bond	101.06357	13.27628	101.06357	101.06357	13.24382			0.00	0	0.00
NRA013	On 31/10/2013	Spot Bond	133.37761	50.76132	133.37761	133.37761	50.61413			0.00	0	30,000,000.00
NRA014	On 30/04/2014	Spot Bond	112.65666	34.81267	112.65666	112.65666	34.72685			0.00	0	124,200,000.00
NRA018	On 30/11/2018	Spot Bond	127.61916	15.33304	127.61916	127.61916	15.29174			0.00	0	7,500,000.00
NRA01U	On 31/03/2013	Spot Bond	100.00000	75.13099	100.00000	100.00000	74.98133			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM Yield	MarkPrice	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
NRA022	On 31/10/2022	Spot Bond	133.90446	9.54861	133.90446	9.52161			0.00	0	2,400,000.00
NRA023	On 31/05/2023	Spot Bond	166.40319	6.50601	166.40319	6.48398			0.00	0	82,000,000.00
NRA028	On 30/11/2028	Spot Bond	132.37089	14.75216	132.37089	14.71126			0.00	0	6,100,000.00
NTC09	On 18/04/2013	Spot Bond	99.96864	86.55536	99.96864	86.35552			0.00	0	0.00
NTC10	On 18/04/2014	Spot Bond	99.87889	39.86593	99.87889	39.76947			0.00	0	0.00
NTC11	On 18/04/2014	Spot Bond	99.88231	39.73515	99.88231	39.63898			0.00	0	0.00
NTC12	On 25/08/2016	Spot Bond	101.83987	10.42384	101.83987	12.08066			0.00	0	0.00
NTC13	On 31/01/2015	Spot Bond	101.27473	19.32791	101.27473	19.28056			0.00	0	0.00
NTC14	On 26/07/2013	Spot Bond	101.19990	51.61066	101.19990	51.38148			0.00	0	0.00
NTC15	On 26/07/2015	Spot Bond	101.37662	15.74350	101.37662	15.67349			0.00	0	0.00
OCT1A1	On 18/10/2015	Spot Bond	100.00000	15.04402	100.00000	15.00758			0.00	0	0.00
OCT1A4	On 18/10/2015	Spot Bond	100.00000	15.09295	100.00000	15.05637			0.00	0	0.00
OCT1B1	On 18/10/2015	Spot Bond	100.00000	15.12229	100.00000	15.08565			0.00	0	0.00
OCT1C1	On 18/10/2015	Spot Bond	100.00000	15.82669	100.00000	15.78835			0.00	0	0.00
OCT1D1	On 18/10/2015	Spot Bond	100.00000	16.60936	100.00000	16.56912			0.00	0	0.00
OCT1E1	On 18/10/2015	Spot Bond	100.00000	21.50105	100.00000	21.44896			0.00	0	0.00
OML01	On 27/10/2015	Spot Bond	110.62267	15.30122	110.62267	15.26425		448,464,304,180.00	4,054,000	119,694,000.00	
OTCA2U	On 31/07/2016	Spot Bond	100.00000	4.16851	100.00000	4.15018			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
PBET01	On 13/09/2015	Spot Bond	109.71000	12.32125	109.71000	12.29628				0.00	0	0.00
PCF03	On 06/04/2015	Spot Bond	100.00000	22.97442	100.00000	22.91877				0.00	0	0.00
PCF03U	On 02/03/2016	Spot Bond	100.00000	6.59137	100.00000	6.57523				0.00	0	0.00
PMM02	On 13/06/2013	Spot Bond	100.48296	62.25881	100.48296	62.06147				0.00	0	0.00
PMM04	On 25/01/2013	Spot Bond	98.38076	83.93692	98.38076	83.74745				0.00	0	0.00
PNP03	On 21/02/2013	Spot Bond	100.00000	78.83369	100.00000	78.66379				0.00	0	0.00
PNP05	On 21/08/2013	Spot Bond	100.00000	57.70924	100.00000	57.58117				0.00	0	0.00
PNP06	On 21/11/2012	Spot Bond	100.73845	100.97045	100.73845	100.69706				0.00	0	0.00
PR2A1F	On 15/06/2014	Spot Bond	100.42050	30.00063	100.42050	29.92688				0.00	0	0.00
PR2A2B	On 15/12/2012	Spot Bond	103.78737	96.75623	103.78737	96.50340				0.00	0	0.00
PR2A3B	On 15/12/2012	Spot Bond	100.37625	93.67774	100.37625	93.44036				0.00	0	0.00
PR2A4D	On 15/06/2013	Spot Bond	100.37300	62.51448	100.37300	62.36087				0.00	0	0.00
PR2A9D	On 15/06/2013	Spot Bond	100.39251	62.67881	100.39251	62.52476				0.00	0	0.00
PR2A9E	On 15/09/2013	Spot Bond	100.41791	62.89240	100.41791	62.73779				0.00	0	0.00
PR2B1B	On 15/12/2012	Spot Bond	100.38925	93.72300	100.38925	93.48548				0.00	0	0.00
PR2B1F	On 15/06/2014	Spot Bond	100.43155	30.15262	100.43155	30.07848				0.00	0	0.00
PR2B2B	On 15/12/2012	Spot Bond	103.92808	96.95553	103.92808	96.70185				0.00	0	0.00

Contract Details	Strike	Call / Put	MTM Yield	MarkPrice	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
PR2B4D	On 15/06/2013	Spot Bond	100.42500	62.95266	100.42500	62.79790			0.00	0	0.00
PR2B5E	On 15/09/2013	Spot Bond	100.42441	63.24157	100.42441	63.08610			0.00	0	0.00
PR2C1B	On 15/12/2012	Spot Bond	100.41200	93.80222	100.41200	93.56444			0.00	0	0.00
PR2C1F	On 15/06/2014	Spot Bond	100.45623	30.49232	100.45623	30.41733			0.00	0	0.00
PR2C4D	On 15/06/2013	Spot Bond	100.48342	63.44551	100.48342	63.28945			0.00	0	0.00
PR2D1B	On 15/12/2012	Spot Bond	100.47042	94.00589	100.47042	93.76747			0.00	0	0.00
PR2D1F	On 15/06/2014	Spot Bond	100.48350	30.86767	100.48350	30.79175			0.00	0	0.00
PR2D4D	On 15/06/2013	Spot Bond	100.53526	63.88351	100.53526	63.72630			0.00	0	0.00
PRM1A4	On 15/02/2014	Spot Bond	101.01119	36.73602	101.01119	45.90041			0.00	0	0.00
R009	On 15/09/2014	Spot Bond	115.36704	38.81774	115.36704	38.65173			0.00	0	0.00
R009P	On 15/09/2014	Spot Bond	90.32933	25.53325	90.32933	25.48073			0.00	0	0.00
R010P	On 21/12/2025	Spot Bond	36.97373	1.17512	36.97373	1.17403			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	5.47000	123.05631	5.45000	123.09653		209,807,076,770,980.00	355,955,534	1,179,888,100.00	
R158	On 15/09/2015	Spot Bond	122.26482	28.48985	122.26482	28.36301			0.00	0	0.00
R158P	On 15/09/2015	Spot Bond	85.50505	13.32277	85.50505	13.29660			0.00	0	0.00
R159	On 15/09/2016	Spot Bond	128.79704	23.66424	128.79704	23.55508			0.00	0	0.00
R159P	On 15/09/2016	Spot Bond	81.26980	7.33103	81.26980	7.31723			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
R179	On 01/08/2013	Spot Bond	106.08559	61.45850	106.08559	61.31652				0.00	0	0.00
R186	On 21/12/2026	Spot Bond	7.61000	128.92816	7.60000	129.00200			61,726,050,539,550.00	111,176,155	1,315,750,114.00	
R187P	On 21/12/2026	Spot Bond	34.66514	1.10312	34.66514	1.10216				0.00	0	0.00
R188P	On 21/12/2027	Spot Bond	32.55096	1.05311	32.55096	1.05224				0.00	0	0.00
R189	On 31/03/2013	Spot Bond	213.65929	119.09030	213.64031	118.69854				0.00	0	1,377,000,000.00
R197	On 07/12/2023	Spot Bond	1.20000	279.98282	1.20000	279.95110			4,680,000,000.00	3,900,000	250,508,000.00	
R201	On 21/12/2014	Spot Bond	5.06500	110.75476	5.05000	110.77057			2,026,314,030,000.00	400,062,000	1,012,672,700.00	
R202	On 07/12/2033	Spot Bond	1.84000	209.12852	1.86000	208.45016			238,832,000,000.00	129,800,000	1,226,448,000.00	
R2023	On 28/02/2023	Spot Bond	7.13500	106.04036	7.13000	106.05689			14,165,829,000,000.00	985,400,000	3,478,259,000.00	
R203	On 15/09/2017	Spot Bond	5.86500	111.28616	5.84000	111.37859			24,296,079,210,000.00	142,554,000	5,544,106,200.00	
R204	On 21/12/2018	Spot Bond	6.14500	112.52065	6.12000	112.63483			9,071,866,670,820.00	476,300,516	6,019,538,113.00	
R2048	On 28/02/2048	Spot Bond	99.20808	10.44523	99.20808	10.42201			68,485,321,785,600.00	690,320,000	1,547,160,000.00	
R205	On 31/03/2014	Spot Bond	100.00000	40.80754	100.00000	40.70869				0.00	0	0.00
R206	On 15/01/2014	Spot Bond	5.07000	105.21379	5.05500	105.21665			8,872,738,290,000.00	750,047,000	3,449,777,000.00	
R207	On 15/01/2020	Spot Bond	6.44500	106.97274	6.43000	107.04179			13,419,054,582,000.00	082,087,600	4,482,757,000.00	
R208	On 31/03/2021	Spot Bond	6.62000	101.66816	6.61000	101.71385			35,258,001,197,480.00	325,982,054	8,051,375,769.00	
R209	On 31/03/2036	Spot Bond	8.36000	79.25996	8.34500	79.36920			19,956,716,120,000.00	387,167,000	8,574,797,000.00	

Contract Details	Strike	Call / Put	MTM Yield	MarkPrice	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
R210	On 31/03/2028	Spot Bond	1.60000	158.26619	1.60000	158.24650			0.00	0	55,400,000.00
R211	On 31/01/2017	Spot Bond	0.18000	124.05229	0.18000	124.04168		954,000,000.00	5,300,000	1,174,200,000.00	
R212	On 31/01/2022	Spot Bond	1.08000	129.33038	1.08000	129.31618		1,344,715,568,640.00	245,107,008	1,483,584,504.00	
R213	On 28/02/2031	Spot Bond	8.16000	90.52898	8.15000	90.59564		13,053,699,369,600.00	599,718,060	3,803,198,652.00	
R214	On 28/02/2041	Spot Bond	77.73332	9.59801	77.73332	9.58063		44,651,185,007,800.00	574,415,000	6,552,798,000.00	
R223C	On 15/03/2013	Spot Bond	98.10852	75.61159	98.10852	75.45823		0.00	0	0.00	
R224C	On 15/09/2013	Spot Bond	95.74929	52.17585	95.74929	52.06321		0.00	0	0.00	
R225C	On 15/03/2014	Spot Bond	93.40448	36.03974	93.40448	35.96352		0.00	0	0.00	
R226C	On 15/09/2014	Spot Bond	91.01110	25.31482	91.01110	25.26242		0.00	0	0.00	
R227C	On 15/03/2015	Spot Bond	87.49080	18.41374	87.49080	18.37686		0.00	0	0.00	
R228C	On 15/09/2015	Spot Bond	85.50505	13.32277	85.50505	13.29660		0.00	0	0.00	
R229C	On 15/03/2016	Spot Bond	83.47163	9.78800	83.47163	9.76915		0.00	0	0.00	
R230C	On 15/09/2016	Spot Bond	81.26980	7.33103	81.26980	7.31723		0.00	0	0.00	
R322C	On 21/12/2012	Spot Bond	99.35642	91.07507	99.35642	90.84983		0.00	0	0.00	
R323C	On 21/06/2013	Spot Bond	96.68315	62.38010	96.68315	62.24582		0.00	0	0.00	
R324C	On 21/12/2013	Spot Bond	94.26296	42.81516	94.26296	42.72490		0.00	0	0.00	
R325C	On 21/06/2014	Spot Bond	91.92899	29.85021	91.92899	29.78858		0.00	0	0.00	
R326C	On 21/12/2014	Spot Bond	89.76971	21.09752	89.76971	21.05482		0.00	0	0.00	

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
R327C	On 21/06/2015	Spot Bond	86.42385	15.46748	86.42385	15.43716				0.00	0	0.00
R328C	On 21/12/2015	Spot Bond	84.45562	11.27191	84.45562	11.25023				0.00	0	0.00
R329C	On 21/06/2016	Spot Bond	82.31050	8.36897	82.31050	8.35322				0.00	0	0.00
R330C	On 21/12/2016	Spot Bond	79.97373	6.34692	79.97373	6.33527				0.00	0	0.00
R331C	On 21/06/2017	Spot Bond	75.56089	5.24724	75.56089	5.23805				0.00	0	0.00
R332C	On 21/12/2017	Spot Bond	73.15412	4.16477	73.15412	4.15768				0.00	0	0.00
R333C	On 21/06/2018	Spot Bond	69.91580	3.48502	69.91580	3.47932				0.00	0	0.00
R334C	On 21/12/2018	Spot Bond	67.83418	2.83803	67.83418	2.83350				0.00	0	0.00
R335C	On 21/06/2019	Spot Bond	65.82731	2.34038	65.82731	2.33674				0.00	0	0.00
R336C	On 21/12/2019	Spot Bond	63.84766	1.95796	63.84766	1.95500				0.00	0	0.00
R337C	On 21/06/2020	Spot Bond	60.09257	1.84538	60.09257	1.84273				0.00	0	0.00
R338C	On 21/12/2020	Spot Bond	58.22853	1.59434	58.22853	1.59212				0.00	0	0.00
R339C	On 21/06/2021	Spot Bond	55.42223	1.49010	55.42223	1.48811				0.00	0	0.00
R340C	On 21/12/2021	Spot Bond	53.71567	1.31815	53.71567	1.31643				0.00	0	0.00
R341C	On 21/06/2022	Spot Bond	52.07678	1.17672	52.07678	1.17524				0.00	0	0.00
R342C	On 21/12/2022	Spot Bond	50.50256	1.05955	50.50256	1.05825				0.00	0	0.00
R343C	On 21/06/2023	Spot Bond	49.04085	0.95766	49.04085	0.95651				0.00	0	0.00

Contract Details	Strike	Call / Put	MTM Yield	MarkPrice	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
R344C	On 21/12/2023	Spot Bond	47.63992	0.87167	47.63992	0.87065			0.00	0	0.00
R345C	On 21/06/2024	Spot Bond	40.84619	1.34214	40.84619	1.34078			0.00	0	0.00
R346C	On 21/12/2024	Spot Bond	39.49703	1.27679	39.49703	1.27553			0.00	0	0.00
R347C	On 21/06/2025	Spot Bond	38.20719	1.22164	38.20719	1.22047			0.00	0	0.00
R348C	On 21/12/2025	Spot Bond	36.97373	1.17512	36.97373	1.17403			0.00	0	0.00
R349C	On 21/06/2026	Spot Bond	35.79392	1.13596	35.79392	1.13494			0.00	0	0.00
R350C	On 21/12/2026	Spot Bond	34.66514	1.10312	34.66514	1.10216			0.00	0	0.00
R351C	On 21/06/2027	Spot Bond	33.58493	1.07574	33.58493	1.07483			0.00	0	0.00
R352C	On 21/12/2027	Spot Bond	32.55096	1.05311	32.55096	1.05224			0.00	0	0.00
RCSB01	On 16/03/2014	Spot Bond	100.64880	45.38239	100.64880	45.27059			0.00	0	0.00
RCSB02	On 15/07/2013	Spot Bond	99.92574	58.95881	99.92574	58.81607			0.00	0	0.00
RCSB03	On 15/07/2016	Spot Bond	99.90770	12.93778	99.90770	12.90647			0.00	0	0.00
RCSB04	On 25/05/2015	Spot Bond	100.96576	18.77966	100.96576	18.72054			0.00	0	0.00
RCSB2U	On 24/07/2017	Spot Bond	100.00000	1.91072	100.00000	1.90231			0.00	0	0.00
RCSC08	On 08/03/2013	Spot Bond	100.56581	95.32315	100.56581	95.07680			0.00	0	0.00
RCSC09	On 06/06/2013	Spot Bond	100.63344	61.93200	100.63344	61.73545			0.00	0	0.00
RCSC10	On 06/06/2013	Spot Bond	100.61948	63.69636	100.61948	63.49423			0.00	0	0.00
RCSC11	On 06/09/2013	Spot Bond	100.62865	60.55547	100.62865	60.28487			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
RDFB01	On 30/03/2015	Spot Bond	100.22952	21.22075	100.22952	21.16866				0.00	0	0.00
RDFC04	On 06/09/2013	Spot Bond	100.00000	75.02944	100.00000	74.92940				0.00	0	0.00
RDFC05	On 06/12/2012	Spot Bond	100.48281	94.53475	100.48281	94.28937				0.00	0	0.00
RES06	On 18/10/2014	Spot Bond	101.67229	27.49982	101.67229	27.43221				0.00	0	0.00
RES07	On 14/02/2013	Spot Bond	5.87500	104.34661	5.87500	104.33005				0.00	0	0.00
RES11	On 14/11/2012	Spot Bond	100.84394	68.24502	100.84394	68.24502				0.00	0	0.00
RES12	On 20/08/2015	Spot Bond	100.93776	18.18283	100.93776	21.27897				0.00	0	0.00
RES13	On 09/01/2013	Spot Bond	100.29264	86.87147	100.29264	86.66460				0.00	0	0.00
RES14	On 04/10/2013	Spot Bond	100.11180	48.48735	100.11180	48.12312				0.00	0	0.00
RES15	On 12/11/2017	Spot Bond	100.00000	11.90741	100.00000	11.81804				0.00	0	294,000,000.00
RESB01	On 03/06/2014	Spot Bond	100.68733	31.01753	100.68733	30.94109				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	98.20492	101.03586	97.94392				0.00	0	0.00
RP002	On 28/02/2013	Spot Bond	101.10798	98.35812	101.10798	98.09654				0.00	0	0.00
RP004	On 25/11/2014	Spot Bond	102.70350	23.90535	102.70350	26.35772				0.00	0	0.00
RP005	On 31/03/2017	Spot Bond	100.28309	13.65107	100.28309	13.62398				0.00	0	0.00
RP006	On 30/04/2019	Spot Bond	102.22019	11.80991	102.22019	11.78073				0.00	0	0.00

Contract Details	Strike	Call / Put	MTM Yield	MarkPrice	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
RP007	On 30/04/2016	Spot Bond	101.97649	15.13664	101.97649	15.09933			0.00	0	0.00
RP008	On 30/04/2016	Spot Bond	101.97649	15.13664	101.97649	15.09933			0.00	0	0.00
RP009	On 16/07/2013	Spot Bond	99.90414	55.40034	99.90414	55.15692			0.00	0	0.00
RP010	On 23/08/2013	Spot Bond	100.99069	66.47553	100.99069	66.18083			0.00	0	0.00
RP011	On 12/09/2013	Spot Bond	100.58819	64.36507	100.58819	64.07755			0.00	0	0.00
RP012	On 10/10/2013	Spot Bond	100.00000	46.37131	100.00000	46.02325			0.00	0	0.00
RP013	On 27/09/2016	Spot Bond	100.38461	4.80769	100.38461	4.78625			0.00	0	0.00
RP014	On 27/09/2019	Spot Bond	100.43152	0.41796	100.43152	0.41610			0.00	0	0.00
RPG01	On 28/02/2014	Spot Bond	100.88031	45.47163	100.88031	45.35939			0.00	0	0.00
RPG01U	On 25/02/2014	Spot Bond	100.00000	39.39917	100.00000	39.32117			0.00	0	0.00
RPG02	On 25/11/2014	Spot Bond	101.00223	22.62495	101.00223	24.53478			0.00	0	0.00
RPI01	On 22/07/2016	Spot Bond	5.25000	101.64696	5.25000	101.63265			0.00	0	0.00
RPP01U	On 31/08/2018	Spot Bond	100.00000	0.71122	100.00000	0.70948			0.00	0	0.00
RPP04U	On 07/10/2016	Spot Bond	100.00000	3.86751	100.00000	3.85814			0.00	0	0.00
RPP05U	On 21/01/2013	Spot Bond	100.00000	84.49074	100.00000	84.29561			0.00	0	0.00
RPS001	On 16/11/2022	Spot Bond	100.00000	0.09766	100.00000	0.09766			0.00	0	0.00
RW21	On 21/04/2021	Spot Bond	109.50878	9.72473	109.50878	9.70142		87,935,550,340.00		803,000	5,640,000.00
SA061U	On 14/12/2012	Spot Bond	100.00000	92.63959	100.00000	92.40506			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
SBC2	On 28/04/2016	Spot Bond	105.69036	8.31049	105.69036	8.29408				0.00	0	0.00
SBK10	On 19/11/2012	Spot Bond	100.82812	100.32890	100.82812	100.05553				0.00	0	0.00
SBK12	On 24/11/2016	Spot Bond	117.11129	16.54403	117.11129	16.50264				0.00	0	29,700,000.00
SBK13	On 24/11/2016	Spot Bond	100.96377	11.30532	100.96377	11.27768				0.00	0	0.00
SBK14	On 01/12/2017	Spot Bond	109.76738	14.22379	109.76738	14.18983				0.00	0	15,000,000.00
SBK15	On 23/01/2022	Spot Bond	101.55586	7.39480	101.55586	7.37664				0.00	0	0.00
SBK16	On 15/03/2023	Spot Bond	100.47716	8.30943	100.47716	8.28899				0.00	0	0.00
SBK17	On 31/07/2024	Spot Bond	101.44951	8.72488	101.44951	8.69760				0.00	0	0.00
SBK18	On 24/10/2020	Spot Bond	100.00000	12.69538	100.00000	12.60009				0.00	0	0.00
SBK19	On 24/10/2019	Spot Bond	100.00000	12.74779	100.00000	12.65211				0.00	0	0.00
SBK7	On 24/05/2015	Spot Bond	110.28697	23.19740	110.28697	23.14210			106,978,360,900.00		970,000	15,269,000.00
SBK8	On 10/04/2013	Spot Bond	101.21158	74.10063	101.21158	73.95466				0.00	0	4,044,000.00
SBK9	On 10/04/2018	Spot Bond	101.86258	10.02098	101.86258	9.99835			65,293,913,780.00		641,000	7,055,000.00
SBK111	On 09/04/2014	Spot Bond	127.67688	35.10050	127.67688	35.00258				0.00	0	0.00
SBN18	On 14/09/2013	Spot Bond	159.66556	39.44094	159.66556	39.31326				0.00	0	0.00
SBN20	On 31/03/2013	Spot Bond	152.98792	64.65133	152.98792	64.47920				0.00	0	0.00
SBN27	On 15/09/2015	Spot Bond	117.95662	19.79298	117.95662	19.74236				0.00	0	0.00

Contract Details	Strike	Call / Put	MTM Yield	MarkPrice	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
SBN29	On 15/09/2015	Spot Bond	118.36117	19.70977	118.36117	19.65922			0.00	0	0.00
SBN31	On 15/09/2015	Spot Bond	118.56412	19.66825	118.56412	19.61774			0.00	0	0.00
SBN32	On 19/03/2013	Spot Bond	143.82678	68.53005	143.82678	68.34913			0.00	0	0.00
SBN33	On 15/09/2017	Spot Bond	103.68838	10.78531	103.68838	10.76044			0.00	0	0.00
SBN34	On 15/09/2015	Spot Bond	118.14423	19.75432	118.14423	19.70373			0.00	0	0.00
SBN35	On 15/09/2015	Spot Bond	118.24540	19.73352	118.24540	19.68295			0.00	0	0.00
SBN36	On 31/03/2013	Spot Bond	211.65251	57.65608	211.65251	57.46977			0.00	0	0.00
SBN42	On 31/03/2013	Spot Bond	100.00000	75.13099	100.00000	74.98133			0.00	0	0.00
SBN45	On 15/09/2017	Spot Bond	100.42831	8.97630	100.42831	8.95422			0.00	0	0.00
SBN49	On 02/06/2014	Spot Bond	99.21990	32.11633	99.21990	32.03823			0.00	0	0.00
SBN50	On 23/09/2014	Spot Bond	100.36654	31.20329	100.36654	31.12661			0.00	0	0.00
SBN51	On 03/10/2016	Spot Bond	100.15186	11.24139	100.15186	11.21412			0.00	0	0.00
SBN52	On 03/07/2013	Spot Bond	100.16711	60.88132	100.16711	60.73360			0.00	0	0.00
SBR003	On 05/11/2013	Spot Bond	100.00000	55.39441	100.00000	55.26022			0.00	0	0.00
SBS13	On 22/09/2017	Spot Bond	107.02647	10.88346	107.02647	10.85772			0.00	0	1,000,000.00
SBS14	On 07/02/2014	Spot Bond	101.09831	37.22771	101.09831	37.13664			0.00	0	0.00
SBS15	On 26/04/2016	Spot Bond	101.18390	11.81406	101.18390	11.78514			0.00	0	0.00
SBS16	On 22/09/2018	Spot Bond	100.29283	8.10807	100.29283	8.08817			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
SBS17	On 23/06/2018	Spot Bond	100.00000	1.06275	100.00000	1.06040				0.00	0	0.00
SBS18	On 23/06/2018	Spot Bond	100.30374	8.36943	100.30374	8.34888				0.00	0	0.00
SBS19	On 23/06/2021	Spot Bond	112.35030	12.94215	112.35030	12.91066				0.00	0	0.00
SBS20	On 15/05/2026	Spot Bond	107.31305	9.36596	107.31305	9.34412				0.00	0	0.00
SBS21	On 15/05/2026	Spot Bond	101.14300	7.19362	101.14300	6.20136				0.00	0	0.00
SBS22	On 23/05/2015	Spot Bond	100.81390	21.15933	100.81390	21.10770				0.00	0	6,000,000.00
SBS23	On 23/05/2017	Spot Bond	100.85958	7.23935	100.85958	7.21658				0.00	0	0.00
SBS24	On 23/05/2019	Spot Bond	100.88565	6.88587	100.88565	6.86905				0.00	0	0.00
SBS25	On 24/05/2019	Spot Bond	107.86744	7.17364	107.86744	7.16167			780,744,530,720.00	7,238,000	2,469,000.00	
SBS3	On 25/05/2026	Spot Bond	100.17939	12.01872	100.17939	11.99223				0.00	0	0.00
SBS4	On 16/11/2021	Spot Bond	102.91713	12.67969	102.91713	12.65112			122,883,053,220.00	1,194,000	864,000.00	
SBS7	On 26/03/2013	Spot Bond	102.48454	77.13179	102.48454	76.97378				0.00	0	0.00
SBS9	On 07/07/2016	Spot Bond	118.34171	16.48834	118.34171	16.44675			304,966,586,670.00	2,577,000	3,200,000.00	
SBSI10	On 03/07/2013	Spot Bond	120.99445	67.79952	120.99445	67.61996			120,994,450,000.00	1,000,000	500,000.00	
SBSI11	On 07/12/2023	Spot Bond	265.12288	4.35902	265.12288	4.33896				0.00	0	0.00
SBSI12	On 31/01/2017	Spot Bond	119.59470	4.63811	119.59470	4.62631				0.00	0	0.00
SCM107	On 15/09/2017	Spot Bond	112.58000	10.67961	112.58000	10.65054				0.00	0	0.00

Contract Details	Strike	Call / Put	MTM Yield	MarkPrice	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
SCM220	On 20/01/2013	Spot Bond	100.00000	93.82871	100.00000	93.61152			0.00	0	0.00
SCM221	On 17/02/2013	Spot Bond	100.00000	79.52070	100.00000	79.34783			0.00	0	0.00
SHF01	On 15/12/2016	Spot Bond	100.00000	2.61512	100.00000	2.60871			0.00	0	0.00
SHI02	On 01/10/2021	Spot Bond	82.63494	0.22308	82.63494	0.22260			0.00	0	0.00
SHI05	On 31/01/2017	Spot Bond	100.00000	6.21821	100.00000	6.17103			0.00	0	0.00
SHPCBU	On 03/04/2017	Spot Bond	6.50000	100.50772	6.50000	100.49589			0.00	0	0.00
SHS01	On 15/12/2016	Spot Bond	100.49004	10.91349	100.49004	10.88665			0.00	0	0.00
SHS02	On 29/06/2013	Spot Bond	100.22255	61.11510	100.22255	60.96512			0.00	0	0.00
SHS03	On 29/06/2015	Spot Bond	100.24006	17.07164	100.24006	17.02974			0.00	0	0.00
SHS04	On 29/06/2017	Spot Bond	100.37865	10.30975	100.37865	10.28442			0.00	0	0.00
SHS05	On 29/06/2017	Spot Bond	104.63904	10.53900	104.63904	10.52178		168,050,298,240.00	1,606,000	497,000.00	
SLI1	On 15/08/2013	Spot Bond	104.53403	59.62628	104.53403	59.49019			0.00	0	0.00
SLI2	On 15/08/2016	Spot Bond	110.17225	14.29236	110.17225	14.25832			0.00	0	8,200,000.00
SMF1	On 27/06/2013	Spot Bond	104.99511	66.54050	104.99511	66.38725		209,990,220.00	2,000	2,000.00	
SNT01	On 15/09/2017	Spot Bond	102.86503	10.89224	102.86503	10.86729			0.00	0	18,700,000.00
SPDA1	On 21/08/2014	Spot Bond	101.14731	31.55746	101.14731	31.48023		404,589,240,000.00	4,000,000	2,000,000.00	
SPDA2	On 21/08/2016	Spot Bond	100.91285	11.87179	100.91285	11.84280			0.00	0	0.00
SPDA3	On 21/08/2015	Spot Bond	101.15213	17.41326	101.15213	17.37065			0.00	0	0.00

Contract Details			Strike	Call / Put	MTM Yield	MarkPrice	Previous MTM	Previous Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
SPDA4	On 21/08/2017	Spot Bond			100.91985	9.58523	100.91985	9.56182				0.00	0	0.00
SSA01	On 28/06/2016	Spot Bond			110.58806	15.97379	110.58806	15.93542				0.00	0	0.00
SSA02	On 20/04/2015	Spot Bond			99.95086	20.61641	99.95086	20.55207				0.00	0	0.00
SSN001	On 01/03/2017	Spot Bond			100.74418	10.90761	100.74418	10.88071			805,953,440,000.00	8,000,000	2,000,000.00	
SSN002	On 26/03/2017	Spot Bond			100.29998	10.48465	100.29998	10.45890				0.00	0	0.00
SSN003	On 25/04/2017	Spot Bond			101.49647	9.59742	101.49647	9.56707			811,971,760,000.00	8,000,000	2,000,000.00	
SSN004	On 31/03/2021	Spot Bond			89.26946	8.49190	89.26946	8.47470				0.00	0	0.00
SSN005	On 31/03/2021	Spot Bond			88.92846	8.52500	88.92846	8.50779				0.00	0	0.00
SSN006	On 21/12/2014	Spot Bond			107.77651	24.10380	107.77651	24.06340				0.00	0	0.00
SSN007	On 15/01/2020	Spot Bond			97.48656	10.01031	97.48656	9.98873				0.00	0	0.00
SSN008	On 18/06/2017	Spot Bond			100.44496	8.92363	100.44496	8.89535			803,559,680,000.00	8,000,000	2,000,000.00	
SSN009	On 15/09/2017	Spot Bond			104.60347	10.66899	104.60347	10.64421				0.00	0	0.00
SSN010	On 15/09/2015	Spot Bond			119.58561	19.46152	119.58561	19.41119				0.00	0	0.00
SSN011	On 31/01/2025	Spot Bond			101.19280	2.97734	101.19280	2.96544				0.00	0	0.00
SYN860	On 25/11/2012	Spot Bond			100.00000	97.33333	100.00000	97.07447				0.00	0	0.00
SYN861	On 22/11/2012	Spot Bond			100.00000	98.11828	100.00000	97.85523				0.00	0	0.00
SYN867	On 19/01/2013	Spot Bond			100.00000	84.88372	100.00000	84.68677				0.00	0	0.00

Contract Details	Strike	Call / Put	MTM Yield	MarkPrice	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
SYN869	On 19/01/2013	Spot Bond	100.00000	84.88372	100.00000	84.68677			0.00	0	0.00
SYN870	On 20/01/2013	Spot Bond	100.00000	84.68677	100.00000	84.49074			0.00	0	0.00
SYN872	On 13/02/2013	Spot Bond	100.00000	80.21978	100.00000	80.04386			0.00	0	0.00
SYN873	On 14/02/2013	Spot Bond	100.00000	80.04386	100.00000	79.86871			0.00	0	0.00
SYN874	On 16/02/2013	Spot Bond	100.00000	79.69432	100.00000	79.52070			0.00	0	0.00
SYN875	On 16/02/2013	Spot Bond	100.00000	79.69432	100.00000	79.52070			0.00	0	0.00
SYN876	On 20/02/2013	Spot Bond	100.00000	79.00433	100.00000	78.83369			0.00	0	0.00
SYN878	On 21/02/2013	Spot Bond	100.00000	78.83369	100.00000	78.66379			0.00	0	0.00
SYN880	On 23/02/2013	Spot Bond	100.00000	78.49462	100.00000	78.32618			0.00	0	0.00
SYN881	On 23/02/2013	Spot Bond	100.00000	78.49462	100.00000	78.32618			0.00	0	0.00
SYN882	On 27/02/2013	Spot Bond	100.00000	77.82516	100.00000	77.65957			0.00	0	0.00
SYN887	On 17/02/2013	Spot Bond	100.00000	79.52070	100.00000	79.34783			0.00	0	0.00
SYN911	On 19/07/2013	Spot Bond	100.00000	57.89468	100.00000	57.76619			0.00	0	0.00
SYN913	On 19/07/2013	Spot Bond	100.00000	57.89468	100.00000	57.76619			0.00	0	0.00
SYN923	On 21/08/2013	Spot Bond	100.00000	53.80188	100.00000	53.68248			0.00	0	0.00
SYN924	On 22/08/2013	Spot Bond	100.00000	53.68248	100.00000	53.56335			0.00	0	0.00
SYN925	On 23/08/2013	Spot Bond	100.00000	53.56335	100.00000	53.44448			0.00	0	0.00
SYN928	On 19/07/2013	Spot Bond	100.00000	57.89468	100.00000	57.76619			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM Yield	MarkPrice	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
SYN929	On 19/07/2013	Spot Bond	100.00000	57.89468	100.00000	57.76619			0.00	0	0.00
SYN936	On 13/11/2012	Spot Bond	99.53077	66.77112	99.53077	66.77111			0.00	0	0.00
SYN937	On 14/11/2012	Spot Bond	99.51589	66.77443	99.51589	66.77442			0.00	0	0.00
SYN938	On 16/11/2012	Spot Bond	99.48756	99.72817	99.48756	99.45782			0.00	0	0.00
SYN939	On 16/11/2012	Spot Bond	99.48776	99.72817	99.48776	99.45782			0.00	0	0.00
SYN941	On 20/11/2012	Spot Bond	99.42961	98.65625	99.42961	98.39183			0.00	0	0.00
SYN942	On 20/11/2012	Spot Bond	99.43109	98.65623	99.43109	98.39180			0.00	0	0.00
SYN943	On 16/11/2012	Spot Bond	100.10042	99.72650	100.10042	99.45450			0.00	0	0.00
SYN944	On 22/11/2012	Spot Bond	99.40185	98.12932	99.40185	97.86778			0.00	0	0.00
SYN945	On 23/11/2012	Spot Bond	99.34562	97.86896	99.34562	97.60895			0.00	0	0.00
SYN946	On 27/11/2012	Spot Bond	99.33096	96.83760	99.33096	96.58307			0.00	0	0.00
SYN947	On 18/12/2012	Spot Bond	99.03221	91.78219	99.03221	91.55420			0.00	0	0.00
SYN949	On 29/11/2012	Spot Bond	99.30851	96.33067	99.30851	96.07886			0.00	0	0.00
SYN950	On 15/01/2013	Spot Bond	100.00000	85.68075	100.00000	85.48009			0.00	0	0.00
SYN951	On 21/01/2013	Spot Bond	100.00000	84.49074	100.00000	84.29561			0.00	0	0.00
SYN952	On 22/11/2012	Spot Bond	100.00000	98.11828	100.00000	97.85523			0.00	0	0.00
SYN953	On 05/02/2013	Spot Bond	100.00000	81.65548	100.00000	81.47321			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM Yield	MarkPrice	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
SYN954	On 21/01/2013	Spot Bond	100.00000	84.49074	100.00000	84.29561			0.00	0	0.00
SYN955	On 12/02/2013	Spot Bond	100.00000	80.39648	100.00000	80.21978			0.00	0	0.00
SZ18	On 30/09/2015	Spot Bond	117.60842	18.20962	117.60842	18.16341			0.00	0	0.00
SZ25	On 30/09/2025	Spot Bond	104.75139	9.55862	104.75139	9.53653			0.00	0	0.00
T018	On 15/07/2014	Spot Bond	100.00000	37.21516	100.00000	37.13324			0.00	0	0.00
TF105U	On 25/10/2014	Spot Bond	100.00000	29.07922	100.00000	28.86096			0.00	0	0.00
TFS06	On 20/03/2014	Spot Bond	102.75446	39.11274	102.75446	39.02325			0.00	0	0.00
TFS100	On 22/01/2013	Spot Bond	98.53867	84.48951	98.53867	84.29723			0.00	0	0.00
TFS101	On 06/02/2013	Spot Bond	98.31078	81.72899	98.31078	81.54947			0.00	0	0.00
TFS102	On 14/12/2012	Spot Bond	99.10758	92.70048	99.10758	92.46774			0.00	0	0.00
TFS103	On 14/03/2013	Spot Bond	97.81910	75.81978	97.81910	75.66603			0.00	0	0.00
TFS104	On 29/01/2013	Spot Bond	100.00000	66.66680	100.00000	66.66679			0.00	0	0.00
TFS73	On 11/02/2013	Spot Bond	100.94335	81.58773	100.94335	81.40786			0.00	0	0.00
TFS77	On 12/04/2013	Spot Bond	99.98492	87.64475	99.98492	87.43952			0.00	0	0.00
TFS78	On 18/04/2013	Spot Bond	99.89383	86.43929	99.89383	86.23984			0.00	0	0.00
TFS83	On 28/07/2015	Spot Bond	101.19250	14.35253	101.19250	14.31739			0.00	0	0.00
TFS84	On 28/07/2016	Spot Bond	107.95127	14.19836	107.95127	14.16509			0.00	0	0.00
TFS88	On 08/02/2013	Spot Bond	100.00000	81.11111	100.00000	80.93126			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM Yield	MarkPrice	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
TFS90	On 05/03/2013	Spot Bond	100.57712	96.12896	100.57712	95.87791			0.00	0	0.00
TFS93	On 17/02/2014	Spot Bond	100.87887	43.16276	100.87887	43.07662			0.00	0	0.00
TFS97	On 14/11/2013	Spot Bond	100.92142	52.42309	100.92142	50.60158			0.00	0	0.00
TH10A1	On 18/10/2038	Spot Bond	101.62026	7.99465	101.62026	7.96933			0.00	0	0.00
TH10A2	On 18/10/2038	Spot Bond	101.66672	8.24051	101.66672	8.21441			0.00	0	0.00
TH10A3	On 18/10/2038	Spot Bond	102.00557	10.04309	102.00557	10.02061			0.00	0	0.00
TH10A4	On 18/07/2017	Spot Bond	100.00000	2.38662	100.00000	2.36375			0.00	0	0.00
TH10A5	On 18/07/2017	Spot Bond	100.00000	2.38662	100.00000	2.36375			0.00	0	0.00
TH10A6	On 18/07/2017	Spot Bond	100.00000	2.38662	100.00000	2.36375			0.00	0	4,400,000.00
TH10B1	On 18/10/2038	Spot Bond	101.76658	8.76851	101.76658	8.74071			0.00	0	0.00
TH10B2	On 18/07/2017	Spot Bond	100.00000	2.38662	100.00000	2.36375			0.00	0	0.00
TH10C1	On 18/10/2038	Spot Bond	101.98019	9.89542	101.98019	9.86399			0.00	0	0.00
TH10C2	On 18/07/2017	Spot Bond	100.00000	2.38662	100.00000	2.36375			0.00	0	0.00
TH10D1	On 18/10/2038	Spot Bond	102.86169	14.51081	102.86169	14.46439			0.00	0	0.00
TH10D2	On 18/07/2017	Spot Bond	100.00000	2.38662	100.00000	2.36375			0.00	0	0.00
TH9A10	On 18/07/2016	Spot Bond	101.66078	10.28368	101.66078	10.25840			0.00	0	0.00
THE8A1	On 18/04/2036	Spot Bond	101.48088	6.14889	101.48088	6.13380			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM Yield	MarkPrice	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
THE8A2	On 18/04/2036	Spot Bond	101.58542	6.61752	101.58542	6.60126			0.00	0	0.00
THE8A3	On 18/04/2036	Spot Bond	105.94334	6.66620	105.94334	6.64920			0.00	0	0.00
THE8B1	On 18/04/2036	Spot Bond	101.79445	7.55206	101.79445	7.53347			0.00	0	0.00
THE8C1	On 18/04/2036	Spot Bond	101.88733	7.96627	101.88733	7.94664			0.00	0	0.00
THE8D1	On 18/04/2036	Spot Bond	102.87096	12.31380	102.87096	12.28321			0.00	0	0.00
THE9A1	On 18/07/2016	Spot Bond	101.59334	9.99893	101.59334	9.97436			0.00	0	0.00
THE9A2	On 18/01/2016	Spot Bond	101.62589	12.06251	101.62589	12.03285			0.00	0	0.00
THE9A3	On 18/07/2016	Spot Bond	101.64915	10.23461	101.64915	10.20945			0.00	0	0.00
THE9A5	On 18/07/2039	Spot Bond	101.62589	6.77318	101.62589	6.75652			0.00	0	0.00
THE9A6	On 18/07/2039	Spot Bond	101.64915	6.87712	101.64915	6.86021			0.00	0	0.00
THE9A7	On 18/07/2039	Spot Bond	101.66078	6.92907	101.66078	6.91204			0.00	0	0.00
THE9A8	On 18/07/2016	Spot Bond	101.61194	10.07751	101.61194	10.05275			0.00	0	0.00
THE9A9	On 18/07/2016	Spot Bond	101.64915	10.23461	101.64915	10.20945			0.00	0	0.00
THE9B1	On 18/07/2016	Spot Bond	101.77704	10.77392	101.77704	10.74741			0.00	0	0.00
THE9B2	On 18/07/2039	Spot Bond	101.77704	7.44800	101.77704	7.42968			0.00	0	0.00
THE9B3	On 18/07/2016	Spot Bond	101.77704	10.77392	101.77704	10.74741			0.00	0	0.00
THE9C1	On 18/07/2016	Spot Bond	101.96303	11.55640	101.96303	11.52791			0.00	0	0.00
THE9C2	On 18/07/2039	Spot Bond	102.00952	8.48255	102.00952	8.46163			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
THE9C3	On 18/07/2016	Spot Bond	101.95141	11.50756	101.95141	11.47920				0.00	0	0.00
THE9D1	On 18/07/2016	Spot Bond	102.88090	15.38612	102.88090	15.34790				0.00	0	0.00
THE9D2	On 18/07/2039	Spot Bond	102.93896	12.57698	102.93896	12.54571				0.00	0	0.00
THE9D3	On 18/07/2016	Spot Bond	102.91574	15.53046	102.91574	15.49186				0.00	0	0.00
TL13	On 31/12/2013	Spot Bond	100.16956	41.29335	100.16956	41.19317				0.00	0	0.00
TL15	On 29/04/2015	Spot Bond	115.34604	20.36782	115.34604	20.31691			162,522,570,360.00	1,409,000	3,242,000.00	
TL20	On 22/02/2020	Spot Bond	98.42479	10.69371	98.42479	10.67371				0.00	0	0.00
TN17	On 14/11/2017	Spot Bond	113.10271	9.23968	113.10271	9.21684			418,593,129,710.00	3,701,000	1,004,700,000.00	
TN20	On 17/09/2020	Spot Bond	114.87864	10.67140	114.87864	10.64467			311,895,507,600.00	2,715,000	318,335,000.00	
TN23	On 06/11/2023	Spot Bond	120.75839	9.15889	120.75839	9.13501			845,308,730,000.00	7,000,000	128,000,000.00	
TN25	On 19/08/2025	Spot Bond	105.49834	11.02910	105.49834	11.00373				0.00	0	132,700,000.00
TN27	On 14/11/2027	Spot Bond	103.04013	8.65761	103.04013	8.63776			464,504,906,040.00	4,508,000	11,300,000.00	
TORQ1	On 15/04/2022	Spot Bond	100.87844	6.30992	100.87844	6.30010				0.00	0	0.00
TORQ2	On 15/04/2022	Spot Bond	100.89915	6.45718	100.89915	6.44661				0.00	0	0.00
TORQ3	On 15/04/2022	Spot Bond	100.92536	6.64363	100.92536	6.63210				0.00	0	0.00
TORQ4	On 15/04/2022	Spot Bond	100.92812	6.66325	100.92812	6.65161				0.00	0	0.00
TORQ5	On 15/04/2022	Spot Bond	101.05768	7.58420	101.05768	7.56784				0.00	0	0.00

Contract Details	Strike	Call / Put	MTM Yield	MarkPrice	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
TORQ6	On 15/04/2022	Spot Bond	101.32571	12.86607	101.32571	12.82313			0.00	0	0.00
TPDA01	On 05/04/2015	Spot Bond	100.00000	23.56381	100.00000	23.37465		200,000,000,000.00	2,000,000	1,000,000.00	
TPDA02	On 05/04/2017	Spot Bond	100.00000	12.20350	100.00000	12.10554			0.00	0	0.00
TPDA03	On 05/04/2018	Spot Bond	100.00000	10.45756	100.00000	10.37360			0.00	0	0.00
TR30	On 31/12/2099	Spot Bond	10.00000	99.58592	10.00000	100.38803			0.00	0	0.00
TR31	On 31/12/2099	Spot Bond	9.75000	99.59621	9.75000	100.37835			0.00	0	0.00
TR32	On 31/12/2099	Spot Bond	100.00000	9.60769	100.00000	10.38060			0.00	0	0.00
TSP116	On 09/02/2013	Spot Bond	100.00000	80.93126	100.00000	80.75221			0.00	0	0.00
TSP117	On 23/02/2013	Spot Bond	100.00000	78.49462	100.00000	78.32618			0.00	0	0.00
TSP125	On 23/08/2013	Spot Bond	100.00000	58.64732	100.00000	58.53605			0.00	0	0.00
TSP128	On 07/02/2013	Spot Bond	100.00000	81.29176	100.00000	81.11111			0.00	0	0.00
TSP129	On 07/03/2013	Spot Bond	97.58601	76.95611	97.58601	76.79810			0.00	0	0.00
TSP131	On 03/05/2013	Spot Bond	96.66726	69.08068	96.66726	68.95453			0.00	0	0.00
TSP132	On 29/11/2012	Spot Bond	99.23248	96.33338	99.23248	96.08174			0.00	0	0.00
TSP133	On 03/01/2013	Spot Bond	98.71758	88.29827	98.71758	88.08791			0.00	0	0.00
TSP134	On 27/06/2013	Spot Bond	99.76004	65.40008	99.76004	65.27621			0.00	0	0.00
TSP135	On 07/02/2013	Spot Bond	98.31631	81.54863	98.31631	81.36989			0.00	0	0.00
UG21	On 02/03/2021	Spot Bond	114.88602	11.26131	114.88602	11.23310			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
UTR02	On 21/11/2012	Spot Bond	104.60170		103.46592	104.60170	103.17524			0.00	0	0.00
UTR041	On 19/04/2014	Spot Bond	99.85679		39.93525	99.85679	39.83863			0.00	0	0.00
UTR042	On 19/04/2016	Spot Bond	99.84614		13.29243	99.84614	13.26027			0.00	0	0.00
UTR043	On 06/04/2015	Spot Bond	100.02475		22.48518	100.02475	22.43070			0.00	0	0.00
UTR40	On 10/09/2017	Spot Bond	107.51485		12.48922	107.51485	12.45957			0.00	0	0.00
VIP1A5	On 07/11/2013	Spot Bond	100.00000		55.69854	100.00000	55.56362			0.00	0	0.00
VIP1B3	On 07/11/2013	Spot Bond	100.00000		55.92245	100.00000	55.78698			0.00	0	0.00
VIP1C3	On 07/11/2013	Spot Bond	100.00000		55.99708	100.00000	55.86142			0.00	0	0.00
VKE01	On 08/05/2015	Spot Bond	101.12514		18.98241	101.12514	18.92256			0.00	0	0.00
VKE02	On 08/05/2016	Spot Bond	101.16690		11.91120	101.16690	11.87364			0.00	0	0.00
VKE03	On 08/05/2017	Spot Bond	101.16870		8.88018	101.16870	8.85218			0.00	0	0.00
VOD002	On 28/02/2013	Spot Bond	100.00000		82.06675	100.00000	81.89252			0.00	0	0.00
VOD005	On 28/11/2012	Spot Bond	100.62384		96.54013	100.62384	96.28388			0.00	0	0.00
VOYT01	On 09/09/2015	Spot Bond	142.66000		8.23524	142.66000	8.21526			0.00	0	0.00
WS04	On 30/05/2016	Spot Bond	125.92352		18.38131	125.92352	18.33258			107,538,686,080.00	854,000	93,525,000.00
WS05	On 01/08/2018	Spot Bond	235.74310		6.24592	235.74310	6.21907			0.00	0	30,000,000.00
WSP1	On 28/05/2015	Spot Bond	110.71509		22.08202	110.71509	22.02921			0.00	0	14,200,000.00

Contract Details	Strike	Call / Put	MTM Yield	MarkPrice	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
WSP2	On 28/05/2017	Spot Bond	112.63018	13.70268	112.63018	13.66946			0.00	0	60,000,000.00
WSP3	On 28/05/2019	Spot Bond	114.13989	12.24812	114.13989	12.21810			0.00	0	0.00
WSP4	On 28/05/2020	Spot Bond	112.54320	12.21905	112.54320	12.18943			0.00	0	0.00
WSP5	On 28/05/2021	Spot Bond	112.28516	12.17316	112.28516	12.14371			0.00	0	21,000,000.00
Z006	On 31/08/2013	Spot Bond	95.75673	53.89294	95.75673	53.77658			0.00	0	0.00
Z009	On 30/11/2013	Spot Bond	94.53097	44.67034	94.53097	44.57596			0.00	0	0.00
Z014	On 30/06/2015	Spot Bond	86.34739	15.19561	86.34739	15.16600			0.00	0	0.00
Z018	On 31/03/2014	Spot Bond	92.99863	35.02738	92.99863	34.95397			0.00	0	0.00
Z019	On 30/06/2014	Spot Bond	91.84060	29.28356	91.84060	29.22348			0.00	0	0.00
Z020	On 19/10/2015	Spot Bond	85.12782	12.55423	85.12782	12.52979			0.00	0	0.00
Z025	On 30/11/2014	Spot Bond	90.00797	21.94443	90.00797	21.90016			0.00	0	0.00
Z071	On 01/07/2015	Spot Bond	86.33473	15.16952	86.33473	15.13997			0.00	0	75,000,000.00
Z083	On 30/09/2019	Spot Bond	64.79116	2.11225	64.79116	2.10897			0.00	0	0.00
ZA001	On 01/09/2016	Spot Bond	100.00000	7.20668	100.00000	7.19301			0.00	0	0.00
ZA002	On 16/08/2024	Spot Bond	100.00000	0.02902	100.00000	0.02896			0.00	0	0.00
ZA003	On 01/09/2016	Spot Bond	100.00000	7.20668	100.00000	7.19301			0.00	0	0.00
ZA007	On 31/03/2015	Spot Bond	100.00000	19.30969	100.00000	19.27306			0.00	0	0.00
ZA008	On 19/03/2015	Spot Bond	100.00000	19.75478	100.00000	19.71730			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
ZA009	On 22/04/2015	Spot Bond	100.00000	18.51958	100.00000	18.48444				0.00	0	0.00
ZA010	On 22/04/2015	Spot Bond	100.00000	18.51958	100.00000	18.48444				0.00	0	0.00
ZA011	On 20/05/2015	Spot Bond	100.00000	17.56056	100.00000	17.52725				0.00	0	0.00
ZA012	On 20/05/2015	Spot Bond	100.00000	17.56056	100.00000	17.52725				0.00	0	0.00
ZA013	On 18/06/2015	Spot Bond	100.00000	16.61962	100.00000	16.58808				0.00	0	0.00
ZA014	On 18/06/2015	Spot Bond	100.00000	16.61962	100.00000	16.58808				0.00	0	0.00
ZA015	On 20/07/2015	Spot Bond	100.00000	15.63973	100.00000	15.61006				0.00	0	0.00
ZA016	On 20/07/2015	Spot Bond	100.00000	15.63973	100.00000	15.61006				0.00	0	0.00
ZA017	On 20/08/2015	Spot Bond	100.00000	14.74560	100.00000	14.71762				0.00	0	0.00
ZA018	On 20/08/2015	Spot Bond	100.00000	14.74560	100.00000	14.71762				0.00	0	0.00
ZA019	On 21/09/2015	Spot Bond	100.00000	13.87620	100.00000	13.84988				0.00	0	0.00
ZA020	On 21/09/2015	Spot Bond	100.00000	13.87620	100.00000	13.84988				0.00	0	0.00
ZA021	On 20/10/2015	Spot Bond	100.00000	13.13268	100.00000	13.10776				0.00	0	0.00
ZA022	On 18/11/2015	Spot Bond	100.00000	12.42918	100.00000	12.40567				0.00	0	0.00
ZA023	On 20/04/2016	Spot Bond	100.00000	9.29503	100.00000	9.27739				0.00	0	0.00
ZA024	On 20/05/2016	Spot Bond	100.00000	8.78028	100.00000	8.76362				0.00	0	0.00
ZA025	On 21/06/2016	Spot Bond	100.00000	8.26260	100.00000	8.24692				0.00	0	0.00

Contract Details	Strike	Call / Put	MTM Yield	MarkPrice	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
ZA026	On 21/06/2016	Spot Bond	100.00000	8.26260	100.00000	8.24692			0.00	0	0.00
ZA027	On 20/07/2016	Spot Bond	100.00000	7.81987	100.00000	7.80503			0.00	0	0.00
ZA028	On 19/08/2016	Spot Bond	100.00000	7.38681	100.00000	7.37280			0.00	0	0.00
ZA029	On 20/09/2016	Spot Bond	100.00000	6.95129	100.00000	6.93810			0.00	0	0.00
Total for j-Bonds :								556,566,851,962,600.00	,612,189,927	97 742 782 252.00	
Grand Total:								56,567,024,977,313.00	12,209,991	97 744 258 419.00	