



JOHANNESBURG STOCK EXCHANGE

Interest Rates & Currency Derivatives

Daily MTM Report

Daily summary for: 22/11/2012

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			8.95280	8.95280	8.97400	8.97400		12.84	157,605,091.20	17,604	328,251.00
\$ / R	On 14/12/2012	Foreign Exchange Future	7.95	Call	1,003.05490	1.00305	1,024.25460	1.02425	1,003.055	17.17	0.00	0	0.00
\$ / R	On 14/12/2012	Foreign Exchange Future	7.95	Put	0.25490	0.00025	0.25460	0.00025	0.255	17.17	0.00	0	15,000.00
\$ / R	On 14/12/2012	Foreign Exchange Future	8.00	Call	953.14050	0.95314	974.34240	0.97434	953.141	16.82	0.00	0	300.00
\$ / R	On 14/12/2012	Foreign Exchange Future	8.00	Put	0.34050	0.00034	0.34240	0.00034	0.340	16.82	0.00	0	12,540.00
\$ / R	On 14/12/2012	Foreign Exchange Future	8.10	Call	853.38750	0.85339	874.62090	0.87462	853.388	16.03	0.00	0	0.00
\$ / R	On 14/12/2012	Foreign Exchange Future	8.10	Put	0.58750	0.00059	0.62090	0.00062	0.588	16.03	0.00	0	3,000.00
\$ / R	On 14/12/2012	Foreign Exchange Future	8.25	Call	704.27950	0.70428	725.53520	0.72554	704.279	15.03	0.00	0	0.00
\$ / R	On 14/12/2012	Foreign Exchange Future	8.25	Put	1.47950	0.00148	1.53520	0.00154	1.479	15.03	0.00	0	2,500.00
\$ / R	On 14/12/2012	Foreign Exchange Future	7.80	Call	1,152.90820	1.15291	1,174.10540	1.17411	1,152.908	18.24	0.00	0	0.00
\$ / R	On 14/12/2012	Foreign Exchange Future	7.80	Put	0.10820	0.00011	0.10540	0.00011	0.108	18.24	0.00	0	43,500.00
\$ / R	On 14/12/2012	Foreign Exchange Future	8.32	Call	635.34820	0.63535	656.61740	0.65662	635.348	14.81	0.00	0	0.00
\$ / R	On 14/12/2012	Foreign Exchange Future	8.32	Put	2.54820	0.00255	2.61740	0.00262	2.548	14.81	0.00	0	0.00
\$ / R	On 14/12/2012	Foreign Exchange Future	8.35	Call	605.99460	0.60599	627.26690	0.62727	605.995	14.71	0.00	0	0.00
\$ / R	On 14/12/2012	Foreign Exchange Future	8.35	Put	3.19460	0.00319	3.26690	0.00327	3.195	14.71	0.00	0	400.00
\$ / R	On 14/12/2012	Foreign Exchange Future	8.05	Call	903.25550	0.90326	924.46090	0.92446	903.256	16.46	0.00	0	0.00
\$ / R	On 14/12/2012	Foreign Exchange Future	8.05	Put	0.45550	0.00046	0.46090	0.00046	0.455	16.46	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	462.06760		0.46207	483.27370	0.48327	462.068	14.24	0.00	0	50.00
\$ / R	On 14/12/2012	Foreign Exchange Future	8.50	Put	9.26760		0.00927	9.27370	0.00927	9.268	14.24	0.00	0	3,500.00
\$ / R	On 14/12/2012	Foreign Exchange Future	8.60	Call	370.49860		0.37050	391.47170	0.39147	370.499	13.93	0.00	0	6,000.00
\$ / R	On 14/12/2012	Foreign Exchange Future	8.60	Put	17.69860		0.01770	17.47170	0.01747	17.699	13.93	0.00	0	500.00
\$ / R	On 14/12/2012	Foreign Exchange Future	8.30	Call	654.98660		0.65499	676.25260	0.67625	654.987	14.87	0.00	0	3,000.00
\$ / R	On 14/12/2012	Foreign Exchange Future	8.30	Put	2.18660		0.00219	2.25260	0.00225	2.187	14.87	0.00	0	6,000.00
\$ / R	On 14/12/2012	Foreign Exchange Future	8.75	Call	245.06870		0.24507	264.99990	0.26500	245.069	13.46	0.00	0	0.00
\$ / R	On 14/12/2012	Foreign Exchange Future	8.75	Put	42.26870		0.04227	40.99990	0.04100	42.269	13.46	0.00	0	2,700.00
\$ / R	On 14/12/2012	Foreign Exchange Future	8.80	Call	207.76780		0.20777	227.06140	0.22706	207.768	13.31	0.00	0	1,000.00
\$ / R	On 14/12/2012	Foreign Exchange Future	8.80	Put	54.96780		0.05497	53.06140	0.05306	54.968	13.31	0.00	0	300.00
\$ / R	On 14/12/2012	Foreign Exchange Future	8.40	Call	557.41210		0.55741	578.68220	0.57868	557.412	14.56	0.00	0	0.00
\$ / R	On 14/12/2012	Foreign Exchange Future	8.40	Put	4.61210		0.00461	4.68220	0.00468	4.612	14.56	0.00	0	1,000.00
\$ / R	On 14/12/2012	Foreign Exchange Future	8.90	Call	141.93240		0.14193	159.38020	0.15938	141.932	12.99	0.00	0	2,000.00
\$ / R	On 14/12/2012	Foreign Exchange Future	8.90	Put	89.13240		0.08913	85.38020	0.08538	89.132	12.99	0.00	0	0.00
\$ / R	On 14/12/2012	Foreign Exchange Future	9.00	Call	93.96170		0.09396	104.26580	0.10427	93.962	13.20	0.00	0	13,900.00
\$ / R	On 14/12/2012	Foreign Exchange Future	9.00	Put	141.16170		0.14116	130.26580	0.13027	141.162	13.20	0.00	0	700.00
\$ / R	On 14/12/2012	Foreign Exchange Future	8.70	Call	284.85640		0.28486	305.26170	0.30526	284.856	13.62	0.00	0	44,500.00
\$ / R	On 14/12/2012	Foreign Exchange Future	8.70	Put	32.05640		0.03206	31.26170	0.03126	32.056	13.62	0.00	0	0.00
\$ / R	On 14/12/2012	Foreign Exchange Future	9.10	Call	63.24570		0.06325	70.59600	0.07060	63.246	13.92	0.00	0	1,540.00
\$ / R	On 14/12/2012	Foreign Exchange Future	9.10	Put	210.44570		0.21045	196.59600	0.19660	210.446	13.92	0.00	0	0.00
\$ / R	On 14/12/2012	Foreign Exchange Future	9.20	Call	42.28050		0.04228	47.28180	0.04728	42.281	14.65	0.00	0	1,000.00
\$ / R	On 14/12/2012	Foreign Exchange Future	9.20	Put	289.48050		0.28948	273.28180	0.27328	289.480	14.65	0.00	0	0.00
\$ / R	On 14/12/2012	Foreign Exchange Future	8.82	Call	193.61950		0.19362	212.60760	0.21261	193.620	13.24	0.00	0	0.00
\$ / R	On 14/12/2012	Foreign Exchange Future	8.82	Put	60.81950		0.06082	58.60760	0.05861	60.819	13.24	0.00	0	100.00
\$ / R	On 14/12/2012	Foreign Exchange Future	9.25	Call	34.55870		0.03456	38.62240	0.03862	34.559	15.01	0.00	0	9,250.00
\$ / R	On 14/12/2012	Foreign Exchange Future	9.25	Put	331.75870		0.33176	314.62240	0.31462	331.759	15.01	0.00	0	0.00
\$ / R	On 14/12/2012	Foreign Exchange Future	9.50	Call	13.27210		0.01327	14.34190	0.01434	13.272	16.94	0.00	0	1,300.00
\$ / R	On 14/12/2012	Foreign Exchange Future	9.50	Put	560.47210		0.56047	540.34190	0.54034	560.472	16.94	0.00	0	0.00

Contract Details			Strike	Call / Put	MTM	Yield	MarkPrice	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
\$ / R	On 14/12/2012	Foreign Exchange Future	9.01	Call	90.36350		0.09036	100.34960	0.10035	90.364	13.27	0.00	0	0.00
\$ / R	On 14/12/2012	Foreign Exchange Future	9.01	Put	147.56350		0.14756	136.34960	0.13635	147.564	13.27	0.00	0	0.00
\$ / R	On 14/12/2012	Foreign Exchange Future	10.40	Call	0.29790		0.00030	0.32480	0.00032	0.298	21.24	0.00	0	0.00
\$ / R	On 14/12/2012	Foreign Exchange Future	10.40	Put	1,447.49790		1.44750	1,426.32480	1.42632	1,447.498	21.24	0.00	0	0.00
\$ / R	On 14/12/2012	Foreign Exchange Future	11.10	Call	0.03110		0.00003	0.02760	0.00003	0.031	24.79	0.00	0	0.00
\$ / R	On 14/12/2012	Foreign Exchange Future	11.10	Put	2,147.23110		2.14723	2,126.02760	2.12603	2,147.231	24.79	0.00	0	0.00
\$ / R	On 14/12/2012	Foreign Exchange Future	9.23	Call	37.45990		0.03746	41.88040	0.04188	37.460	14.87	0.00	0	0.00
\$ / R	On 14/12/2012	Foreign Exchange Future	9.23	Put	314.65990		0.31466	297.88040	0.29788	314.660	14.87	0.00	0	0.00
\$ / R	On 14/12/2012	Foreign Exchange Future	7.65	Call	1,302.84670		1.30285	1,324.04410	1.32404	1,302.847	19.31	0.00	0	0.00
\$ / R	On 14/12/2012	Foreign Exchange Future	7.65	Put	0.04670		0.00005	0.04410	0.00004	0.047	19.31	0.00	0	0.00
\$ / R	On 14/12/2012	Foreign Exchange Future	7.70	Call	1,252.86160		1.25286	1,274.05890	1.27406	1,252.862	18.95	0.00	0	0.00
\$ / R	On 14/12/2012	Foreign Exchange Future	7.70	Put	0.06160		0.00006	0.05890	0.00006	0.062	18.95	0.00	0	0.00
\$ / R	On 14/12/2012	Foreign Exchange Future	7.75	Call	1,202.88160		1.20288	1,224.07870	1.22408	1,202.882	18.60	0.00	0	0.00
\$ / R	On 14/12/2012	Foreign Exchange Future	7.75	Put	0.08160		0.00008	0.07870	0.00008	0.082	18.60	0.00	0	0.00
\$ / R	On 18/03/2013	Foreign Exchange Future			9.07500		9.07500	9.09700	9.09700		14.31	32,851,500.00	3,620	54,506.00
\$ / R	On 18/03/2013	Foreign Exchange Future	8.50	Call	647.45400		0.64745	662.92170	0.66292	647.454	13.52	0.00	0	0.00
\$ / R	On 18/03/2013	Foreign Exchange Future	8.50	Put	72.45400		0.07245	65.92170	0.06592	72.454	13.52	0.00	0	3,376.00
\$ / R	On 18/03/2013	Foreign Exchange Future	8.60	Call	567.23350		0.56723	583.52660	0.58353	567.233	13.32	0.00	0	0.00
\$ / R	On 18/03/2013	Foreign Exchange Future	8.60	Put	92.23350		0.09223	86.52660	0.08653	92.234	13.32	0.00	0	500.00
\$ / R	On 18/03/2013	Foreign Exchange Future	8.75	Call	466.17520		0.46618	479.30180	0.47930	466.175	13.65	0.00	0	0.00
\$ / R	On 18/03/2013	Foreign Exchange Future	8.75	Put	141.17520		0.14118	132.30180	0.13230	141.175	13.65	0.00	0	400.00
\$ / R	On 18/03/2013	Foreign Exchange Future	8.85	Call	406.26920		0.40627	419.25360	0.41925	406.269	13.87	0.00	0	200.00
\$ / R	On 18/03/2013	Foreign Exchange Future	8.85	Put	181.26920		0.18127	172.25360	0.17225	181.269	13.87	0.00	0	0.00
\$ / R	On 18/03/2013	Foreign Exchange Future	8.10	Call	1,000.78620		1.00079	1,017.32590	1.01733	1,000.786	14.44	0.00	0	0.00
\$ / R	On 18/03/2013	Foreign Exchange Future	8.10	Put	25.78620		0.02579	20.32590	0.02033	25.786	14.44	0.00	0	180.00
\$ / R	On 18/03/2013	Foreign Exchange Future	9.10	Call	284.69120		0.28469	295.46030	0.29546	284.691	14.54	0.00	0	10,000.00
\$ / R	On 18/03/2013	Foreign Exchange Future	9.10	Put	309.69120		0.30969	298.46030	0.29846	309.691	14.54	0.00	0	0.00
\$ / R	On 18/03/2013	Foreign Exchange Future	9.25	Call	233.81780		0.23382	242.00420	0.24200	233.818	15.22	0.00	0	500.00

Contract Details			Strike	Call / Put	MTM	Yield	MarkPrice	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
\$ / R	On 18/03/2013	Foreign Exchange Future	9.25	Put	408.81780		0.40882	395.00420	0.39500	408.818	15.22	0.00	0	0.00
\$ / R	On 18/03/2013	Foreign Exchange Future	8.70	Call	498.37770		0.49838	511.64930	0.51165	498.378	13.54	0.00	0	0.00
\$ / R	On 18/03/2013	Foreign Exchange Future	8.70	Put	123.37770		0.12338	114.64930	0.11465	123.378	13.54	0.00	0	0.00
\$ / R	On 18/03/2013	Foreign Exchange Future	9.55	Call	160.54160		0.16054	164.23730	0.16424	160.542	16.61	0.00	0	0.00
\$ / R	On 18/03/2013	Foreign Exchange Future	9.55	Put	635.54160		0.63554	617.23730	0.61724	635.542	16.61	0.00	0	0.00
\$ / R	On 18/03/2013	Foreign Exchange Future	9.60	Call	151.41630		0.15142	154.46430	0.15446	151.416	16.85	0.00	0	200.00
\$ / R	On 18/03/2013	Foreign Exchange Future	9.60	Put	676.41630		0.67642	657.46430	0.65746	676.416	16.85	0.00	0	0.00
\$ / R	On 18/03/2013	Foreign Exchange Future	9.00	Call	327.56650		0.32757	340.61240	0.34061	327.567	14.20	0.00	0	21,000.00
\$ / R	On 18/03/2013	Foreign Exchange Future	9.00	Put	252.56650		0.25257	243.61240	0.24361	252.567	14.20	0.00	0	0.00
\$ / R	On 18/03/2013	Foreign Exchange Future	10.20	Call	80.80210		0.08080	78.87000	0.07887	80.802	19.73	0.00	0	250.00
\$ / R	On 18/03/2013	Foreign Exchange Future	10.20	Put	1,205.80210		1.20580	1,181.87000	1.18187	1,205.802	19.73	0.00	0	0.00
\$ / R	On 18/03/2013	Foreign Exchange Future	10.55	Call	59.65250		0.05965	56.32260	0.05632	59.653	21.38	0.00	0	250.00
\$ / R	On 18/03/2013	Foreign Exchange Future	10.55	Put	1,534.65250		1.53465	1,509.32260	1.50932	1,534.653	21.38	0.00	0	0.00
\$ / R	On 18/03/2013	Foreign Exchange Future	9.35	Call	205.59270		0.20559	212.22040	0.21222	205.593	15.68	0.00	0	200.00
\$ / R	On 18/03/2013	Foreign Exchange Future	9.35	Put	480.59270		0.48059	465.22040	0.46522	480.593	15.68	0.00	0	0.00
\$ / R	On 18/03/2013	Foreign Exchange Future	8.00	Call	1,095.71190		1.09571	1,112.71190	1.11271	1,095.712	14.87	0.00	0	0.00
\$ / R	On 18/03/2013	Foreign Exchange Future	8.00	Put	20.71190		0.02071	15.71190	0.01571	20.712	14.87	0.00	0	10,000.00
\$ / R	On 18/03/2013	Foreign Exchange Future	10.85	Call	47.71430		0.04771	43.71750	0.04372	47.714	22.80	0.00	0	250.00
\$ / R	On 18/03/2013	Foreign Exchange Future	10.85	Put	1,822.71430		1.82271	1,796.71750	1.79672	1,822.714	22.80	0.00	0	0.00
\$ / R	On 18/03/2013	Foreign Exchange Future	10.00	Call	98.22900		0.09823	97.55460	0.09755	98.229	18.79	0.00	0	21,000.00
\$ / R	On 18/03/2013	Foreign Exchange Future	10.00	Put	1,023.22900		1.02323	1,000.55460	1.00055	1,023.229	18.79	0.00	0	0.00
\$ / R	On 18/03/2013	Foreign Exchange Future	7.90	Call	1,191.63730		1.19164	1,209.11260	1.20911	1,191.637	15.30	0.00	0	0.00
\$ / R	On 18/03/2013	Foreign Exchange Future	7.90	Put	16.63730		0.01664	12.11260	0.01211	16.637	15.30	0.00	0	0.00
\$ / R	On 18/03/2013	Foreign Exchange Future	7.95	Call	1,143.56270		1.14356	1,160.80010	1.16080	1,143.563	15.08	0.00	0	0.00
\$ / R	On 18/03/2013	Foreign Exchange Future	7.95	Put	18.56270		0.01856	13.80010	0.01380	18.563	15.08	0.00	0	0.00
\$ / R	On 14/06/2013	Foreign Exchange Future			9.18240		9.18240	9.19870	9.19870		15.48	7,575,480.00	825	11,495.00
\$ / R	On 14/06/2013	Foreign Exchange Future	9.30	Call	380.20100		0.38020	0.00000	0.00000	380.201	15.85	0.00	0	0.00
\$ / R	On 14/06/2013	Foreign Exchange Future	9.30	Put	497.80100		0.49780	0.00000	0.00000	497.801	15.85	149,340.30	300	300.00

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	9.40	Call	348.57390		0.34857	0.00000	0.00000	348.574	16.21	104,572.17	300	300.00
\$ / R	On 14/06/2013	Foreign Exchange Future	9.40	Put	566.17390		0.56617	0.00000	0.00000	566.174	16.21	0.00	0	0.00
\$ / R	On 14/06/2013	Foreign Exchange Future	9.70	Call	271.56720		0.27157	0.00000	0.00000	271.567	17.32	81,470.16	300	300.00
\$ / R	On 14/06/2013	Foreign Exchange Future	9.70	Put	789.16720		0.78917	0.00000	0.00000	789.167	17.32	0.00	0	0.00
\$ / R	On 14/06/2013	Foreign Exchange Future	8.75	Call	629.66920		0.62967	639.82220	0.63982	629.669	14.01	0.00	0	0.00
\$ / R	On 14/06/2013	Foreign Exchange Future	8.75	Put	197.26920		0.19727	191.12220	0.19112	197.269	14.01	0.00	0	500.00
\$ / R	On 14/06/2013	Foreign Exchange Future	8.76	Call	623.88270		0.62388	633.97210	0.63397	623.883	14.04	0.00	0	0.00
\$ / R	On 14/06/2013	Foreign Exchange Future	8.76	Put	201.48270		0.20148	195.27210	0.19527	201.483	14.04	0.00	0	0.00
\$ / R	On 14/06/2013	Foreign Exchange Future	9.85	Call	241.49820		0.24150	242.82180	0.24282	241.498	17.88	0.00	0	500.00
\$ / R	On 14/06/2013	Foreign Exchange Future	9.85	Put	909.09820		0.90910	894.12180	0.89412	909.098	17.88	0.00	0	0.00
\$ / R	On 14/06/2013	Foreign Exchange Future	8.74	Call	636.24710		0.63625	646.38380	0.64638	636.247	14.01	0.00	0	0.00
\$ / R	On 14/06/2013	Foreign Exchange Future	8.74	Put	193.84710		0.19385	187.68380	0.18768	193.847	14.01	0.00	0	0.00
\$ / R	On 16/09/2013	Foreign Exchange Future			9.29610		9.29610	9.31160	9.31160		16.08	0.00	0	0.00
\$ / R	On 16/09/2013	Foreign Exchange Future	9.66	Call	421.70620		0.42171	426.68390	0.42668	421.706	17.16	0.00	0	0.00
\$ / R	On 16/09/2013	Foreign Exchange Future	9.66	Put	785.60620		0.78561	775.08390	0.77508	785.606	17.16	0.00	0	0.00
\$ / R	On 16/09/2013	Foreign Exchange Future	10.20	Call	303.44280		0.30344	305.74750	0.30575	303.443	18.79	0.00	0	500.00
\$ / R	On 16/09/2013	Foreign Exchange Future	10.20	Put	1,207.34280		1.20734	1,194.14750	1.19415	1,207.343	18.79	0.00	0	0.00
\$ / R	On 16/09/2013	Foreign Exchange Future	8.75	Call	793.03620		0.79304	804.12760	0.80413	793.036	14.48	0.00	0	0.00
\$ / R	On 16/09/2013	Foreign Exchange Future	8.75	Put	246.93620		0.24694	242.52760	0.24253	246.936	14.48	0.00	0	500.00
\$ / R	On 16/09/2013	Foreign Exchange Future	9.64	Call	427.21160		0.42721	432.32090	0.43232	427.212	17.10	0.00	0	0.00
\$ / R	On 16/09/2013	Foreign Exchange Future	9.64	Put	771.11160		0.77111	760.72090	0.76072	771.112	17.10	0.00	0	0.00
\$ / R	On 16/09/2013	Foreign Exchange Future	9.65	Call	424.44890		0.42445	429.49060	0.42949	424.449	17.13	0.00	0	0.00
\$ / R	On 16/09/2013	Foreign Exchange Future	9.65	Put	778.34890		0.77835	767.89060	0.76789	778.349	17.13	0.00	0	0.00
\$ / R	On 13/12/2013	Foreign Exchange Future			9.38940		9.38940	9.40490	9.40490		16.58	0.00	0	5,542.00
\$ / R	On 13/12/2013	Foreign Exchange Future	8.98	Call	805.03660		0.80504	811.32000	0.81132	805.037	15.31	0.00	0	0.00
\$ / R	On 13/12/2013	Foreign Exchange Future	8.98	Put	393.53660		0.39354	384.32000	0.38432	393.537	15.31	0.00	0	0.00
\$ / R	On 13/12/2013	Foreign Exchange Future	9.00	Call	794.66600		0.79467	800.87450	0.80087	794.666	15.37	0.00	0	0.00
\$ / R	On 13/12/2013	Foreign Exchange Future	9.00	Put	405.26600		0.40527	395.97450	0.39597	405.266	15.37	0.00	0	750.00

Contract Details			Strike	Call / Put	MTM	Yield	MarkPrice	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
\$ / R	On 13/12/2013	Foreign Exchange Future	9.69	Call	538.51130		0.53851	541.48050	0.54148	538.511	17.35	0.00	0	750.00
\$ / R	On 13/12/2013	Foreign Exchange Future	9.69	Put	839.11130		0.83911	826.58050	0.82658	839.111	17.35	0.00	0	0.00
\$ / R	On 13/12/2013	Foreign Exchange Future	10.27	Call	400.73120		0.40073	399.72440	0.39972	400.731	18.92	0.00	0	750.00
\$ / R	On 13/12/2013	Foreign Exchange Future	10.27	Put	1,281.33120		1.28133	1,264.82440	1.26482	1,281.331	18.92	0.00	0	0.00
\$ / R	On 13/12/2013	Foreign Exchange Future	8.93	Call	830.41140		0.83041	836.68470	0.83668	830.411	15.19	0.00	0	0.00
\$ / R	On 13/12/2013	Foreign Exchange Future	8.93	Put	368.91140		0.36891	359.68470	0.35968	368.911	15.19	0.00	0	0.00
\$ / R	On 13/12/2013	Foreign Exchange Future	8.75	Call	932.94640		0.93295	938.56030	0.93856	932.946	14.96	0.00	0	0.00
\$ / R	On 13/12/2013	Foreign Exchange Future	8.75	Put	293.54640		0.29355	283.66030	0.28366	293.546	14.96	0.00	0	750.00
\$ / R	On 13/12/2013	Foreign Exchange Future	8.90	Call	845.84500		0.84585	851.99750	0.85200	845.845	15.16	0.00	0	0.00
\$ / R	On 13/12/2013	Foreign Exchange Future	8.90	Put	356.44500		0.35645	347.09750	0.34710	356.445	15.16	0.00	0	0.00
\$ / R	On 13/12/2013	Foreign Exchange Future	9.03	Call	781.79710		0.78180	787.92180	0.78792	781.797	15.46	0.00	0	0.00
\$ / R	On 13/12/2013	Foreign Exchange Future	9.03	Put	420.29710		0.42030	410.92180	0.41092	420.297	15.46	0.00	0	0.00
\$ / R	On 13/12/2013	Foreign Exchange Future	8.00	Call	1,496.12840		1.49613	1,500.26290	1.50026	1,496.128	15.16	0.00	0	0.00
\$ / R	On 13/12/2013	Foreign Exchange Future	8.00	Put	106.72840		0.10673	95.36290	0.09536	106.728	15.16	0.00	0	0.00
\$ / R	On 12/12/2014	Foreign Exchange Future			9.54560		9.54560	9.56330	9.56330		17.15	0.00	0	0.00
\$ / R	On 12/12/2014	Foreign Exchange Future	9.60	Call	913.79630		0.91380	921.12150	0.92112	913.796	17.23	0.00	0	0.00
\$ / R	On 12/12/2014	Foreign Exchange Future	9.60	Put	968.19630		0.96820	957.82150	0.95782	968.196	17.23	0.00	0	0.00
\$ / R	On 12/12/2014	Foreign Exchange Future	8.45	Call	1,445.61950		1.44562	1,457.76320	1.45776	1,445.620	15.17	0.00	0	0.00
\$ / R	On 12/12/2014	Foreign Exchange Future	8.45	Put	350.01950		0.35002	344.46320	0.34446	350.019	15.17	0.00	0	0.00
\$ / R	On 12/12/2014	Foreign Exchange Future	8.50	Call	1,412.39010		1.41239	1,424.32750	1.42433	1,412.390	15.18	0.00	0	0.00
\$ / R	On 12/12/2014	Foreign Exchange Future	8.50	Put	366.79010		0.36679	361.02750	0.36103	366.790	15.18	0.00	0	0.00
\$ / R	On 12/12/2014	Foreign Exchange Future	8.55	Call	1,379.66200		1.37966	1,391.39080	1.39139	1,379.662	15.18	0.00	0	0.00
\$ / R	On 12/12/2014	Foreign Exchange Future	8.55	Put	384.06200		0.38406	378.09080	0.37809	384.062	15.18	0.00	0	0.00
\$ / R	On 12/12/2014	Foreign Exchange Future	8.00	Call	1,766.69670		1.76670	1,780.55660	1.78056	1,766.697	15.12	0.00	0	200.00
\$ / R	On 12/12/2014	Foreign Exchange Future	8.00	Put	221.09670		0.22110	217.25660	0.21726	221.097	15.12	0.00	0	0.00
\$ / R	On 14/12/2015	Foreign Exchange Future			10.21770		10.21770	10.24550	10.24550		18.26	0.00	0	0.00
\$ / R	On 14/12/2015	Foreign Exchange Future	9.15	Call	1,713.98430		1.71398	1,737.41120	1.73741	1,713.984	16.33	0.00	0	0.00
\$ / R	On 14/12/2015	Foreign Exchange Future	9.15	Put	646.28430		0.64628	641.91120	0.64191	646.284	16.33	0.00	0	0.00

Contract Details			Strike	Call / Put	MTM	Yield	MarkPrice	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
\$ / R	On 14/12/2015	Foreign Exchange Future	9.20	Call	1,687.18180		1.68718	1,710.96030	1.71096	1,687.182	16.37	0.00	0	0.00
\$ / R	On 14/12/2015	Foreign Exchange Future	9.20	Put	669.48180		0.66948	665.46030	0.66546	669.482	16.37	0.00	0	0.00
\$ / R	On 14/12/2015	Foreign Exchange Future	9.25	Call	1,664.76350		1.66476	1,684.96790	1.68497	1,664.764	16.48	0.00	0	0.00
\$ / R	On 14/12/2015	Foreign Exchange Future	9.25	Put	697.06350		0.69706	689.46790	0.68947	697.064	16.48	0.00	0	0.00
\$ / R MAXI	On 14/12/2012	Foreign Exchange Future			8.95280		8.95280	8.97400	8.97400		12.84	8,952.80	1	1,232.00
\$ / R MAXI	On 14/12/2012	Foreign Exchange Future	7.82	Call	112,972.33530		1.12972	115,092.07350	1.15092	112,972.335	18.08	0.00	0	0.00
\$ / R MAXI	On 14/12/2012	Foreign Exchange Future	7.82	Put	12.33530		0.00012	12.07350	0.00012	12.335	18.08	0.00	0	0.00
\$ / R MAXI	On 14/12/2012	Foreign Exchange Future	7.87	Call	107,976.39820		1.07976	110,096.19030	1.10096	107,976.398	17.72	0.00	0	0.00
\$ / R MAXI	On 14/12/2012	Foreign Exchange Future	7.87	Put	16.39820		0.00016	16.19030	0.00016	16.398	17.72	0.00	0	0.00
\$ / R MAXI	On 14/12/2012	Foreign Exchange Future	7.92	Call	102,981.84200		1.02982	105,101.73650	1.05102	102,981.842	17.36	0.00	0	0.00
\$ / R MAXI	On 14/12/2012	Foreign Exchange Future	7.92	Put	21.84200		0.00022	21.73650	0.00022	21.842	17.36	0.00	0	0.00
\$ / R MAXI	On 14/12/2012	Foreign Exchange Future	8.60	Call	36,625.10610		0.36625	38,573.11460	0.38573	36,625.106	12.89	0.00	0	0.00
\$ / R MAXI	On 14/12/2012	Foreign Exchange Future	8.60	Put	1,345.10610		0.01345	1,173.11460	0.01173	1,345.106	12.89	0.00	0	0.00
\$ / R MAXI	On 14/12/2012	Foreign Exchange Future	8.80	Call	20,440.37930		0.20440	22,162.76520	0.22163	20,440.379	12.86	0.00	0	158.00
\$ / R MAXI	On 14/12/2012	Foreign Exchange Future	8.80	Put	5,160.37930		0.05160	4,762.76520	0.04763	5,160.379	12.86	0.00	0	0.00
\$ / R MAXI	On 14/12/2012	Foreign Exchange Future	8.30	Call	65,462.80010		0.65463	67,584.92820	0.67585	65,462.800	14.48	0.00	0	158.00
\$ / R MAXI	On 14/12/2012	Foreign Exchange Future	8.30	Put	182.80010		0.00183	184.92820	0.00185	182.800	14.48	0.00	0	0.00
\$ / R MAXI	On 14/12/2012	Foreign Exchange Future	8.59	Call	37,524.15970		0.37524	39,480.40570	0.39480	37,524.160	12.89	0.00	0	0.00
\$ / R MAXI	On 14/12/2012	Foreign Exchange Future	8.59	Put	1,244.15970		0.01244	1,080.40570	0.01080	1,244.160	12.89	0.00	0	0.00
\$ / R MAXI	On 18/03/2013	Foreign Exchange Future			9.07500		9.07500	9.09700	9.09700		14.31	0.00	0	5.00
\$ / R MAXI	On 18/03/2013	Foreign Exchange Future	8.75	Call	46,617.51870		0.46618	47,930.18480	0.47930	46,617.519	13.65	0.00	0	0.00
\$ / R MAXI	On 18/03/2013	Foreign Exchange Future	8.75	Put	14,117.51870		0.14118	13,230.18480	0.13230	14,117.519	13.65	0.00	0	0.00
\$ / R MAXI	On 18/03/2013	Foreign Exchange Future	8.76	Call	45,991.33110		0.45991	47,301.71730	0.47302	45,991.331	13.67	0.00	0	0.00
\$ / R MAXI	On 18/03/2013	Foreign Exchange Future	8.76	Put	14,491.33110		0.14491	13,601.71730	0.13602	14,491.331	13.67	0.00	0	0.00
\$ / R MAXI	On 18/03/2013	Foreign Exchange Future	9.02	Call	31,805.97210		0.31806	33,113.02460	0.33113	31,805.972	14.24	0.00	0	97.00
\$ / R MAXI	On 18/03/2013	Foreign Exchange Future	9.02	Put	26,305.97210		0.26306	25,413.02460	0.25413	26,305.972	14.24	0.00	0	0.00
\$ / R MAXI	On 18/03/2013	Foreign Exchange Future	8.69	Call	50,499.64600		0.50500	51,830.35640	0.51830	50,499.646	13.52	0.00	0	0.00
\$ / R MAXI	On 18/03/2013	Foreign Exchange Future	8.69	Put	11,999.64600		0.12000	11,130.35640	0.11130	11,999.646	13.52	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	8.74	Call	47,249.52790		0.47250	48,564.67780	0.48565	47,249.528	13.63		0.00	0	0.00
\$ / R MAXI	On 18/03/2013	Foreign Exchange Future	8.74	Put	13,749.52790		0.13750	12,864.67780	0.12865	13,749.528	13.63		0.00	0	0.00
\$ / R MAXI	On 14/06/2013	Foreign Exchange Future			9.18240		9.18240	9.19870	9.19870		15.48		0.00	0	10.00
\$ / R MAXI	On 14/06/2013	Foreign Exchange Future	8.74	Call	63,624.70580		0.63625	64,638.38470	0.64638	63,624.706	14.01		0.00	0	0.00
\$ / R MAXI	On 14/06/2013	Foreign Exchange Future	8.74	Put	19,384.70580		0.19385	18,768.38470	0.18768	19,384.706	14.01		0.00	0	0.00
\$ / R MAXI	On 14/06/2013	Foreign Exchange Future	8.75	Call	62,966.91680		0.62967	63,982.22360	0.63982	62,966.917	14.01		0.00	0	0.00
\$ / R MAXI	On 14/06/2013	Foreign Exchange Future	8.75	Put	19,726.91680		0.19727	19,112.22360	0.19112	19,726.917	14.01		0.00	0	0.00
\$ / R MAXI	On 14/06/2013	Foreign Exchange Future	8.76	Call	62,388.26910		0.62388	63,397.21340	0.63397	62,388.269	14.04		0.00	0	0.00
\$ / R MAXI	On 14/06/2013	Foreign Exchange Future	8.76	Put	20,148.26910		0.20148	19,527.21340	0.19527	20,148.269	14.04		0.00	0	0.00
£ / R	On 14/12/2012	Foreign Exchange Future			14.27700		14.27700	14.30180	14.30180		10.88		102,508,860.00	7,180	16,207.00
£ / R	On 14/12/2012	Foreign Exchange Future	12.25	Call	2,027.00200		2.02700	2,051.84950	2.05185	2,027.002	15.13		0.00	0	0.00
£ / R	On 14/12/2012	Foreign Exchange Future	12.25	Put	0.00200		0.00000	0.04950	0.00005	0.002	15.13		0.00	0	11,100.00
£ / R	On 14/12/2012	Foreign Exchange Future	12.40	Call	1,876.71090		1.87671	1,901.57660	1.90158	1,876.711	15.34		0.00	0	0.00
£ / R	On 14/12/2012	Foreign Exchange Future	12.40	Put	0.01090		0.00001	0.07660	0.00008	0.011	15.34		0.00	0	0.00
£ / R	On 14/12/2012	Foreign Exchange Future	12.45	Call	1,826.71840		1.82672	1,851.58890	1.85159	1,826.718	15.42		0.00	0	0.00
£ / R	On 14/12/2012	Foreign Exchange Future	12.45	Put	0.01840		0.00002	0.08890	0.00009	0.018	15.42		0.00	0	0.00
£ / R	On 14/12/2012	Foreign Exchange Future	13.45	Call	831.08630		0.83109	855.61710	0.85562	831.086	12.45		0.00	0	0.00
£ / R	On 14/12/2012	Foreign Exchange Future	13.45	Put	4.08630		0.00409	3.81710	0.00382	4.086	12.45		0.00	0	0.00
£ / R	On 14/12/2012	Foreign Exchange Future	13.95	Call	370.49150		0.37049	391.49170	0.39149	370.492	11.23		0.00	0	11,100.00
£ / R	On 14/12/2012	Foreign Exchange Future	13.95	Put	43.49150		0.04349	39.69170	0.03969	43.491	11.23		0.00	0	0.00
£ / R	On 14/12/2012	Foreign Exchange Future	12.50	Call	1,776.73030		1.77673	1,801.60330	1.80160	1,776.730	15.49		0.00	0	0.00
£ / R	On 14/12/2012	Foreign Exchange Future	12.50	Put	0.03030		0.00003	0.10330	0.00010	0.030	15.49		0.00	0	0.00
£ / R	On 14/12/2012	Foreign Exchange Future	13.37	Call	910.09030		0.91009	934.51500	0.93451	910.090	12.92		0.00	0	0.00
£ / R	On 14/12/2012	Foreign Exchange Future	13.37	Put	3.09030		0.00309	2.71500	0.00272	3.090	12.92		0.00	0	0.00
£ / R	On 14/12/2012	Foreign Exchange Future	14.20	Call	194.70280		0.19470	207.88640	0.20789	194.703	10.98		0.00	0	100.00
£ / R	On 14/12/2012	Foreign Exchange Future	14.20	Put	117.70280		0.11770	106.08640	0.10609	117.703	10.98		0.00	0	0.00
£ / R	On 14/12/2012	Foreign Exchange Future	13.55	Call	732.85790		0.73286	757.65040	0.75765	732.858	11.86		0.00	0	0.00
£ / R	On 14/12/2012	Foreign Exchange Future	13.55	Put	5.85790		0.00586	5.85040	0.00585	5.858	11.86		0.00	0	100.00

Contract Details			Strike	Call / Put	MTM	Yield	MarkPrice	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
£ / R	On 14/12/2012	Foreign Exchange Future	13.70	Call	589.49930		0.58950	614.02660	0.61403	589.499	11.47	0.00	0	100.00
£ / R	On 14/12/2012	Foreign Exchange Future	13.70	Put	12.49930		0.01250	12.22660	0.01223	12.499	11.47	0.00	0	0.00
£ / R	On 18/03/2013	Foreign Exchange Future			14.46820		14.46820	14.49410	14.49410		12.10	0.00	0	4,560.00
£ / R	On 18/03/2013	Foreign Exchange Future	13.35	Call	1,166.14300		1.16614	1,185.97140	1.18597	1,166.143	11.60	0.00	0	0.00
£ / R	On 18/03/2013	Foreign Exchange Future	13.35	Put	47.94300		0.04794	41.87140	0.04187	47.943	11.60	0.00	0	0.00
£ / R	On 18/03/2013	Foreign Exchange Future	13.36	Call	1,157.20200		1.15720	1,176.87620	1.17688	1,157.202	11.60	0.00	0	0.00
£ / R	On 18/03/2013	Foreign Exchange Future	13.36	Put	49.00200		0.04900	42.77620	0.04278	49.002	11.60	0.00	0	0.00
£ / R	On 18/03/2013	Foreign Exchange Future	13.70	Call	866.71520		0.86672	879.58960	0.87959	866.715	11.35	0.00	0	0.00
£ / R	On 18/03/2013	Foreign Exchange Future	13.70	Put	98.51520		0.09852	85.48960	0.08549	98.515	11.35	0.00	0	200.00
£ / R	On 18/03/2013	Foreign Exchange Future	13.90	Call	718.18310		0.71818	725.97860	0.72598	718.183	11.48	0.00	0	200.00
£ / R	On 18/03/2013	Foreign Exchange Future	13.90	Put	149.98310		0.14998	131.87860	0.13188	149.983	11.48	0.00	0	0.00
£ / R	On 18/03/2013	Foreign Exchange Future	13.34	Call	1,175.10190		1.17510	1,195.08210	1.19508	1,175.102	11.61	0.00	0	0.00
£ / R	On 18/03/2013	Foreign Exchange Future	13.34	Put	46.90190		0.04690	40.98210	0.04098	46.902	11.61	0.00	0	0.00
£ / R	On 18/03/2013	Foreign Exchange Future	14.40	Call	425.80040		0.42580	436.67670	0.43668	425.800	12.04	0.00	0	0.00
£ / R	On 18/03/2013	Foreign Exchange Future	14.40	Put	357.60040		0.35760	342.57670	0.34258	357.600	12.04	0.00	0	0.00
£ / R	On 18/03/2013	Foreign Exchange Future	13.53	Call	1,008.43570		1.00844	1,025.08990	1.02509	1,008.436	11.47	0.00	0	0.00
£ / R	On 18/03/2013	Foreign Exchange Future	13.53	Put	70.23570		0.07024	60.98990	0.06099	70.236	11.47	0.00	0	0.00
£ / R	On 14/06/2013	Foreign Exchange Future			14.63460		14.63460	14.65160	14.65160		13.33	0.00	0	261.00
£ / R	On 14/06/2013	Foreign Exchange Future	13.80	Call	1,032.29590		1.03230	1,030.08960	1.03009	1,032.296	12.04	0.00	0	0.00
£ / R	On 14/06/2013	Foreign Exchange Future	13.80	Put	197.69590		0.19770	178.48960	0.17849	197.696	12.04	0.00	0	0.00
£ / R	On 14/06/2013	Foreign Exchange Future	13.81	Call	1,025.18140		1.02518	1,022.93380	1.02293	1,025.181	12.04	0.00	0	0.00
£ / R	On 14/06/2013	Foreign Exchange Future	13.81	Put	200.58140		0.20058	181.33380	0.18133	200.581	12.04	0.00	0	0.00
£ / R	On 14/06/2013	Foreign Exchange Future	14.34	Call	713.17490		0.71317	710.25520	0.71026	713.175	12.81	0.00	0	0.00
£ / R	On 14/06/2013	Foreign Exchange Future	14.34	Put	418.57490		0.41857	398.65520	0.39866	418.575	12.81	0.00	0	0.00
£ / R	On 14/06/2013	Foreign Exchange Future	14.40	Call	684.03360		0.68403	681.29820	0.68130	684.034	12.91	0.00	0	0.00
£ / R	On 14/06/2013	Foreign Exchange Future	14.40	Put	449.43360		0.44943	429.69820	0.42970	449.434	12.91	0.00	0	0.00
£ / R	On 14/06/2013	Foreign Exchange Future	14.65	Call	574.24290		0.57424	572.68240	0.57268	574.243	13.33	0.00	0	0.00
£ / R	On 14/06/2013	Foreign Exchange Future	14.65	Put	589.64290		0.58964	571.08240	0.57108	589.643	13.33	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	Call	519.20540		0.51921	518.42560	0.51843	519.205	13.64	0.00	0	200.00
£ / R	On 14/06/2013	Foreign Exchange Future	14.80	Put	684.60540		0.68461	666.82560	0.66683	684.605	13.64	0.00	0	0.00
£ / R	On 14/06/2013	Foreign Exchange Future	13.00	Call	1,692.37270		1.69237	1,699.05250	1.69905	1,692.373	12.22	0.00	0	0.00
£ / R	On 14/06/2013	Foreign Exchange Future	13.00	Put	57.77270		0.05777	47.45250	0.04745	57.773	12.22	0.00	0	699.00
£ / R	On 14/06/2013	Foreign Exchange Future	13.79	Call	1,039.43560		1.03944	1,037.27890	1.03728	1,039.436	12.03	0.00	0	0.00
£ / R	On 14/06/2013	Foreign Exchange Future	13.79	Put	194.83560		0.19484	175.67890	0.17568	194.836	12.03	0.00	0	0.00
£ / R	On 14/06/2013	Foreign Exchange Future	15.30	Call	374.17790		0.37418	376.51890	0.37652	374.178	14.65	0.00	0	200.00
£ / R	On 14/06/2013	Foreign Exchange Future	15.30	Put	1,039.57790		1.03958	1,024.91890	1.02492	1,039.578	14.65	0.00	0	0.00
£ / R	On 14/06/2013	Foreign Exchange Future	12.00	Call	2,653.72580		2.65373	2,669.56210	2.66956	2,653.726	14.53	0.00	0	0.00
£ / R	On 14/06/2013	Foreign Exchange Future	12.00	Put	19.12580		0.01913	17.96210	0.01796	19.126	14.53	0.00	0	699.00
¥ / R	On 14/12/2012	Foreign Exchange Future			0.10870		0.10870	0.10890	0.10890		13.12	0.00	0	22,073.00
¥ / R	On 14/12/2012	Foreign Exchange Future	0.08	Call	2,530.00550		0.02530	2,550.00590	0.02550	2,530.005	27.28	0.00	0	0.00
¥ / R	On 14/12/2012	Foreign Exchange Future	0.08	Put	0.00550		0.00000	0.00590	0.00000	0.006	27.28	0.00	0	0.00
¥ / R	On 14/12/2012	Foreign Exchange Future	0.09	Call	1,530.04360		0.01530	1,550.10450	0.01550	1,530.044	18.32	0.00	0	0.00
¥ / R	On 14/12/2012	Foreign Exchange Future	0.09	Put	0.04360		0.00000	0.10450	0.00000	0.044	18.32	0.00	0	0.00
¥ / R	On 14/12/2012	Foreign Exchange Future	0.10	Call	543.58170		0.00544	568.98160	0.00569	543.582	14.47	0.00	0	0.00
¥ / R	On 14/12/2012	Foreign Exchange Future	0.10	Put	13.58170		0.00014	18.98160	0.00019	13.582	14.47	0.00	0	0.00
¥ / R	On 14/12/2012	Foreign Exchange Future	0.11	Call	84.95810		0.00085	110.35390	0.00110	84.958	13.12	0.00	0	0.00
¥ / R	On 14/12/2012	Foreign Exchange Future	0.11	Put	214.95810		0.00215	220.35390	0.00220	214.958	13.12	0.00	0	0.00
¥ / R	On 18/03/2013	Foreign Exchange Future			0.11030		0.11030	0.11050	0.11050		16.03	0.00	0	1,893.00
¥ / R	On 18/03/2013	Foreign Exchange Future	0.10	Call	1,097.72260		0.01098	1,113.04390	0.01113	1,097.723	16.08	0.00	0	0.00
¥ / R	On 18/03/2013	Foreign Exchange Future	0.10	Put	67.72260		0.00068	63.04390	0.00063	67.723	16.08	0.00	0	0.00
¥ / R	On 18/03/2013	Foreign Exchange Future	0.11	Call	412.11890		0.00412	429.54770	0.00430	412.119	16.03	0.00	0	0.00
¥ / R	On 18/03/2013	Foreign Exchange Future	0.11	Put	382.11890		0.00382	379.54770	0.00380	382.119	16.03	0.00	0	0.00
¥ / R	On 18/03/2013	Foreign Exchange Future	0.09	Call	2,037.19040		0.02037	2,055.71880	0.02056	2,037.190	17.55	0.00	0	0.00
¥ / R	On 18/03/2013	Foreign Exchange Future	0.09	Put	7.19040		0.00007	5.71880	0.00006	7.190	17.55	0.00	0	0.00
€ / R	On 14/12/2012	Foreign Exchange Future			11.53170		11.53170	11.50790	11.50790		10.97	18,162,427.50	1,575	74,260.00

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	10.39	Call	1,142.28640		1.14229	1,118.65290	1.11865	1,142.286	16.17	0.00	0	0.00
€ / R	On 14/12/2012	Foreign Exchange Future	10.39	Put	0.58640		0.00059	0.75290	0.00075	0.586	16.17	0.00	0	0.00
€ / R	On 14/12/2012	Foreign Exchange Future	10.40	Call	1,132.31150		1.13231	1,108.68160	1.10868	1,132.311	16.11	0.00	0	0.00
€ / R	On 14/12/2012	Foreign Exchange Future	10.40	Put	0.61150		0.00061	0.78160	0.00078	0.611	16.11	0.00	0	750.00
€ / R	On 14/12/2012	Foreign Exchange Future	10.80	Call	734.65820		0.73466	711.74700	0.71175	734.658	13.25	0.00	0	0.00
€ / R	On 14/12/2012	Foreign Exchange Future	10.80	Put	2.95820		0.00296	3.84700	0.00385	2.958	13.25	0.00	0	0.00
€ / R	On 14/12/2012	Foreign Exchange Future	10.82	Call	714.92090		0.71492	692.08860	0.69209	714.921	13.11	0.00	0	0.00
€ / R	On 14/12/2012	Foreign Exchange Future	10.82	Put	3.22090		0.00322	4.18860	0.00419	3.221	13.11	0.00	0	0.00
€ / R	On 14/12/2012	Foreign Exchange Future	10.34	Call	1,192.17560		1.19218	1,168.52320	1.16852	1,192.176	16.48	0.00	0	0.00
€ / R	On 14/12/2012	Foreign Exchange Future	10.34	Put	0.47560		0.00048	0.62320	0.00062	0.476	16.48	0.00	0	0.00
€ / R	On 14/12/2012	Foreign Exchange Future	11.00	Call	539.59460		0.53959	517.98120	0.51798	539.595	12.07	0.00	0	13,900.00
€ / R	On 14/12/2012	Foreign Exchange Future	11.00	Put	7.89460		0.00789	10.08120	0.01008	7.895	12.07	0.00	0	0.00
€ / R	On 14/12/2012	Foreign Exchange Future	11.10	Call	446.42680		0.44643	426.14390	0.42614	446.427	11.87	0.00	0	425.00
€ / R	On 14/12/2012	Foreign Exchange Future	11.10	Put	14.72680		0.01473	18.24390	0.01824	14.727	11.87	0.00	0	0.00
€ / R	On 14/12/2012	Foreign Exchange Future	10.44	Call	1,092.40880		1.09241	1,068.80850	1.06881	1,092.409	15.83	0.00	0	0.00
€ / R	On 14/12/2012	Foreign Exchange Future	10.44	Put	0.70880		0.00071	0.90850	0.00091	0.709	15.83	0.00	0	0.00
€ / R	On 14/12/2012	Foreign Exchange Future	10.30	Call	1,232.10280		1.23210	1,208.42950	1.20843	1,232.103	16.73	0.00	0	0.00
€ / R	On 14/12/2012	Foreign Exchange Future	10.30	Put	0.40280		0.00040	0.52950	0.00053	0.403	16.73	0.00	0	375.00
€ / R	On 14/12/2012	Foreign Exchange Future	11.50	Call	141.34780		0.14135	130.97110	0.13097	141.348	11.07	0.00	0	100.00
€ / R	On 14/12/2012	Foreign Exchange Future	11.50	Put	109.64780		0.10965	123.07110	0.12307	109.648	11.07	0.00	0	0.00
€ / R	On 14/12/2012	Foreign Exchange Future	10.95	Call	587.38630		0.58739	565.27360	0.56527	587.386	12.18	0.00	0	0.00
€ / R	On 14/12/2012	Foreign Exchange Future	10.95	Put	5.68630		0.00569	7.37360	0.00737	5.686	12.18	0.00	0	100.00
€ / R	On 14/12/2012	Foreign Exchange Future	9.50	Call	2,031.71850		2.03172	2,007.92560	2.00793	2,031.719	21.69	0.00	0	0.00
€ / R	On 14/12/2012	Foreign Exchange Future	9.50	Put	0.01850		0.00002	0.02560	0.00003	0.019	21.69	0.00	0	5,690.00
€ / R	On 14/12/2012	Foreign Exchange Future	9.85	Call	1,681.76770		1.68177	1,657.99180	1.65799	1,681.768	19.52	0.00	0	0.00
€ / R	On 14/12/2012	Foreign Exchange Future	9.85	Put	0.06770		0.00007	0.09180	0.00009	0.068	19.52	0.00	0	13,800.00
€ / R	On 18/03/2013	Foreign Exchange Future			11.70200		11.70200	11.67860	11.67860		12.41	0.00	0	12,582.00
€ / R	On 18/03/2013	Foreign Exchange Future	12.64	Call	101.84340		0.10184	94.83690	0.09484	101.843	15.05	0.00	0	27,600.00

Contract Details			Strike	Call / Put	MTM	Yield	MarkPrice	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
€ / R	On 18/03/2013	Foreign Exchange Future	12.64	Put	1,039.84340		1.03984	1,056.23690	1.05624	1,039.843	15.05	0.00	0	0.00
€ / R	On 18/03/2013	Foreign Exchange Future	10.99	Call	778.11570		0.77812	755.65470	0.75565	778.116	11.57	0.00	0	0.00
€ / R	On 18/03/2013	Foreign Exchange Future	10.99	Put	66.11570		0.06612	67.05470	0.06705	66.116	11.57	0.00	0	0.00
€ / R	On 18/03/2013	Foreign Exchange Future	11.00	Call	769.85190		0.76985	747.29930	0.74730	769.852	11.57	0.00	0	0.00
€ / R	On 18/03/2013	Foreign Exchange Future	11.00	Put	67.85190		0.06785	68.69930	0.06870	67.852	11.57	0.00	0	500.00
€ / R	On 18/03/2013	Foreign Exchange Future	11.01	Call	761.62180		0.76162	738.97520	0.73898	761.622	11.56	0.00	0	0.00
€ / R	On 18/03/2013	Foreign Exchange Future	11.01	Put	69.62180		0.06962	70.37520	0.07038	69.622	11.56	0.00	0	0.00
€ / R	On 18/03/2013	Foreign Exchange Future	10.97	Call	794.75070		0.79475	772.46590	0.77247	794.751	11.57	0.00	0	0.00
€ / R	On 18/03/2013	Foreign Exchange Future	10.97	Put	62.75070		0.06275	63.86590	0.06387	62.751	11.57	0.00	0	0.00
€ / R	On 14/06/2013	Foreign Exchange Future			11.85280		11.85280	11.82110	11.82110		13.31	237,056.00	20	200.00
€ / R	On 14/06/2013	Foreign Exchange Future	11.26	Call	780.15230		0.78015	754.11410	0.75411	780.152	12.15	0.00	0	0.00
€ / R	On 14/06/2013	Foreign Exchange Future	11.26	Put	187.35230		0.18735	193.01410	0.19301	187.352	12.15	0.00	0	0.00
€ / R	On 14/06/2013	Foreign Exchange Future	11.24	Call	793.63060		0.79363	766.88400	0.76688	793.631	12.14	0.00	0	0.00
€ / R	On 14/06/2013	Foreign Exchange Future	11.24	Put	180.83060		0.18083	185.78400	0.18578	180.831	12.14	0.00	0	0.00
€ / R	On 14/06/2013	Foreign Exchange Future	11.25	Call	786.60590		0.78661	760.47980	0.76048	786.606	12.14	0.00	0	0.00
€ / R	On 14/06/2013	Foreign Exchange Future	11.25	Put	183.80590		0.18381	189.37980	0.18938	183.806	12.14	0.00	0	0.00
€ / R	On 13/12/2013	Foreign Exchange Future			12.14770		12.14770	12.11400	12.11400		14.30	0.00	0	435.00
€ / R	On 13/12/2013	Foreign Exchange Future	11.20	Call	1,199.97840		1.19998	1,169.49170	1.16949	1,199.978	12.82	0.00	0	0.00
€ / R	On 13/12/2013	Foreign Exchange Future	11.20	Put	252.27840		0.25228	255.49170	0.25549	252.278	12.82	0.00	0	0.00
€ / R	On 13/12/2013	Foreign Exchange Future	11.44	Call	1,044.93320		1.04493	1,014.01710	1.01402	1,044.933	13.05	0.00	0	0.00
€ / R	On 13/12/2013	Foreign Exchange Future	11.44	Put	340.23320		0.34023	343.01710	0.34302	340.233	13.05	0.00	0	0.00
€ / R	On 13/12/2013	Foreign Exchange Future	11.49	Call	1,015.01140		1.01501	984.00140	0.98400	1,015.011	13.10	0.00	0	0.00
€ / R	On 13/12/2013	Foreign Exchange Future	11.49	Put	360.31140		0.36031	363.00140	0.36300	360.311	13.10	0.00	0	0.00
€ / R	On 13/12/2013	Foreign Exchange Future	11.54	Call	985.76400		0.98576	956.81560	0.95682	985.764	13.15	0.00	0	0.00
€ / R	On 13/12/2013	Foreign Exchange Future	11.54	Put	381.06400		0.38106	385.81560	0.38582	381.064	13.15	0.00	0	0.00
2025	On 07/02/2013	Bond Future			110.53953		110.53953	110.54260	110.54260			0.00	0	0.00
2025	On 07/02/2013	Bond Future	110.99	Call	0.00000		0.00000	0.00000	0.00000	0.000		0.00	0	0.00
2025	On 07/02/2013	Bond Future	110.99	Put	450.47000		0.45047	447.40000	0.44740	450.470		0.00	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	111.00	Call	0.00000		0.00000	0.00000	0.00000	0.000		0.00	0	0.00
2025	On 07/02/2013	Bond Future	111.00	Put	460.47000		0.46047	457.40000	0.45740	460.470		0.00	0	0.00
2025	On 07/02/2013	Bond Future	111.01	Call	0.00000		0.00000	0.00000	0.00000	0.000		0.00	0	0.00
2025	On 07/02/2013	Bond Future	111.01	Put	470.47000		0.47047	467.40000	0.46740	470.470		0.00	0	0.00
2038	On 07/02/2013	Bond Future			109.10986		109.10986	109.11091	109.11091			0.00	0	0.00
2038	On 07/02/2013	Bond Future	105.99	Call	3,119.86000		3.11986	3,120.91000	3.12091	3,119.860		0.00	0	0.00
2038	On 07/02/2013	Bond Future	105.99	Put	0.00000		0.00000	0.00000	0.00000	0.000		0.00	0	0.00
2038	On 07/02/2013	Bond Future	106.00	Call	3,109.86000		3.10986	3,110.91000	3.11091	3,109.860		0.00	0	0.00
2038	On 07/02/2013	Bond Future	106.00	Put	0.00000		0.00000	0.00000	0.00000	0.000		0.00	0	0.00
2038	On 07/02/2013	Bond Future	106.01	Call	3,099.86000		3.09986	3,100.91000	3.10091	3,099.860		0.00	0	0.00
2038	On 07/02/2013	Bond Future	106.01	Put	0.00000		0.00000	0.00000	0.00000	0.000		0.00	0	0.00
2050	On 07/02/2013	Bond Future			114.02580		114.02580	114.02637	114.02637			0.00	0	0.00
2050	On 07/02/2013	Bond Future	112.99	Call	1,035.80000		1.03580	1,036.37000	1.03637	1,035.800		0.00	0	0.00
2050	On 07/02/2013	Bond Future	112.99	Put	0.00000		0.00000	0.00000	0.00000	0.000		0.00	0	0.00
2050	On 07/02/2013	Bond Future	113.00	Call	1,025.80000		1.02580	1,026.37000	1.02637	1,025.800		0.00	0	0.00
2050	On 07/02/2013	Bond Future	113.00	Put	0.00000		0.00000	0.00000	0.00000	0.000		0.00	0	0.00
2050	On 07/02/2013	Bond Future	113.01	Call	1,015.80000		1.01580	1,016.37000	1.01637	1,015.800		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			480.99300		480.99300	481.74000	481.74000			0.00	0	12.00
AL7T	On 02/05/2013	Index Future			487.04400		487.04400	487.80200	487.80200			0.00	0	0.00
ALBI	On 07/02/2013	Index Future			428.07600		428.07600	428.84200	428.84200			0.00	0	1,077.00
ALBI	On 02/05/2013	Index Future			433.46100		433.46100	434.23800	434.23800			0.00	0	0.00
AU\$ / R	On 14/12/2012	Foreign Exchange Future			9.28900		9.28900	9.27890	9.27890		9.51	9,289,000.00	1,000	9,506.00
AU\$ / R	On 14/12/2012	Foreign Exchange Future	8.30	Call	989.15100		0.98915	979.10990	0.97911	989.151	15.53	0.00	0	0.00

Contract Details			Strike	Call / Put	MTM	Yield	MarkPrice	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
AU\$ / R	On 14/12/2012	Foreign Exchange Future	8.30	Put	0.15100		0.00015	0.20990	0.00021	0.151	15.53	0.00	0	0.00
AU\$ / R	On 14/12/2012	Foreign Exchange Future	8.46	Call	829.37120		0.82937	819.39680	0.81940	829.371	14.30	0.00	0	0.00
AU\$ / R	On 14/12/2012	Foreign Exchange Future	8.46	Put	0.37120		0.00037	0.49680	0.00050	0.371	14.30	0.00	0	0.00
AU\$ / R	On 14/12/2012	Foreign Exchange Future	8.04	Call	1,249.84970		1.24985	1,239.76660	1.23977	1,249.850	17.88	0.00	0	0.00
AU\$ / R	On 14/12/2012	Foreign Exchange Future	8.04	Put	0.04970		0.00005	0.06660	0.00007	0.050	17.88	0.00	0	0.00
AU\$ / R	On 14/12/2012	Foreign Exchange Future	8.09	Call	1,199.86090		1.19986	1,189.78220	1.18978	1,199.861	17.43	0.00	0	0.00
AU\$ / R	On 14/12/2012	Foreign Exchange Future	8.09	Put	0.06090		0.00006	0.08220	0.00008	0.061	17.43	0.00	0	0.00
AU\$ / R	On 14/12/2012	Foreign Exchange Future	8.14	Call	1,149.87490		1.14987	1,139.80190	1.13980	1,149.875	16.98	0.00	0	0.00
AU\$ / R	On 14/12/2012	Foreign Exchange Future	8.14	Put	0.07490		0.00007	0.10190	0.00010	0.075	16.98	0.00	0	0.00
AU\$ / R	On 18/03/2013	Foreign Exchange Future			9.34270		9.34270	9.33220	9.33220		10.80	0.00	0	4,508.00
AU\$ / R	On 18/03/2013	Foreign Exchange Future	8.37	Call	986.07720		0.98608	976.41070	0.97641	986.077	11.80	0.00	0	0.00
AU\$ / R	On 18/03/2013	Foreign Exchange Future	8.37	Put	11.97720		0.01198	12.81070	0.01281	11.977	11.80	0.00	0	0.00
AU\$ / R	On 18/03/2013	Foreign Exchange Future	8.42	Call	937.82120		0.93782	928.26280	0.92826	937.821	11.60	0.00	0	0.00
AU\$ / R	On 18/03/2013	Foreign Exchange Future	8.42	Put	13.72120		0.01372	14.66280	0.01466	13.721	11.60	0.00	0	0.00
AU\$ / R	On 18/03/2013	Foreign Exchange Future	8.51	Call	851.32370		0.85132	842.05610	0.84206	851.324	11.39	0.00	0	0.00
AU\$ / R	On 18/03/2013	Foreign Exchange Future	8.51	Put	18.62370		0.01862	19.85610	0.01986	18.624	11.39	0.00	0	0.00
AU\$ / R	On 18/03/2013	Foreign Exchange Future	8.32	Call	1,034.77620		1.03478	1,025.02810	1.02503	1,034.776	12.04	0.00	0	0.00
AU\$ / R	On 18/03/2013	Foreign Exchange Future	8.32	Put	10.67620		0.01068	11.42810	0.01143	10.676	12.04	0.00	0	0.00
AU\$ / R	On 14/06/2013	Foreign Exchange Future			9.38900		9.38900	9.37430	9.37430			28,167.00	3	236.00
AU\$ / R	On 14/06/2013	Foreign Exchange Future	8.76	Call	629.00000		0.62900	614.30000	0.61430	629.000		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	649.00000		0.64900	634.30000	0.63430	649.000		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	639.00000		0.63900	624.30000	0.62430	639.000		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			9.43760		9.43760	9.42210	9.42210		12.56	0.00	0	2,150.00
AU\$ / R	On 16/09/2013	Foreign Exchange Future	8.89	Call	726.36480		0.72636	715.26770	0.71527	726.365	11.92	0.00	0	0.00
AU\$ / R	On 16/09/2013	Foreign Exchange Future	8.89	Put	178.76480		0.17876	183.16770	0.18317	178.765	11.92	0.00	0	0.00

Contract Details			Strike	Call / Put	MTM	Yield	MarkPrice	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
AU\$ / R	On 16/09/2013	Foreign Exchange Future	8.90	Call	719.33370		0.71933	708.24450	0.70824	719.334	11.91	0.00	0	0.00
AU\$ / R	On 16/09/2013	Foreign Exchange Future	8.90	Put	181.73370		0.18173	186.14450	0.18614	181.734	11.91	0.00	0	0.00
AU\$ / R	On 16/09/2013	Foreign Exchange Future	8.91	Call	712.33790		0.71234	701.25630	0.70126	712.338	11.91	0.00	0	0.00
AU\$ / R	On 16/09/2013	Foreign Exchange Future	8.91	Put	184.73790		0.18474	189.15630	0.18916	184.738	11.91	0.00	0	0.00
AU\$ / R	On 14/12/2015	Foreign Exchange Future			9.71150		9.71150	9.72200	9.72200		14.30	0.00	0	0.00
AU\$ / R	On 14/12/2015	Foreign Exchange Future	7.25	Call	2,582.24520		2.58225	2,592.03250	2.59203	2,582.245	14.16	0.00	0	0.00
AU\$ / R	On 14/12/2015	Foreign Exchange Future	7.25	Put	120.74520		0.12075	120.03250	0.12003	120.745	14.16	0.00	0	0.00
AU\$ / R	On 14/12/2015	Foreign Exchange Future	7.30	Call	2,538.62810		2.53863	2,548.34310	2.54834	2,538.628	14.12	0.00	0	0.00
AU\$ / R	On 14/12/2015	Foreign Exchange Future	7.30	Put	127.12810		0.12713	126.34310	0.12634	127.128	14.12	0.00	0	0.00
AU\$ / R	On 14/12/2015	Foreign Exchange Future	7.35	Call	2,495.26200		2.49526	2,504.90420	2.50490	2,495.262	14.09	0.00	0	0.00
AU\$ / R	On 14/12/2015	Foreign Exchange Future	7.35	Put	133.76200		0.13376	132.90420	0.13290	133.762	14.09	0.00	0	0.00
CAD/ R	On 14/12/2012	Foreign Exchange Future			8.97760		8.97760	8.99710	8.99710		12.26	0.00	0	84.00
CAD/ R	On 14/12/2012	Foreign Exchange Future	7.75	Call	1,224.09840		1.22410	1,243.59850	1.24360	1,224.098	19.15	0.00	0	0.00
CAD/ R	On 14/12/2012	Foreign Exchange Future	7.75	Put	0.09840		0.00010	0.09850	0.00010	0.098	19.15	0.00	0	0.00
CAD/ R	On 14/12/2012	Foreign Exchange Future	7.80	Call	1,174.12810		1.17413	1,193.62710	1.19363	1,174.128	18.78	0.00	0	0.00
CAD/ R	On 14/12/2012	Foreign Exchange Future	7.80	Put	0.12810		0.00013	0.12710	0.00013	0.128	18.78	0.00	0	0.00
CAD/ R	On 14/12/2012	Foreign Exchange Future	7.85	Call	1,124.16700		1.12417	1,143.66450	1.14366	1,124.167	18.41	0.00	0	0.00
CAD/ R	On 14/12/2012	Foreign Exchange Future	7.85	Put	0.16700		0.00017	0.16450	0.00016	0.167	18.41	0.00	0	0.00
CAD/ R	On 14/12/2012	Foreign Exchange Future	8.35	Call	629.64270		0.62964	648.93370	0.64893	629.643	14.17	0.00	0	0.00
CAD/ R	On 14/12/2012	Foreign Exchange Future	8.35	Put	2.04270		0.00204	1.83370	0.00183	2.043	14.17	0.00	0	0.00
CAD/ R	On 18/03/2013	Foreign Exchange Future			9.08060		9.08060	9.10050	9.10050		13.27	0.00	0	25.00
CAD/ R	On 18/03/2013	Foreign Exchange Future	8.65	Call	526.33500		0.52633	540.78520	0.54079	526.335	12.81	0.00	0	0.00
CAD/ R	On 18/03/2013	Foreign Exchange Future	8.65	Put	95.73500		0.09573	90.28520	0.09029	95.735	12.81	0.00	0	0.00
CAD/ R	On 18/03/2013	Foreign Exchange Future	8.66	Call	519.14730		0.51915	533.51880	0.53352	519.147	12.82	0.00	0	0.00
CAD/ R	On 18/03/2013	Foreign Exchange Future	8.66	Put	98.54730		0.09855	93.01880	0.09302	98.547	12.82	0.00	0	0.00
CAD/ R	On 18/03/2013	Foreign Exchange Future	8.64	Call	533.92730		0.53393	548.35730	0.54836	533.927	12.82	0.00	0	0.00
CAD/ R	On 18/03/2013	Foreign Exchange Future	8.64	Put	93.32730		0.09333	87.85730	0.08786	93.327	12.82	0.00	0	0.00

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
CF CANDO CABM	On 14/12/2012	Can-Do Future		0.35690	0.35690	0.37640	0.37640			0.00	0	7,000.00
CF CANDO CABN	On 14/12/2012	Can-Do Future		0.36840	0.36840	0.35710	0.35710			0.00	0	0.00
CF CANDO CABO	On 14/12/2012	Can-Do Future		0.00000	0.00000	0.00000	0.00000			0.00	0	0.00
CF CANDO CABP	On 14/12/2012	Can-Do Future		0.00000	0.00000	0.00000	0.00000			0.00	0	0.00
CF CANDO CABR	On 14/12/2012	Can-Do Future		0.42860	0.42860	0.39030	0.39030			0.00	0	0.00
CF CANDO CABS	On 14/12/2012	Can-Do Future		0.00000	0.00000	0.00000	0.00000			0.00	0	0.00
CF CANDO CABT	On 14/12/2012	Can-Do Future		0.00000	0.00000	0.00000	0.00000			0.00	0	0.00
CF CANDO CABU	On 14/12/2012	Can-Do Future		0.36840	0.36840	0.35710	0.35710			0.00	0	14,500.00
CF CANDO CABV	On 14/12/2012	Can-Do Future		0.42860	0.42860	0.39030	0.39030			0.00	0	3,700.00
CF CANDO CABW	On 14/12/2012	Can-Do Future		0.00000	0.00000	0.00000	0.00000			0.00	0	4,600.00
CF CANDO CABX	On 14/12/2012	Can-Do Future		0.27020	0.27020	0.24240	0.24240			0.00	0	31,750.00
CF CANDO CABY	On 14/12/2012	Can-Do Future		0.51450	0.51450	0.49280	0.49280			0.00	0	13,800.00
CF CANDO CABZ	On 14/12/2012	Can-Do Future		0.08780	0.08780	0.09760	0.09760			0.00	0	52,500.00
CF CANDO CACA	On 20/12/2012	Can-Do Future		8,628.33000	8,628.33000	9,241.14000	9,241.14000			0.00	0	10.00
CF CANDO CACB	On 20/12/2012	Can-Do Future		15,000.00000	15,000.00000	15,000.00000	15,000.00000			0.00	0	0.00
CF CANDO CACD	On 20/12/2012	Can-Do Future		10,000.00000	10,000.00000	10,000.00000	10,000.00000			0.00	0	0.00
CF CANDO CACE	On 18/03/2013	Can-Do Future		0.14800	0.14800	0.15360	0.15360			0.00	0	4,500.00
CF CANDO CACF	On 19/12/2012	Can-Do Future		0.10350	0.10350	0.11630	0.11630			0.00	0	15,000.00

Contract Details			Strike	Call / Put	MTM	Yield	MarkPrice	Previous MTM	Previous Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
CF CANDO CACG	On	02/01/2013			Can-Do Future		4,496.44070	4,496.44070	3,800.00000	3,800.00000			0.00	10	10.00
CHF / R	On	14/12/2012			Foreign Exchange Future		9.57390	9.57390	9.55470	9.55470		11.70	0.00	0	25.00
CHF / R	On	14/12/2012	9.04	Call	Foreign Exchange Future		538.96200	0.53896	520.09940	0.52010	538.962	13.42	0.00	0	0.00
CHF / R	On	14/12/2012	9.04	Put	Foreign Exchange Future		5.06200	0.00506	5.39940	0.00540	5.062	13.42	0.00	0	0.00
CHF / R	On	14/12/2012	8.51	Call	Foreign Exchange Future		1,068.59740	1.06860	1,049.29450	1.04929	1,068.597	17.25	0.00	0	0.00
CHF / R	On	14/12/2012	8.51	Put	Foreign Exchange Future		0.29740	0.00030	0.19450	0.00019	0.297	17.25	0.00	0	0.00
CHF / R	On	14/12/2012	8.56	Call	Foreign Exchange Future		1,018.66650	1.01867	999.34530	0.99935	1,018.666	16.82	0.00	0	0.00
CHF / R	On	14/12/2012	8.56	Put	Foreign Exchange Future		0.36650	0.00037	0.24530	0.00025	0.366	16.82	0.00	0	0.00
CHF / R	On	14/12/2012	9.00	Call	Foreign Exchange Future		577.93950	0.57794	558.89040	0.55889	577.939	13.69	0.00	0	0.00
CHF / R	On	14/12/2012	9.00	Put	Foreign Exchange Future		4.03950	0.00404	4.19040	0.00419	4.039	13.69	0.00	0	0.00
CHF / R	On	14/12/2012	8.46	Call	Foreign Exchange Future		1,118.54240	1.11854	1,099.25500	1.09925	1,118.542	17.69	0.00	0	0.00
CHF / R	On	14/12/2012	8.46	Put	Foreign Exchange Future		0.24240	0.00024	0.15500	0.00016	0.242	17.69	0.00	0	0.00
CHF / R	On	18/03/2013			Foreign Exchange Future		9.72060	9.72060	9.70200	9.70200		13.24	0.00	0	50.00
CHF / R	On	18/03/2013	9.15	Call	Foreign Exchange Future		637.49620	0.63750	620.70530	0.62071	637.496	12.15	0.00	0	0.00
CHF / R	On	18/03/2013	9.15	Put	Foreign Exchange Future		66.89620	0.06690	68.70530	0.06871	66.896	12.15	0.00	0	0.00
CHF / R	On	18/03/2013	9.16	Call	Foreign Exchange Future		629.48970	0.62949	612.71040	0.61271	629.490	12.15	0.00	0	0.00
CHF / R	On	18/03/2013	9.16	Put	Foreign Exchange Future		68.88970	0.06889	70.71040	0.07071	68.890	12.15	0.00	0	0.00
CHF / R	On	18/03/2013	9.14	Call	Foreign Exchange Future		645.54550	0.64555	628.74420	0.62874	645.546	12.15	0.00	0	0.00
CHF / R	On	18/03/2013	9.14	Put	Foreign Exchange Future		64.94550	0.06495	66.74420	0.06674	64.946	12.15	0.00	0	0.00
DABM USD	On	22/11/2012			Any day expiry		8.92970	8.92970	8.95220	8.95220		13.16	0.00	0	0.00
DABM USD	On	22/11/2012	9.00	Call	Any day expiry		0.00000	0.00000	7.56130	0.00756	0.000	13.16	0.00	0	0.00
DABM USD	On	22/11/2012	9.00	Put	Any day expiry		70.30000	0.07030	55.36130	0.05536	70.300	13.16	0.00	0	0.00
DABM USD	On	22/11/2012	8.68	Call	Any day expiry		249.70000	0.24970	272.28510	0.27229	249.700	13.16	0.00	0	0.00
DABM USD	On	22/11/2012	8.68	Put	Any day expiry		0.00000	0.00000	0.08510	0.00009	0.000	13.16	0.00	0	0.00
DABM USD	On	22/11/2012	8.75	Call	Any day expiry		179.70000	0.17970	202.50300	0.20250	179.700	13.16	0.00	0	0.00
DABM USD	On	22/11/2012	8.75	Put	Any day expiry		0.00000	0.00000	0.30300	0.00030	0.000	13.16	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
DAEU	On 21/11/2013	Any day expiry			12.12810		12.12810	12.09430	12.09430		14.20	0.00	0	0.00
DAEU	On 21/11/2013	Any day expiry	11.91	Call	776.27350		0.77627	748.43220	0.74843	776.274	13.83	0.00	0	0.00
DAEU	On 21/11/2013	Any day expiry	11.91	Put	558.17350		0.55817	564.13220	0.56413	558.173	13.83	0.00	0	0.00
DAEU	On 21/11/2013	Any day expiry	11.89	Call	784.98180		0.78498	756.99390	0.75699	784.982	13.79	0.00	0	0.00
DAEU	On 21/11/2013	Any day expiry	11.89	Put	546.88180		0.54688	552.69390	0.55269	546.882	13.79	0.00	0	0.00
DAEU	On 21/11/2013	Any day expiry	11.90	Call	780.61190		0.78061	752.70210	0.75270	780.612	13.81	0.00	0	0.00
DAEU	On 21/11/2013	Any day expiry	11.90	Put	552.51190		0.55251	558.40210	0.55840	552.512	13.81	0.00	0	0.00
DANZ	On 27/11/2012	Any day expiry			7.28490		7.28490	7.28330	7.28330		10.81	0.00	0	0.00
DANZ	On 27/11/2012	Any day expiry	7.22	Call	81.69870		0.08170	83.54190	0.08354	81.699	12.23	0.00	0	0.00
DANZ	On 27/11/2012	Any day expiry	7.22	Put	16.79870		0.01680	20.24190	0.02024	16.799	12.23	0.00	0	0.00
DANZ	On 27/11/2012	Any day expiry	7.24	Call	66.63490		0.06663	68.95390	0.06895	66.635	11.87	0.00	0	0.00
DANZ	On 27/11/2012	Any day expiry	7.24	Put	21.73490		0.02173	25.65390	0.02565	21.735	11.87	0.00	0	0.00
DANZ	On 27/11/2012	Any day expiry	7.25	Call	59.55940		0.05956	62.10150	0.06210	59.559	11.70	0.00	0	0.00
DANZ	On 27/11/2012	Any day expiry	7.25	Put	24.65940		0.02466	28.80150	0.02880	24.659	11.70	0.00	0	0.00
DANZ	On 27/11/2012	Any day expiry	7.26	Call	52.82300		0.05282	55.57030	0.05557	52.823	11.52	0.00	0	0.00
DANZ	On 27/11/2012	Any day expiry	7.26	Put	27.92300		0.02792	32.27030	0.03227	27.923	11.52	0.00	0	0.00
DANZ	On 28/11/2012	Any day expiry			7.28590		7.28590	7.28380	7.28380		11.04	0.00	0	0.00
DANZ	On 28/11/2012	Any day expiry	7.25	Call	64.05390		0.06405	65.88400	0.06588	64.054	11.78	0.00	0	0.00
DANZ	On 28/11/2012	Any day expiry	7.25	Put	28.15390		0.02815	32.08400	0.03208	28.154	11.78	0.00	0	0.00
DANZ	On 28/11/2012	Any day expiry	7.26	Call	57.43960		0.05744	59.49630	0.05950	57.440	11.63	0.00	0	0.00
DANZ	On 28/11/2012	Any day expiry	7.26	Put	31.53960		0.03154	35.69630	0.03570	31.540	11.63	0.00	0	3,000.00
DANZ	On 28/11/2012	Any day expiry	7.23	Call	78.20650		0.07821	79.55570	0.07956	78.206	12.07	0.00	0	0.00
DANZ	On 28/11/2012	Any day expiry	7.23	Put	22.30650		0.02231	25.75570	0.02576	22.307	12.07	0.00	0	0.00
DANZ	On 28/11/2012	Any day expiry	7.30	Call	34.50670		0.03451	0.00000	0.00000	34.507	11.04	0.00	0	0.00
DANZ	On 28/11/2012	Any day expiry	7.30	Put	48.60670		0.04861	0.00000	0.00000	48.607	11.04	0.00	3,000	3,000.00
DANZ	On 28/11/2012	Any day expiry	7.24	Call	70.98270		0.07098	72.57570	0.07258	70.983	11.93	0.00	0	0.00
DANZ	On 28/11/2012	Any day expiry	7.24	Put	25.08270		0.02508	28.77570	0.02878	25.083	11.93	0.00	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 27/11/2012	Any day expiry			8.93090		8.93090	8.95530	8.95530		11.86		0.00	30,000	30,000.00
DAUS	On 27/11/2012	Any day expiry	9.00	Call	24.74490		0.02474	35.98320	0.03598	24.745	12.46		0.00	0	30,000.00
DAUS	On 27/11/2012	Any day expiry	9.00	Put	93.84490		0.09384	80.68320	0.08068	93.845	12.46		0.00	0	0.00
DAUS	On 27/11/2012	Any day expiry	8.82	Call	127.33000		0.12733	150.18250	0.15018	127.330	13.27		0.00	0	0.00
DAUS	On 27/11/2012	Any day expiry	8.82	Put	16.43000		0.01643	14.88250	0.01488	16.430	13.27		0.00	0	0.00
DAUS	On 27/11/2012	Any day expiry	8.83	Call	119.22260		0.11922	141.76210	0.14176	119.223	13.16		0.00	0	0.00
DAUS	On 27/11/2012	Any day expiry	8.83	Put	18.32260		0.01832	16.46210	0.01646	18.323	13.16		0.00	0	0.00
DAUS	On 27/11/2012	Any day expiry	8.84	Call	111.30410		0.11130	133.49350	0.13349	111.304	13.05		0.00	0	0.00
DAUS	On 27/11/2012	Any day expiry	8.84	Put	20.40410		0.02040	18.19350	0.01819	20.404	13.05		0.00	0	0.00
DAUS	On 30/11/2012	Any day expiry			8.93460		8.93460	8.95740	8.95740		12.49		0.00	0	0.00
DAUS	On 30/11/2012	Any day expiry	7.72	Call	1,214.60000		1.21460	1,237.40000	1.23740	1,214.600	18.04		0.00	0	0.00
DAUS	On 30/11/2012	Any day expiry	7.72	Put	0.00000		0.00000	0.00000	0.00000	0.000	18.04		0.00	0	0.00
DAUS	On 30/11/2012	Any day expiry	7.85	Call	1,084.60000		1.08460	1,107.40010	1.10740	1,084.600	18.41		0.00	0	0.00
DAUS	On 30/11/2012	Any day expiry	7.85	Put	0.00000		0.00000	0.00010	0.00000	0.000	18.41		0.00	0	0.00
DAUS	On 30/11/2012	Any day expiry	8.00	Call	934.60200		0.93460	957.40200	0.95740	934.602	18.83		0.00	0	0.00
DAUS	On 30/11/2012	Any day expiry	8.00	Put	0.00200		0.00000	0.00200	0.00000	0.002	18.83		0.00	0	8,440.00
DAUS	On 30/11/2012	Any day expiry	8.49	Call	445.33960		0.44534	468.27970	0.46828	445.340	15.08		0.00	0	0.00
DAUS	On 30/11/2012	Any day expiry	8.49	Put	0.73960		0.00074	0.87970	0.00088	0.740	15.08		0.00	0	0.00
DAUS	On 30/11/2012	Any day expiry	8.50	Call	435.42550		0.43543	458.37540	0.45838	435.426	14.99		0.00	0	0.00
DAUS	On 30/11/2012	Any day expiry	8.50	Put	0.82550		0.00083	0.97540	0.00098	0.825	14.99		0.00	0	0.00
DAUS	On 30/11/2012	Any day expiry	8.51	Call	425.53570		0.42554	448.48140	0.44848	425.536	14.93		0.00	0	0.00
DAUS	On 30/11/2012	Any day expiry	8.51	Put	0.93570		0.00094	1.08140	0.00108	0.936	14.93		0.00	0	0.00
DAUS	On 30/11/2012	Any day expiry	8.56	Call	376.32600		0.37633	399.22190	0.39922	376.326	14.65		0.00	0	0.00
DAUS	On 30/11/2012	Any day expiry	8.56	Put	1.72600		0.00173	1.82190	0.00182	1.726	14.65		0.00	0	0.00
DAUS	On 30/11/2012	Any day expiry	8.72	Call	224.83630		0.22484	247.08890	0.24709	224.836	13.77		0.00	0	0.00
DAUS	On 30/11/2012	Any day expiry	8.72	Put	10.23630		0.01024	9.68890	0.00969	10.236	13.77		0.00	0	0.00
DAUS	On 30/11/2012	Any day expiry	9.02	Call	35.54790		0.03555	46.43260	0.04643	35.548	13.23		0.00	0	8,440.00
DAUS	On 30/11/2012	Any day expiry	9.02	Put	120.94790		0.12095	109.03260	0.10903	120.948	13.23		0.00	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 19/12/2012	Any day expiry			8.95930		8.95930	8.98060	8.98060		12.72	0.00	0	0.00
DAUS	On 19/12/2012	Any day expiry	8.90	Call	155.18640		0.15519	170.48570	0.17049	155.186	12.72	0.00	0	15,000.00
DAUS	On 19/12/2012	Any day expiry	8.90	Put	95.88640		0.09589	89.88570	0.08989	95.886	12.72	0.00	0	0.00
DAUS	On 19/12/2012	Any day expiry	8.79	Call	225.32390		0.22532	242.04070	0.24204	225.324	12.72	0.00	0	0.00
DAUS	On 19/12/2012	Any day expiry	8.79	Put	56.02390		0.05602	51.44070	0.05144	56.024	12.72	0.00	0	0.00
DAUS	On 19/12/2012	Any day expiry	8.80	Call	218.34790		0.21835	234.94460	0.23494	218.348	12.72	0.00	0	0.00
DAUS	On 19/12/2012	Any day expiry	8.80	Put	59.04790		0.05905	54.34460	0.05434	59.048	12.72	0.00	0	0.00
DAUS	On 19/12/2012	Any day expiry	8.81	Call	211.48750		0.21149	227.96320	0.22796	211.488	12.72	0.00	0	0.00
DAUS	On 19/12/2012	Any day expiry	8.81	Put	62.18750		0.06219	57.36320	0.05736	62.188	12.72	0.00	0	0.00
DAUS	On 27/12/2012	Any day expiry			8.96990		8.96990	8.99110	8.99110		12.72	0.00	0	0.00
DAUS	On 27/12/2012	Any day expiry	8.49	Call	492.69760		0.49270	512.98990	0.51299	492.698	12.74	0.00	0	0.00
DAUS	On 27/12/2012	Any day expiry	8.49	Put	12.79760		0.01280	11.88990	0.01189	12.798	12.74	0.00	0	0.00
DAUS	On 27/12/2012	Any day expiry	8.50	Call	483.38080		0.48338	503.61740	0.50362	483.381	12.70	0.00	0	0.00
DAUS	On 27/12/2012	Any day expiry	8.50	Put	13.48080		0.01348	12.51740	0.01252	13.481	12.70	0.00	0	0.00
DAUS	On 27/12/2012	Any day expiry	8.51	Call	474.09730		0.47410	494.27580	0.49428	474.097	12.65	0.00	0	0.00
DAUS	On 27/12/2012	Any day expiry	8.51	Put	14.19730		0.01420	13.17580	0.01318	14.197	12.65	0.00	0	0.00
DAUS	On 27/12/2012	Any day expiry	8.59	Call	402.39140		0.40239	420.82530	0.42083	402.391	12.50	0.00	0	0.00
DAUS	On 27/12/2012	Any day expiry	8.59	Put	22.49140		0.02249	19.72530	0.01973	22.491	12.50	0.00	0	0.00
DAUS	On 27/12/2012	Any day expiry	8.72	Call	297.03860		0.29704	313.72800	0.31373	297.039	12.58	0.00	0	0.00
DAUS	On 27/12/2012	Any day expiry	8.72	Put	47.13860		0.04714	42.62800	0.04263	47.139	12.58	0.00	0	0.00
DAUS	On 27/12/2012	Any day expiry	9.02	Call	122.68370		0.12268	132.13640	0.13214	122.684	13.17	0.00	0	7,530.00
DAUS	On 27/12/2012	Any day expiry	9.02	Put	172.78370		0.17278	161.03640	0.16104	172.784	13.17	0.00	0	0.00
DAUS	On 27/12/2012	Any day expiry	7.72	Call	1,250.15690		1.25016	1,271.31130	1.27131	1,250.157	16.86	0.00	0	0.00
DAUS	On 27/12/2012	Any day expiry	7.72	Put	0.25690		0.00026	0.21130	0.00021	0.257	16.86	0.00	0	0.00
DAUS	On 27/12/2012	Any day expiry	7.85	Call	1,120.36420		1.12036	1,141.50980	1.14151	1,120.364	16.04	0.00	0	0.00
DAUS	On 27/12/2012	Any day expiry	7.85	Put	0.46420		0.00046	0.40980	0.00041	0.464	16.04	0.00	0	0.00
DAUS	On 27/12/2012	Any day expiry	8.00	Call	970.83130		0.97083	991.98270	0.99198	970.831	15.10	0.00	0	0.00
DAUS	On 27/12/2012	Any day expiry	8.00	Put	0.93130		0.00093	0.88270	0.00088	0.931	15.10	0.00	0	7,530.00

Contract Details			Strike	Call / Put	MTM	Yield	MarkPrice	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
DAUS	On 29/01/2013	Any day expiry			9.01590		9.01590	9.03520	9.03520		13.19	0.00	0	0.00
DAUS	On 29/01/2013	Any day expiry	8.72	Call	376.78230		0.37678	392.04890	0.39205	376.782	12.71	0.00	0	0.00
DAUS	On 29/01/2013	Any day expiry	8.72	Put	80.88230		0.08088	76.84890	0.07685	80.882	12.71	0.00	0	0.00
DAUS	On 29/01/2013	Any day expiry	9.02	Call	204.45640		0.20446	215.63340	0.21563	204.456	13.30	0.00	0	6,625.00
DAUS	On 29/01/2013	Any day expiry	9.02	Put	208.55640		0.20856	200.43340	0.20043	208.556	13.30	0.00	0	0.00
DAUS	On 29/01/2013	Any day expiry	8.61	Call	457.97830		0.45798	474.16880	0.47417	457.978	12.52	0.00	0	0.00
DAUS	On 29/01/2013	Any day expiry	8.61	Put	52.07830		0.05208	48.96880	0.04897	52.078	12.52	0.00	0	0.00
DAUS	On 29/01/2013	Any day expiry	8.62	Call	450.23980		0.45024	466.34970	0.46635	450.240	12.53	0.00	0	0.00
DAUS	On 29/01/2013	Any day expiry	8.62	Put	54.33980		0.05434	51.14970	0.05115	54.340	12.53	0.00	0	0.00
DAUS	On 29/01/2013	Any day expiry	7.85	Call	1,169.19840		1.16920	1,188.00760	1.18801	1,169.198	15.09	0.00	0	0.00
DAUS	On 29/01/2013	Any day expiry	7.85	Put	3.29840		0.00330	2.80760	0.00281	3.298	15.09	0.00	0	0.00
DAUS	On 29/01/2013	Any day expiry	8.00	Call	1,021.55750		1.02156	1,039.86620	1.03987	1,021.558	14.47	0.00	0	0.00
DAUS	On 29/01/2013	Any day expiry	8.00	Put	5.65750		0.00566	4.66620	0.00467	5.658	14.47	0.00	0	6,625.00
DAUS	On 29/01/2013	Any day expiry	8.60	Call	465.80450		0.46580	482.06410	0.48206	465.804	12.50	0.00	0	0.00
DAUS	On 29/01/2013	Any day expiry	8.60	Put	49.90450		0.04990	46.86410	0.04686	49.904	12.50	0.00	0	0.00
DAUS	On 26/02/2013	Any day expiry			9.05060		9.05060	9.07410	9.07410		13.94	0.00	0	0.00
DAUS	On 26/02/2013	Any day expiry	8.62	Call	510.87650		0.51088	528.15560	0.52816	510.877	13.04	0.00	0	0.00
DAUS	On 26/02/2013	Any day expiry	8.62	Put	80.27650		0.08028	74.05560	0.07406	80.276	13.04	0.00	0	0.00
DAUS	On 26/02/2013	Any day expiry	8.72	Call	439.66590		0.43967	456.29510	0.45630	439.666	13.14	0.00	0	0.00
DAUS	On 26/02/2013	Any day expiry	8.72	Put	109.06590		0.10907	102.19510	0.10220	109.066	13.14	0.00	0	0.00
DAUS	On 26/02/2013	Any day expiry	8.60	Call	526.68700		0.52669	543.90500	0.54391	526.687	13.08	0.00	0	0.00
DAUS	On 26/02/2013	Any day expiry	8.60	Put	76.08700		0.07609	69.80500	0.06981	76.087	13.08	0.00	0	0.00
DAUS	On 26/02/2013	Any day expiry	9.02	Call	271.85750		0.27186	285.35580	0.28536	271.858	13.87	0.00	0	6,245.00
DAUS	On 26/02/2013	Any day expiry	9.02	Put	241.25750		0.24126	231.25580	0.23126	241.258	13.87	0.00	0	0.00
DAUS	On 26/02/2013	Any day expiry	8.61	Call	518.75870		0.51876	536.00650	0.53601	518.759	13.06	0.00	0	0.00
DAUS	On 26/02/2013	Any day expiry	8.61	Put	78.15870		0.07816	71.90650	0.07191	78.159	13.06	0.00	0	0.00
DAUS	On 26/02/2013	Any day expiry	7.85	Call	1,210.33570		1.21034	1,230.67970	1.23068	1,210.336	15.48	0.00	0	0.00
DAUS	On 26/02/2013	Any day expiry	7.85	Put	9.73570		0.00974	6.57970	0.00658	9.736	15.48	0.00	0	0.00

Contract Details			Strike	Call / Put	MTM	Yield	MarkPrice	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
DAUS	On 26/02/2013	Any day expiry	8.00	Call	1,064.78400		1.06478	1,084.27770	1.08428	1,064.784	14.81	0.00	0	0.00
DAUS	On 26/02/2013	Any day expiry	8.00	Put	14.18400		0.01418	10.17770	0.01018	14.184	14.81	0.00	0	6,245.00
DAUS	On 26/03/2013	Any day expiry			9.08480		9.08480	9.10610	9.10610		14.61	0.00	0	0.00
DAUS	On 26/03/2013	Any day expiry	9.06	Call	318.36140		0.31836	329.34510	0.32935	318.361	14.50	0.00	0	0.00
DAUS	On 26/03/2013	Any day expiry	9.06	Put	293.56140		0.29356	283.24510	0.28325	293.561	14.50	0.00	0	0.00
DAUS	On 26/03/2013	Any day expiry	9.02	Call	336.39830		0.33640	347.47940	0.34748	336.398	14.39	0.00	0	7,500.00
DAUS	On 26/03/2013	Any day expiry	9.02	Put	271.59830		0.27160	261.37940	0.26138	271.598	14.39	0.00	0	0.00
DAUS	On 26/03/2013	Any day expiry	9.04	Call	327.27200		0.32727	338.30390	0.33830	327.272	14.45	0.00	0	0.00
DAUS	On 26/03/2013	Any day expiry	9.04	Put	282.47200		0.28247	272.20390	0.27220	282.472	14.45	0.00	0	0.00
DAUS	On 26/03/2013	Any day expiry	9.05	Call	322.78990		0.32279	333.79630	0.33380	322.790	14.47	0.00	0	0.00
DAUS	On 26/03/2013	Any day expiry	9.05	Put	287.98990		0.28799	277.69630	0.27770	287.990	14.47	0.00	0	0.00
DAUS	On 26/03/2013	Any day expiry	8.00	Call	1,108.48760		1.10849	1,124.49120	1.12449	1,108.488	14.93	0.00	0	0.00
DAUS	On 26/03/2013	Any day expiry	8.00	Put	23.68760		0.02369	18.39120	0.01839	23.688	14.93	0.00	0	7,500.00
DAUS	On 26/04/2013	Any day expiry			9.12270		9.12270	9.14170	9.14170		14.88	0.00	0	0.00
DAUS	On 26/04/2013	Any day expiry	9.04	Call	389.34810		0.38935	398.99670	0.39900	389.348	14.68	0.00	0	0.00
DAUS	On 26/04/2013	Any day expiry	9.04	Put	306.64810		0.30665	297.29670	0.29730	306.648	14.68	0.00	0	0.00
DAUS	On 26/04/2013	Any day expiry	9.05	Call	384.98410		0.38498	394.56950	0.39457	384.984	14.71	0.00	0	0.00
DAUS	On 26/04/2013	Any day expiry	9.05	Put	312.28410		0.31228	302.86950	0.30287	312.284	14.71	0.00	0	0.00
DAUS	On 26/04/2013	Any day expiry	9.06	Call	380.66630		0.38067	390.18890	0.39019	380.666	14.75	0.00	0	0.00
DAUS	On 26/04/2013	Any day expiry	9.06	Put	317.96630		0.31797	308.48890	0.30849	317.966	14.75	0.00	0	0.00
DAUS	On 26/04/2013	Any day expiry	8.00	Call	1,158.23390		1.15823	1,169.95810	1.16996	1,158.234	15.10	0.00	0	0.00
DAUS	On 26/04/2013	Any day expiry	8.00	Put	35.53390		0.03553	28.25810	0.02826	35.534	15.10	0.00	0	7,500.00
DAUS	On 26/04/2013	Any day expiry	9.02	Call	398.22500		0.39822	408.00420	0.40800	398.225	14.61	0.00	0	7,500.00
DAUS	On 26/04/2013	Any day expiry	9.02	Put	295.52500		0.29552	286.30420	0.28630	295.525	14.61	0.00	0	0.00
DAUS	On 22/07/2013	Any day expiry			9.22840		9.22840	9.24420	9.24420		15.75	0.00	0	0.00
DAUS	On 22/07/2013	Any day expiry	9.20	Call	480.48770		0.48049	488.84740	0.48885	480.488	15.58	0.00	0	0.00
DAUS	On 22/07/2013	Any day expiry	9.20	Put	452.08770		0.45209	444.64740	0.44465	452.088	15.58	0.00	0	1,400.00
DAUS	On 22/07/2013	Any day expiry	9.21	Call	476.66510		0.47667	484.95270	0.48495	476.665	15.62	0.00	0	0.00

Contract Details			Strike	Call / Put	MTM	Yield	MarkPrice	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
DAUS	On 22/07/2013	Any day expiry	9.21	Put	458.26510		0.45827	450.75270	0.45075	458.265	15.62	0.00	0	0.00
DAUS	On 22/07/2013	Any day expiry	9.80	Call	304.49340		0.30449	308.38710	0.30839	304.493	17.59	0.00	0	2,800.00
DAUS	On 22/07/2013	Any day expiry	9.80	Put	876.09340		0.87609	864.18710	0.86419	876.093	17.59	0.00	0	0.00
DAUS	On 22/07/2013	Any day expiry	9.19	Call	484.34290		0.48434	492.77500	0.49278	484.343	15.55	0.00	0	0.00
DAUS	On 22/07/2013	Any day expiry	9.19	Put	445.94290		0.44594	438.57500	0.43858	445.943	15.55	0.00	0	0.00
DAUS	On 26/08/2013	Any day expiry			9.27070		9.27070	9.28620	9.28620		15.85	0.00	0	0.00
DAUS	On 26/08/2013	Any day expiry	9.84	Call	344.98600		0.34499	350.03120	0.35003	344.986	17.67	0.00	0	4,400.00
DAUS	On 26/08/2013	Any day expiry	9.84	Put	914.28600		0.91429	903.83120	0.90383	914.286	17.67	0.00	0	0.00
DAUS	On 26/08/2013	Any day expiry	9.29	Call	505.06810		0.50507	513.19430	0.51319	505.068	15.97	0.00	0	0.00
DAUS	On 26/08/2013	Any day expiry	9.29	Put	524.36810		0.52437	516.99430	0.51699	524.368	15.97	0.00	0	0.00
DAUS	On 26/08/2013	Any day expiry	9.30	Call	501.41790		0.50142	509.52500	0.50953	501.418	16.00	0.00	0	0.00
DAUS	On 26/08/2013	Any day expiry	9.30	Put	530.71790		0.53072	523.32500	0.52333	530.718	16.00	0.00	0	0.00
DAUS	On 26/08/2013	Any day expiry	9.31	Call	497.79900		0.49780	505.83890	0.50584	497.799	16.03	0.00	0	0.00
DAUS	On 26/08/2013	Any day expiry	9.31	Put	537.09900		0.53710	529.63890	0.52964	537.099	16.03	0.00	0	0.00
DAUS	On 26/08/2013	Any day expiry	9.24	Call	523.72370		0.52372	532.01620	0.53202	523.724	15.81	0.00	0	0.00
DAUS	On 26/08/2013	Any day expiry	9.24	Put	493.02370		0.49302	485.81620	0.48582	493.024	15.81	0.00	0	2,200.00
DAUS	On 23/09/2013	Any day expiry			9.30460		9.30460	9.32000	9.32000		16.10	0.00	0	0.00
DAUS	On 23/09/2013	Any day expiry	9.30	Call	547.84900		0.54785	555.16780	0.55517	547.849	16.10	0.00	0	0.00
DAUS	On 23/09/2013	Any day expiry	9.30	Put	543.24900		0.54325	535.16780	0.53517	543.249	16.10	0.00	0	0.00
DAUS	On 23/09/2013	Any day expiry	9.31	Call	544.15210		0.54415	551.39420	0.55139	544.152	16.13	0.00	0	0.00
DAUS	On 23/09/2013	Any day expiry	9.31	Put	549.55210		0.54955	541.39420	0.54139	549.552	16.13	0.00	0	0.00
DAUS	On 23/09/2013	Any day expiry	9.88	Call	376.91120		0.37691	380.38950	0.38039	376.911	17.83	0.00	0	2,400.00
DAUS	On 23/09/2013	Any day expiry	9.88	Put	952.31120		0.95231	940.38950	0.94039	952.311	17.83	0.00	0	0.00
DAUS	On 23/09/2013	Any day expiry	9.28	Call	555.21520		0.55522	562.65050	0.56265	555.215	16.03	0.00	0	0.00
DAUS	On 23/09/2013	Any day expiry	9.28	Put	530.61520		0.53062	522.65050	0.52265	530.615	16.03	0.00	0	1,200.00
DAUS	On 23/09/2013	Any day expiry	9.29	Call	551.51850		0.55152	558.89380	0.55889	551.518	16.06	0.00	0	0.00
DAUS	On 23/09/2013	Any day expiry	9.29	Put	536.91850		0.53692	528.89380	0.52889	536.918	16.06	0.00	0	0.00
EL28	On 07/02/2013	Bond Future			111.06471		111.06471	111.06527	111.06527			0.00	0	0.00

Contract Details			Strike	Call / Put	MTM Yield	MarkPrice	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
EL28	On 07/02/2013	Bond Future	113.01	Call	0.00000	0.00000	0.00000	0.00000	0.000		0.00	0	0.00
EL28	On 07/02/2013	Bond Future	113.01	Put	1,945.29000	1.94529	1,944.73000	1.94473	1,945.290		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	1,925.29000	1.92529	1,924.73000	1.92473	1,925.290		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	1,935.29000	1.93529	1,934.73000	1.93473	1,935.290		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			9.06340	88.62801	9.03372	88.87213			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	4,467.92000	4.46792	4,223.80000	4.22380	4,467.920		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	4,379.23000	4.37923	4,135.11000	4.13511	4,379.230		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	4,290.67000	4.29067	4,046.55000	4.04655	4,290.670		0.00	0	0.00
ES33	On 15/09/2033	Price Contribution			100.00000	100.00000	100.00000	100.00000			0.00	0	0.00
GOVI	On 07/02/2013	GOVI			428.45900	428.45900	429.24600	429.24600			0.00	0	334.00
GOVI	On 07/02/2013	GOVI	432.99	Call	0.00000	0.00000	0.00000	0.00000	0.000		0.00	0	0.00
GOVI	On 07/02/2013	GOVI	432.99	Put	45,310.00000	4.53100	37,440.00000	3.74400	45,310.000		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	45,410.00000	4.54100	37,540.00000	3.75400	45,410.000		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	45,510.00000	4.55100	37,640.00000	3.76400	45,510.000		0.00	0	0.00
GOVI	On 02/05/2013	GOVI			433.84900	433.84900	434.64700	434.64700			0.00	0	0.00

Contract Details			Strike	Call / Put	MTM	Yield	MarkPrice	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
GOVI	On 02/05/2013	GOVI	432.99	Call	8,590.00000		0.85900	16,570.00000	1.65700	8,590.000		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	8,490.00000		0.84900	16,470.00000	1.64700	8,490.000		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	8,390.00000		0.83900	16,370.00000	1.63700	8,390.000		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			194.53000		194.53000	194.35500	194.35500			0.00	0	610.00
IGOV	On 02/05/2013	Index Future			196.97700		196.97700	196.80100	196.80100			0.00	0	0.00
ILBI	On 07/02/2013	Index Future			518.71900		518.71900	518.57400	518.57400			0.00	0	169.00
J157	On 15/09/2015	Interest Rate Swap			8.82200		0.02000	8.82200	-0.02000		15.00	0.00	0	0.00
J186	On 21/12/2026	Interest Rate Swap			8.68300		0.10773	8.68300	0.10773		15.00	0.00	0	0.00
J201	On 22/12/2014	Interest Rate Swap			8.65500		0.05139	8.65500	0.05139		15.00	0.00	0	0.00
J203	On 15/09/2017	Interest Rate Swap			8.97500		0.08468	8.97500	0.08468		15.00	0.00	0	0.00
J204	On 21/12/2018	Interest Rate Swap			8.96200		0.09581	8.96200	0.09581		15.00	0.00	0	0.00
J207	On 15/01/2020	Interest Rate Swap			8.99700		0.06909	8.99700	0.06909		15.00	0.00	0	0.00
JIBAR FUTURE	On 19/12/2012	Jibar Tradeable Future			5.09000		94.91000	5.02000	94.98000			0.00	0	840.00
JIBAR FUTURE	On 16/01/2013	Jibar Tradeable Future			5.09000		94.91000	4.99000	95.01000			0.00	0	0.00
JIBAR FUTURE	On 20/02/2013	Jibar Tradeable Future			5.04000		94.96000	4.93000	95.07000			0.00	0	0.00
JIBAR FUTURE	On 20/03/2013	Jibar Tradeable Future			5.01000		94.99000	4.91000	95.09000			0.00	0	1,000.00
JIBAR FUTURE	On 17/04/2013	Jibar Tradeable Future			5.00000		95.00000	4.90000	95.10000			0.00	0	0.00
JIBAR FUTURE	On 15/05/2013	Jibar Tradeable Future			5.00000		95.00000	4.90000	4.90000			0.00	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 19/06/2013	Jibar Tradeable Future			4.99000		95.01000	4.89000	95.11000				0.00	0	500.00
JIBAR FUTURE	On 18/09/2013	Jibar Tradeable Future			5.05000		94.95000	4.95000	95.05000				0.00	0	2,200.00
JIBAR FUTURE	On 18/12/2013	Jibar Tradeable Future			5.16000		94.84000	5.04000	94.96000				0.00	0	2,000.00
JIBAR FUTURE	On 19/03/2014	Jibar Tradeable Future			5.28000		94.72000	5.17000	94.83000				0.00	0	1,000.00
JIBAR FUTURE	On 18/06/2014	Jibar Tradeable Future			5.43000		94.57000	5.32000	94.68000				0.00	0	800.00
JIBAR FUTURE	On 17/09/2014	Jibar Tradeable Future			5.59000		94.41000	5.49000	94.51000				0.00	0	0.00
NZ\$ / R	On 14/12/2012	Foreign Exchange Future			7.29880		7.29880	7.29500	7.29500		9.38		0.00	0	0.00
NZ\$ / R	On 14/12/2012	Foreign Exchange Future	6.29	Call	1,011.53600		1.01154	1,007.73520	1.00774	1,011.536	18.31		0.00	0	0.00
NZ\$ / R	On 14/12/2012	Foreign Exchange Future	6.29	Put	0.03600		0.00004	0.03520	0.00004	0.036	18.31		0.00	0	0.00
NZ\$ / R	On 14/12/2012	Foreign Exchange Future	6.34	Call	961.54700		0.96155	957.74640	0.95775	961.547	17.75		0.00	0	0.00
NZ\$ / R	On 14/12/2012	Foreign Exchange Future	6.34	Put	0.04700		0.00005	0.04640	0.00005	0.047	17.75		0.00	0	0.00
NZ\$ / R	On 14/12/2012	Foreign Exchange Future	6.39	Call	911.56190		0.91156	907.76160	0.90776	911.562	17.20		0.00	0	0.00
NZ\$ / R	On 14/12/2012	Foreign Exchange Future	6.39	Put	0.06190		0.00006	0.06160	0.00006	0.062	17.20		0.00	0	0.00
NZ\$ / R	On 14/12/2012	Foreign Exchange Future	6.45	Call	848.88820		0.84889	845.08880	0.84509	848.888	16.50		0.00	0	0.00
NZ\$ / R	On 14/12/2012	Foreign Exchange Future	6.45	Put	0.08820		0.00009	0.08880	0.00009	0.088	16.50		0.00	0	0.00
NZ\$ / R	On 14/12/2012	Foreign Exchange Future	6.63	Call	669.06700		0.66907	665.27490	0.66527	669.067	14.52		0.00	0	0.00
NZ\$ / R	On 14/12/2012	Foreign Exchange Future	6.63	Put	0.26700		0.00027	0.27490	0.00027	0.267	14.52		0.00	0	0.00
NZ\$ / R	On 18/03/2013	Foreign Exchange Future			7.36220		7.36220	7.35830	7.35830		10.25		0.00	0	0.00
NZ\$ / R	On 18/03/2013	Foreign Exchange Future	6.90	Call	494.77270		0.49477	489.31710	0.48932	494.773	10.87		0.00	0	0.00
NZ\$ / R	On 18/03/2013	Foreign Exchange Future	6.90	Put	32.57270		0.03257	31.01710	0.03102	32.573	10.87		0.00	0	0.00
NZ\$ / R	On 18/03/2013	Foreign Exchange Future	6.91	Call	486.03400		0.48603	480.65300	0.48065	486.034	10.84		0.00	0	0.00
NZ\$ / R	On 18/03/2013	Foreign Exchange Future	6.91	Put	33.83400		0.03383	32.35300	0.03235	33.834	10.84		0.00	0	0.00
NZ\$ / R	On 18/03/2013	Foreign Exchange Future	6.89	Call	503.55430		0.50355	498.02820	0.49803	503.554	10.91		0.00	0	0.00
NZ\$ / R	On 18/03/2013	Foreign Exchange Future	6.89	Put	31.35430		0.03135	29.72820	0.02973	31.354	10.91		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			7.17319		107.60628	7.15853	107.71275				0.00	0	1,685.00

Contract Details			Strike	Call / Put	MTM Yield	MarkPrice	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
R023	On 07/02/2013	Bond Future	7.04	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	972.45000	0.97245	865.98000	0.86598	972.450		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	899.03000	0.89903	792.56000	0.79256	899.030		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	825.68000	0.82568	719.21000	0.71921	825.680		0.00	0	0.00
R023	On 02/05/2013	Bond Future			7.23556	104.98693	7.22035	105.09502		2.09	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	1,256.49000	1.25649	1,148.40000	1.14840	1,256.490		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	1,400.87000	1.40087	1,292.78000	1.29278	1,400.870		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	1,328.65000	1.32865	1,220.56000	1.22056	1,328.650		0.00	0	0.00
R023	On 01/08/2013	Bond Future			7.29990	106.40114	7.28410	106.51077			0.00	0	0.00
R023	On 01/08/2013	Bond Future	7.29	Call	0.00000	0.00000	40.95000	0.04095	0.000		0.00	0	0.00
R023	On 01/08/2013	Bond Future	7.29	Put	68.68000	0.06868	0.00000	0.00000	68.680		0.00	0	0.00
R023	On 01/08/2013	Bond Future	7.30	Call	0.69000	0.00069	110.32000	0.11032	0.690		0.00	0	0.00
R023	On 01/08/2013	Bond Future	7.30	Put	0.00000	0.00000	0.00000	0.00000	0.000		0.00	0	0.00
R023	On 01/08/2013	Bond Future	7.31	Call	70.00000	0.07000	179.63000	0.17963	70.000		0.00	0	0.00
R023	On 01/08/2013	Bond Future	7.31	Put	0.00000	0.00000	0.00000	0.00000	0.000		0.00	0	0.00
R157	On 07/02/2013	Bond Future			5.52795	124.54556	5.47908	124.67568		2.09	0.00	0	12,411.00
R157	On 07/02/2013	Bond Future	6.28	Call	2,009.78000	2.00978	2,134.08000	2.13408	2,009.780	2.21	0.00	0	0.00
R157	On 07/02/2013	Bond Future	6.28	Put	30.35000	0.03035	24.53000	0.02453	30.350	2.21	0.00	0	0.00
R157	On 07/02/2013	Bond Future	6.50	Call	2,560.90000	2.56090	2,688.85000	2.68885	2,560.900	2.24	0.00	0	0.00
R157	On 07/02/2013	Bond Future	6.50	Put	10.45000	0.01045	8.28000	0.00828	10.450	2.24	0.00	0	0.00
R157	On 07/02/2013	Bond Future	6.70	Call	3,069.67000	3.06967	3,199.07000	3.19907	3,069.670	2.24	0.00	0	0.00
R157	On 07/02/2013	Bond Future	6.70	Put	3.21000	0.00321	2.49000	0.00249	3.210	2.24	0.00	0	0.00
R157	On 07/02/2013	Bond Future	6.75	Call	3,197.34000	3.19734	3,326.92000	3.32692	3,197.340	2.24	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
R157	On 07/02/2013	Bond Future	6.75	Put	2.34000		0.00234	1.80000	0.00180	2.340	2.24	0.00	0	0.00
R157	On 07/02/2013	Bond Future	6.80	Call	3,325.05000		3.32505	3,454.77000	3.45477	3,325.050	2.24	0.00	0	0.00
R157	On 07/02/2013	Bond Future	6.80	Put	1.69000		0.00169	1.29000	0.00129	1.690	2.24	0.00	0	0.00
R157	On 02/05/2013	Bond Future			5.55709		119.24129	5.50258	119.37330		2.03	0.00	0	141.00
R157	On 02/05/2013	Bond Future	5.35	Call	417.03000		0.41703	471.08000	0.47108	417.030	2.01	0.00	0	0.00
R157	On 02/05/2013	Bond Future	5.35	Put	919.56000		0.91956	841.60000	0.84160	919.560	2.01	0.00	0	0.00
R157	On 02/05/2013	Bond Future	5.36	Call	426.50000		0.42650	481.34000	0.48134	426.500	2.01	0.00	0	0.00
R157	On 02/05/2013	Bond Future	5.36	Put	904.70000		0.90470	827.53000	0.82753	904.700	2.01	0.00	0	0.00
R157	On 02/05/2013	Bond Future	5.34	Call	407.70000		0.40770	460.96000	0.46096	407.700	2.01	0.00	0	0.00
R157	On 02/05/2013	Bond Future	5.34	Put	934.57000		0.93457	855.82000	0.85582	934.570	2.01	0.00	0	0.00
R157	On 07/11/2013	Bond Future			5.62175		115.73207	5.54927	115.86853		1.92	0.00	0	0.00
R157	On 07/11/2013	Bond Future	5.61	Call	863.01000		0.86301	934.14000	0.93414	863.010	1.93	0.00	0	0.00
R157	On 07/11/2013	Bond Future	5.61	Put	885.12000		0.88512	819.79000	0.81979	885.120	1.93	0.00	0	0.00
R157	On 07/11/2013	Bond Future	5.59	Call	843.70000		0.84370	913.91000	0.91391	843.700	1.93	0.00	0	0.00
R157	On 07/11/2013	Bond Future	5.59	Put	903.45000		0.90345	837.20000	0.83720	903.450	1.93	0.00	0	0.00
R157	On 07/11/2013	Bond Future	5.60	Call	853.32000		0.85332	923.99000	0.92399	853.320	1.93	0.00	0	0.00
R157	On 07/11/2013	Bond Future	5.60	Put	894.25000		0.89425	828.46000	0.82846	894.250	1.93	0.00	0	0.00
R157	On 15/09/2015	Price Contribution			100.00000		100.00000	100.00000	100.00000			0.00	0	0.00
R157/R201	On 15/09/2015	Price Contribution			100.00000		100.00000	100.00000	100.00000			0.00	0	0.00
R157/R206	On 15/09/2015	Price Contribution			100.00000		100.00000	100.00000	100.00000			0.00	0	0.00
R186	On 07/02/2013	Bond Future			7.66210		125.47772	7.63725	125.72241		12.99	0.00	0	37,656.00
R186	On 07/02/2013	Bond Future	7.00	Call	755.43000		0.75543	816.95000	0.81695	755.430	12.70	0.00	0	10,300.00
R186	On 07/02/2013	Bond Future	7.00	Put	7,513.12000		7.51312	7,329.95000	7.32995	7,513.120	12.70	0.00	0	0.00
R186	On 07/02/2013	Bond Future	7.25	Call	1,363.67000		1.36367	1,455.49000	1.45549	1,363.670	12.80	0.00	0	670.00
R186	On 07/02/2013	Bond Future	7.25	Put	5,510.63000		5.51063	5,357.76000	5.35776	5,510.630	12.80	0.00	0	0.00
R186	On 07/02/2013	Bond Future	7.50	Call	2,246.72000		2.24672	2,371.63000	2.37163	2,246.720	12.89	0.00	0	575.00

Contract Details			Strike	Call / Put	MTM	Yield	MarkPrice	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
R186	On 07/02/2013	Bond Future	7.50	Put	3,855.18000		3.85518	3,735.40000	3.73540	3,855.180	12.89	0.00	0	0.00
R186	On 07/02/2013	Bond Future	8.32	Call	7,085.67000		7.08567	7,297.34000	7.29734	7,085.670	13.32	0.00	0	0.00
R186	On 07/02/2013	Bond Future	8.32	Put	847.15000		0.84715	814.13000	0.81413	847.150	13.32	0.00	0	2,000.00
R186	On 07/02/2013	Bond Future	8.50	Call	8,433.67000		8.43367	8,655.83000	8.65583	8,433.670	13.42	0.00	0	0.00
R186	On 07/02/2013	Bond Future	8.50	Put	565.89000		0.56589	543.36000	0.54336	565.890	13.42	0.00	0	0.00
R186	On 07/02/2013	Bond Future	7.75	Call	3,425.77000		3.42577	3,582.88000	3.58288	3,425.770	12.99	0.00	0	1,000.00
R186	On 07/02/2013	Bond Future	7.75	Put	2,565.66000		2.56566	2,478.08000	2.47808	2,565.660	12.99	0.00	0	0.00
R186	On 07/02/2013	Bond Future	8.00	Call	4,889.09000		4.88909	5,074.11000	5.07411	4,889.090	13.13	0.00	0	0.00
R186	On 07/02/2013	Bond Future	8.00	Put	1,628.15000		1.62815	1,568.48000	1.56848	1,628.150	13.13	0.00	0	150.00
R186	On 07/02/2013	Bond Future	8.55	Call	8,818.55000		8.81855	9,043.09000	9.04309	8,818.550	13.45	0.00	0	0.00
R186	On 07/02/2013	Bond Future	8.55	Put	503.90000		0.50390	483.75000	0.48375	503.900	13.45	0.00	0	0.00
R186	On 07/02/2013	Bond Future	8.45	Call	8,053.04000		8.05304	8,272.58000	8.27258	8,053.040	13.39	0.00	0	0.00
R186	On 07/02/2013	Bond Future	8.45	Put	634.60000		0.63460	609.45000	0.60945	634.600	13.39	0.00	0	0.00
R186	On 07/02/2013	Bond Future	8.47	Call	8,204.75000		8.20475	8,425.37000	8.42537	8,204.750	13.40	0.00	0	0.00
R186	On 07/02/2013	Bond Future	8.47	Put	606.28000		0.60628	582.21000	0.58221	606.280	13.40	0.00	0	0.00
R186	On 02/05/2013	Bond Future			7.73314		126.98602	7.70747	127.23398		13.01	0.00	0	12.00
R186	On 02/05/2013	Bond Future	7.41	Call	2,989.21000		2.98921	3,103.44000	3.10344	2,989.210	12.91	0.00	0	0.00
R186	On 02/05/2013	Bond Future	7.41	Put	6,162.29000		6.16229	6,028.56000	6.02856	6,162.290	12.91	0.00	0	0.00
R186	On 02/05/2013	Bond Future	7.39	Call	2,913.81000		2.91381	3,026.24000	3.02624	2,913.810	12.90	0.00	0	0.00
R186	On 02/05/2013	Bond Future	7.39	Put	6,287.02000		6.28702	6,151.49000	6.15149	6,287.020	12.90	0.00	0	0.00
R186	On 02/05/2013	Bond Future	7.40	Call	2,951.36000		2.95136	3,064.69000	3.06469	2,951.360	12.90	0.00	0	0.00
R186	On 02/05/2013	Bond Future	7.40	Put	6,224.45000		6.22445	6,089.82000	6.08982	6,224.450	12.90	0.00	0	0.00
R186	On 07/11/2013	Bond Future			7.89633		125.13800	7.86869	125.39357		14.34	0.00	0	0.00
R186	On 07/11/2013	Bond Future	8.14	Call	8,149.33000		8.14933	8,307.69000	8.30769	8,149.330	14.42	0.00	0	0.00
R186	On 07/11/2013	Bond Future	8.14	Put	5,928.50000		5.92850	5,831.29000	5.83129	5,928.500	14.42	0.00	0	0.00
R186	On 07/11/2013	Bond Future	8.15	Call	8,199.27000		8.19927	8,358.14000	8.35814	8,199.270	14.43	0.00	0	0.00
R186	On 07/11/2013	Bond Future	8.15	Put	5,888.52000		5.88852	5,791.82000	5.79182	5,888.520	14.43	0.00	0	0.00
R186	On 07/11/2013	Bond Future	8.16	Call	8,249.33000		8.24933	8,408.71000	8.40871	8,249.330	14.44	0.00	0	0.00

Contract Details			Strike	Call / Put	MTM	Yield	MarkPrice	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
R186	On 07/11/2013	Bond Future	8.16	Put	5,848.76000		5.84876	5,752.57000	5.75257	5,848.760	14.44	0.00	0	0.00
R186	On 07/11/2013	Bond Future	8.75	Call	11,403.03000		11.40303	11,589.56000	11.58956	11,403.030	14.78	0.00	0	0.00
R186	On 07/11/2013	Bond Future	8.75	Put	3,867.60000		3.86760	3,798.56000	3.79856	3,867.600	14.78	0.00	0	130.00
R186	On 21/12/2026	Price Contribution			100.00000		100.00000	100.00000	100.00000			0.00	0	0.00
R186/R157	On 21/12/2026	Price Contribution			100.00000		100.00000	100.00000	100.00000			0.00	0	0.00
R186/R207	On 21/12/2026	Price Contribution			100.00000		100.00000	100.00000	100.00000			0.00	0	0.00
R186/R208	On 21/12/2026	Price Contribution			100.00000		100.00000	100.00000	100.00000			0.00	0	0.00
R189	On 07/02/2013	Bond Future			217.26690		217.26690	216.61628	216.61628			0.00	0	154.00
R189	On 07/02/2013	Bond Future	212.99	Call	4,276.90000		4.27690	3,626.28000	3.62628	4,276.900		0.00	0	0.00
R189	On 07/02/2013	Bond Future	212.99	Put	0.00000		0.00000	0.00000	0.00000	0.000		0.00	0	0.00
R189	On 07/02/2013	Bond Future	213.00	Call	4,266.90000		4.26690	3,616.28000	3.61628	4,266.900		0.00	0	0.00
R189	On 07/02/2013	Bond Future	213.00	Put	0.00000		0.00000	0.00000	0.00000	0.000		0.00	0	0.00
R189	On 07/02/2013	Bond Future	213.01	Call	4,256.90000		4.25690	3,606.28000	3.60628	4,256.900		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			278.47783		278.47783	278.48120	278.48120			0.00	0	2,543.00
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	512.17000		0.51217	508.80000	0.50880	512.170		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
R197	On 07/02/2013	Bond Future	279.00	Put	522.17000		0.52217	518.80000	0.51880	522.170		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	532.17000		0.53217	528.80000	0.52880	532.170		0.00	0	0.00
R197	On 02/05/2013	Bond Future			281.98020		281.98020	281.98495	281.98495			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	409.80000		0.40980	405.05000	0.40505	409.800		0.00	0	0.00

Contract Details			Strike	Call / Put	MTM	Yield	MarkPrice	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
R197	On 02/05/2013	Bond Future	282.40	Call	0.00000	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	419.80000	0.41980	415.05000	0.41505	419.800			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	429.80000	0.42980	425.05000	0.42505	429.800			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			5.08154	107.67744	5.02528	107.78010			1.43	0.00	0	1,540.00
R201	On 07/02/2013	Bond Future	4.98	Call	198.94000	0.19894	244.51000	0.24451	198.940		1.43	0.00	0	0.00
R201	On 07/02/2013	Bond Future	4.98	Put	384.32000	0.38432	327.23000	0.32723	384.320		1.43	0.00	0	0.00
R201	On 07/02/2013	Bond Future	5.60	Call	975.79000	0.97579	1,069.95000	1.06995	975.790		1.50	0.00	0	0.00
R201	On 07/02/2013	Bond Future	5.60	Put	35.81000	0.03581	27.31000	0.02731	35.810		1.50	0.00	0	0.00
R201	On 07/02/2013	Bond Future	6.20	Call	2,015.17000	2.01517	2,117.54000	2.11754	2,015.170		1.55	0.00	0	0.00
R201	On 07/02/2013	Bond Future	6.20	Put	0.94000	0.00094	0.65000	0.00065	0.940		1.55	0.00	0	0.00
R201	On 07/02/2013	Bond Future	6.25	Call	2,103.74000	2.10374	2,206.19000	2.20619	2,103.740		1.55	0.00	0	0.00
R201	On 07/02/2013	Bond Future	6.25	Put	0.64000	0.00064	0.43000	0.00043	0.640		1.55	0.00	0	0.00
R201	On 07/02/2013	Bond Future	6.30	Call	2,192.30000	2.19230	2,294.82000	2.29482	2,192.300		1.55	0.00	0	0.00
R201	On 07/02/2013	Bond Future	6.30	Put	0.43000	0.00043	0.29000	0.00029	0.430		1.55	0.00	0	0.00
R201	On 02/05/2013	Bond Future			5.05643	108.97178	4.99138	109.07597			1.21	0.00	0	4.00
R201	On 02/05/2013	Bond Future	4.05	Call	8.07000	0.00807	11.37000	0.01137	8.070		1.14	0.00	0	0.00
R201	On 02/05/2013	Bond Future	4.05	Put	1,635.54000	1.63554	1,534.65000	1.53465	1,635.540		1.14	0.00	0	0.00
R201	On 02/05/2013	Bond Future	4.06	Call	8.53000	0.00853	12.00000	0.01200	8.530		1.15	0.00	0	0.00
R201	On 02/05/2013	Bond Future	4.06	Put	1,619.66000	1.61966	1,518.94000	1.51894	1,619.660		1.15	0.00	0	0.00
R201	On 02/05/2013	Bond Future	4.04	Call	7.62000	0.00762	10.77000	0.01077	7.620		1.14	0.00	0	0.00
R201	On 02/05/2013	Bond Future	4.04	Put	1,651.42000	1.65142	1,550.38000	1.55038	1,651.420		1.14	0.00	0	0.00
R201	On 07/11/2013	Bond Future			4.91188	107.51882	4.81378	107.62662			1.04	0.00	0	0.00
R201	On 07/11/2013	Bond Future	4.80	Call	380.02000	0.38002	432.07000	0.43207	380.020		1.04	0.00	0	0.00
R201	On 07/11/2013	Bond Future	4.80	Put	502.98000	0.50298	447.23000	0.44723	502.980		1.04	0.00	0	0.00
R201	On 07/11/2013	Bond Future	4.81	Call	385.45000	0.38545	437.93000	0.43793	385.450		1.05	0.00	0	0.00
R201	On 07/11/2013	Bond Future	4.81	Put	497.41000	0.49741	442.09000	0.44209	497.410		1.05	0.00	0	0.00

Contract Details			Strike	Call / Put	MTM	Yield	MarkPrice	Previous MTM	Previous Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
R201	On 07/11/2013	Bond Future	4.79	Call	374.64000		0.37464	426.26000	0.42626	374.640	1.04		0.00	0	0.00
R201	On 07/11/2013	Bond Future	4.79	Put	508.60000		0.50860	452.42000	0.45242	508.600	1.04		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			209.67024		209.67024	209.66959	209.66959				0.00	0	51,694.00
R202	On 07/02/2013	Bond Future	204.99	Call	4,680.24000		4.68024	4,679.59000	4.67959	4,680.240			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	4,670.24000		4.67024	4,669.59000	4.66959	4,670.240			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	4,660.24000		4.66024	4,659.59000	4.65959	4,660.240			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			212.30726		212.30726	212.30759	212.30759				0.00	0	1.00
R202	On 02/05/2013	Bond Future	211.04	Call	1,267.26000		1.26726	1,267.59000	1.26759	1,267.260			0.00	0	0.00
R202	On 02/05/2013	Bond Future	211.04	Put	0.00000		0.00000	0.00000	0.00000	0.000			0.00	0	0.00
R202	On 02/05/2013	Bond Future	211.05	Call	1,257.26000		1.25726	1,257.59000	1.25759	1,257.260			0.00	0	0.00
R202	On 02/05/2013	Bond Future	211.05	Put	0.00000		0.00000	0.00000	0.00000	0.000			0.00	0	0.00
R202	On 02/05/2013	Bond Future	211.06	Call	1,247.26000		1.24726	1,247.59000	1.24759	1,247.260			0.00	0	0.00
R202	On 02/05/2013	Bond Future	211.06	Put	0.00000		0.00000	0.00000	0.00000	0.000			0.00	0	0.00
R202	On 07/12/2033	Price Contribution			100.00000		100.00000	100.00000	100.00000				0.00	0	0.00
R203	On 07/02/2013	Bond Future			6.02282		112.21922	5.97593	112.41476		4.32		22,443,844.00	200	14,264.00
R203	On 07/02/2013	Bond Future	5.54	Call	211.96000		0.21196	253.64000	0.25364	211.960	4.24		0.00	0	10,000.00
R203	On 07/02/2013	Bond Future	5.54	Put	2,246.06000		2.24606	2,092.20000	2.09220	2,246.060	4.24		0.00	0	0.00
R203	On 07/02/2013	Bond Future	6.11	Call	1,085.08000		1.08508	1,205.14000	1.20514	1,085.080	4.35		0.00	0	12,600.00
R203	On 07/02/2013	Bond Future	6.11	Put	722.67000		0.72267	647.19000	0.64719	722.670	4.35		0.00	0	3,254.00
R203	On 07/02/2013	Bond Future	6.45	Call	2,045.86000		2.04586	2,205.67000	2.20567	2,045.860	4.44		0.00	0	0.00
R203	On 07/02/2013	Bond Future	6.45	Put	284.07000		0.28407	248.34000	0.24834	284.070	4.44		0.00	0	0.00

Contract Details			Strike	Call / Put	MTM	Yield	MarkPrice	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
R203	On 07/02/2013	Bond Future	6.55	Call	2,376.99000		2.37699	2,545.16000	2.54516	2,376.990	4.46	0.00	0	0.00
R203	On 07/02/2013	Bond Future	6.55	Put	207.83000		0.20783	180.46000	0.18046	207.830	4.46	0.00	0	0.00
R203	On 07/02/2013	Bond Future	6.65	Call	2,724.08000		2.72408	2,899.10000	2.89910	2,724.080	4.49	0.00	0	0.00
R203	On 07/02/2013	Bond Future	6.65	Put	149.44000		0.14944	128.92000	0.12892	149.440	4.49	0.00	0	30,250.00
R203	On 07/02/2013	Bond Future	6.94	Call	3,791.67000		3.79167	3,979.31000	3.97931	3,791.670	4.57	0.00	0	0.00
R203	On 07/02/2013	Bond Future	6.94	Put	51.76000		0.05176	43.86000	0.04386	51.760	4.57	0.00	0	0.00
R203	On 07/02/2013	Bond Future	7.15	Call	4,594.78000		4.59478	4,786.90000	4.78690	4,594.780	4.58	0.00	0	0.00
R203	On 07/02/2013	Bond Future	7.15	Put	20.81000		0.02081	17.39000	0.01739	20.810	4.58	0.00	0	0.00
R203	On 07/02/2013	Bond Future	6.50	Call	2,209.22000		2.20922	2,373.40000	2.37340	2,209.220	4.45	0.00	0	0.00
R203	On 07/02/2013	Bond Future	6.50	Put	243.51000		0.24351	212.15000	0.21215	243.510	4.45	0.00	0	0.00
R203	On 02/05/2013	Bond Future			6.06985		109.41184	6.01995	109.60999		4.31	0.00	0	22.00
R203	On 02/05/2013	Bond Future	5.90	Call	939.50000		0.93950	1,029.03000	1.02903	939.500	4.29	0.00	0	0.00
R203	On 02/05/2013	Bond Future	5.90	Put	1,615.78000		1.61578	1,507.16000	1.50716	1,615.780	4.29	0.00	0	0.00
R203	On 02/05/2013	Bond Future	5.91	Call	956.51000		0.95651	1,047.05000	1.04705	956.510	4.30	0.00	0	0.00
R203	On 02/05/2013	Bond Future	5.91	Put	1,592.83000		1.59283	1,485.22000	1.48522	1,592.830	4.30	0.00	0	0.00
R203	On 02/05/2013	Bond Future	5.89	Call	922.69000		0.92269	1,011.21000	1.01121	922.690	4.29	0.00	0	0.00
R203	On 02/05/2013	Bond Future	5.89	Put	1,638.95000		1.63895	1,529.32000	1.52932	1,638.950	4.29	0.00	0	0.00
R203	On 07/11/2013	Bond Future			6.18299		108.27824	6.12492	108.48265		4.55	0.00	0	0.00
R203	On 07/11/2013	Bond Future	6.00	Call	1,624.50000		1.62450	1,722.12000	1.72212	1,624.500	4.55	0.00	0	0.00
R203	On 07/11/2013	Bond Future	6.00	Put	2,270.26000		2.27026	2,163.47000	2.16347	2,270.260	4.55	0.00	0	0.00
R203	On 07/11/2013	Bond Future	6.01	Call	1,640.91000		1.64091	1,739.13000	1.73913	1,640.910	4.55	0.00	0	0.00
R203	On 07/11/2013	Bond Future	6.01	Put	2,251.26000		2.25126	2,145.07000	2.14507	2,251.260	4.55	0.00	0	0.00
R203	On 07/11/2013	Bond Future	5.99	Call	1,608.61000		1.60861	1,705.63000	1.70563	1,608.610	4.55	0.00	0	0.00
R203	On 07/11/2013	Bond Future	5.99	Put	2,289.80000		2.28980	2,182.41000	2.18241	2,289.800	4.55	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			6.24770		109.63476	6.21698	109.79126		5.85	0.00	0	11,672.00

Contract Details			Strike	Call / Put	MTM	Yield	MarkPrice	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
R204	On 07/02/2013	Bond Future	7.29	Call	5,207.35000		5.20735	5,359.01000	5.35901	5,207.350	6.21	0.00	0	0.00
R204	On 07/02/2013	Bond Future	7.29	Put	57.65000		0.05765	52.81000	0.05281	57.650	6.21	0.00	0	0.00
R204	On 07/02/2013	Bond Future	7.45	Call	5,943.35000		5.94335	6,097.23000	6.09723	5,943.350	6.21	0.00	0	0.00
R204	On 07/02/2013	Bond Future	7.45	Put	29.97000		0.02997	27.35000	0.02735	29.970	6.21	0.00	0	0.00
R204	On 07/02/2013	Bond Future	7.95	Call	8,258.26000		8.25826	8,414.50000	8.41450	8,258.260	6.21	0.00	0	0.00
R204	On 07/02/2013	Bond Future	7.95	Put	2.75000		0.00275	2.49000	0.00249	2.750	6.21	0.00	0	0.00
R204	On 07/02/2013	Bond Future	8.00	Call	8,488.17000		8.48817	8,644.47000	8.64447	8,488.170	6.21	0.00	0	0.00
R204	On 07/02/2013	Bond Future	8.00	Put	2.10000		0.00210	1.90000	0.00190	2.100	6.21	0.00	0	0.00
R204	On 07/02/2013	Bond Future	8.05	Call	8,717.59000		8.71759	8,873.94000	8.87394	8,717.590	6.21	0.00	0	0.00
R204	On 07/02/2013	Bond Future	8.05	Put	1.60000		0.00160	1.45000	0.00145	1.600	6.21	0.00	0	0.00
R204	On 02/05/2013	Bond Future			6.29860		110.95261	6.26624	111.11132		6.00	0.00	0	24.00
R204	On 02/05/2013	Bond Future	6.30	Call	1,771.84000		1.77184	1,859.16000	1.85916	1,771.840	6.02	0.00	0	0.00
R204	On 02/05/2013	Bond Future	6.30	Put	1,764.98000		1.76498	1,693.59000	1.69359	1,764.980	6.02	0.00	0	0.00
R204	On 02/05/2013	Bond Future	6.31	Call	1,796.96000		1.79696	1,884.98000	1.88498	1,796.960	6.02	0.00	0	0.00
R204	On 02/05/2013	Bond Future	6.31	Put	1,741.12000		1.74112	1,670.43000	1.67043	1,741.120	6.02	0.00	0	0.00
R204	On 02/05/2013	Bond Future	6.29	Call	1,746.92000		1.74692	1,833.55000	1.83355	1,746.920	6.01	0.00	0	0.00
R204	On 02/05/2013	Bond Future	6.29	Put	1,789.07000		1.78907	1,716.99000	1.71699	1,789.070	6.01	0.00	0	0.00
R204	On 07/11/2013	Bond Future			6.41712		109.93742	6.38053	110.10126		6.34	0.00	0	0.00
R204	On 07/11/2013	Bond Future	6.30	Call	2,481.98000		2.48198	2,565.61000	2.56561	2,481.980	6.36	0.00	0	0.00
R204	On 07/11/2013	Bond Future	6.30	Put	3,007.51000		3.00751	2,927.30000	2.92730	3,007.510	6.36	0.00	0	0.00
R204	On 07/11/2013	Bond Future	6.31	Call	2,504.32000		2.50432	2,588.39000	2.58839	2,504.320	6.36	0.00	0	0.00
R204	On 07/11/2013	Bond Future	6.31	Put	2,984.85000		2.98485	2,905.08000	2.90508	2,984.850	6.36	0.00	0	0.00
R204	On 07/11/2013	Bond Future	7.00	Call	4,266.93000		4.26693	4,378.63000	4.37863	4,266.930	6.59	0.00	0	0.00
R204	On 07/11/2013	Bond Future	7.00	Put	1,697.75000		1.69775	1,645.61000	1.64561	1,697.750	6.59	0.00	0	180.00
R204	On 07/11/2013	Bond Future	6.29	Call	2,459.74000		2.45974	2,542.94000	2.54294	2,459.740	6.35	0.00	0	0.00
R204	On 07/11/2013	Bond Future	6.29	Put	3,030.29000		3.03029	2,949.65000	2.94965	3,030.290	6.35	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

Contract Details			Strike	Call / Put	MTM	Yield	MarkPrice	Previous MTM	Previous Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
R204/R203	On 21/12/2018	Price Contribution			100.00000		100.00000	100.00000	100.00000				0.00	0	0.00
R206	On 07/02/2013	Bond Future			5.06013		102.74667	4.99796	102.80307		0.65		0.00	0	1,120.00
R206	On 07/02/2013	Bond Future	4.76	Call	30.28000		0.03028	42.74000	0.04274	30.280	0.64		0.00	0	0.00
R206	On 07/02/2013	Bond Future	4.76	Put	302.97000		0.30297	259.03000	0.25903	302.970	0.64		0.00	0	0.00
R206	On 07/02/2013	Bond Future	5.00	Call	97.07000		0.09707	124.17000	0.12417	97.070	0.65		0.00	0	0.00
R206	On 07/02/2013	Bond Future	5.00	Put	151.61000		0.15161	122.31000	0.12231	151.610	0.65		0.00	0	0.00
R206	On 07/02/2013	Bond Future	5.95	Call	802.78000		0.80278	858.86000	0.85886	802.780	0.71		0.00	0	0.00
R206	On 07/02/2013	Bond Future	5.95	Put	0.86000		0.00086	0.54000	0.00054	0.860	0.71		0.00	0	0.00
R206	On 07/02/2013	Bond Future	6.00	Call	847.28000		0.84728	903.45000	0.90345	847.280	0.71		0.00	0	0.00
R206	On 07/02/2013	Bond Future	6.00	Put	0.60000		0.00060	0.37000	0.00037	0.600	0.71		0.00	0	0.00
R206	On 07/02/2013	Bond Future	6.05	Call	891.81000		0.89181	948.06000	0.94806	891.810	0.71		0.00	0	0.00
R206	On 07/02/2013	Bond Future	6.05	Put	0.39000		0.00039	0.24000	0.00024	0.390	0.71		0.00	0	0.00
R206	On 02/05/2013	Bond Future			5.00639		103.98169	4.92239	104.03904		0.52		0.00	0	23.00
R206	On 02/05/2013	Bond Future	3.40	Call	0.04000		0.00004	0.08000	0.00008	0.040	0.48		0.00	0	0.00
R206	On 02/05/2013	Bond Future	3.40	Put	1,106.59000		1.10659	1,049.28000	1.04928	1,106.590	0.48		0.00	0	0.00
R206	On 02/05/2013	Bond Future	3.41	Call	0.04000		0.00004	0.08000	0.00008	0.040	0.48		0.00	0	0.00
R206	On 02/05/2013	Bond Future	3.41	Put	1,099.64000		1.09964	1,042.33000	1.04233	1,099.640	0.48		0.00	0	0.00
R206	On 02/05/2013	Bond Future	3.39	Call	0.04000		0.00004	0.07000	0.00007	0.040	0.48		0.00	0	0.00
R206	On 02/05/2013	Bond Future	3.39	Put	1,113.54000		1.11354	1,056.22000	1.05622	1,113.540	0.48		0.00	0	0.00
R206	On 07/11/2013	Bond Future			3.91812		103.04208	3.58595	103.10172		0.12		0.00	0	0.00
R206	On 07/11/2013	Bond Future	4.30	Call	93.53000		0.09353	139.59000	0.13959	93.530	0.13		0.00	0	0.00
R206	On 07/11/2013	Bond Future	4.30	Put	25.05000		0.02505	11.47000	0.01147	25.050	0.13		0.00	0	0.00
R206	On 07/11/2013	Bond Future	4.31	Call	94.78000		0.09478	141.08000	0.14108	94.780	0.13		0.00	0	0.00
R206	On 07/11/2013	Bond Future	4.31	Put	24.51000		0.02451	11.17000	0.01117	24.510	0.13		0.00	0	0.00
R206	On 07/11/2013	Bond Future	4.29	Call	92.28000		0.09228	138.09000	0.13809	92.280	0.13		0.00	0	0.00
R206	On 07/11/2013	Bond Future	4.29	Put	25.60000		0.02560	11.77000	0.01177	25.600	0.13		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

Contract Details			Strike	Call / Put	MTM	Yield	MarkPrice	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
R207	On 07/02/2013	Bond Future			6.52181		104.55838	6.48609	104.75992		7.16	0.00	0	6,841.00
R207	On 07/02/2013	Bond Future	7.66	Call	6,233.59000		6.23359	6,429.71000	6.42971	6,233.590	7.54	0.00	0	0.00
R207	On 07/02/2013	Bond Future	7.66	Put	55.60000		0.05560	50.18000	0.05018	55.600	7.54	0.00	0	0.00
R207	On 07/02/2013	Bond Future	7.80	Call	6,938.18000		6.93818	7,136.50000	7.13650	6,938.180	7.54	0.00	0	0.00
R207	On 07/02/2013	Bond Future	7.80	Put	31.91000		0.03191	28.69000	0.02869	31.910	7.54	0.00	0	0.00
R207	On 07/02/2013	Bond Future	8.20	Call	8,955.78000		8.95578	9,156.74000	9.15674	8,955.780	7.54	0.00	0	0.00
R207	On 07/02/2013	Bond Future	8.20	Put	5.33000		0.00533	4.75000	0.00475	5.330	7.54	0.00	0	0.00
R207	On 07/02/2013	Bond Future	8.25	Call	9,206.38000		9.20638	9,407.46000	9.40746	9,206.380	7.54	0.00	0	0.00
R207	On 07/02/2013	Bond Future	8.25	Put	4.17000		0.00417	3.71000	0.00371	4.170	7.54	0.00	0	0.00
R207	On 07/02/2013	Bond Future	8.30	Call	9,456.40000		9.45640	9,657.58000	9.65758	9,456.400	7.54	0.00	0	0.00
R207	On 07/02/2013	Bond Future	8.30	Put	3.25000		0.00325	2.89000	0.00289	3.250	7.54	0.00	0	0.00
R207	On 02/05/2013	Bond Future			6.57882		105.81519	6.54147	106.01942		7.34	0.00	0	0.00
R207	On 02/05/2013	Bond Future	6.45	Call	1,727.72000		1.72772	1,828.68000	1.82868	1,727.720	7.33	0.00	0	0.00
R207	On 02/05/2013	Bond Future	6.45	Put	2,434.19000		2.43419	2,330.92000	2.33092	2,434.190	7.33	0.00	0	0.00
R207	On 02/05/2013	Bond Future	6.46	Call	1,752.40000		1.75240	1,854.23000	1.85423	1,752.400	7.33	0.00	0	0.00
R207	On 02/05/2013	Bond Future	6.46	Put	2,403.82000		2.40382	2,301.42000	2.30142	2,403.820	7.33	0.00	0	0.00
R207	On 02/05/2013	Bond Future	6.44	Call	1,703.26000		1.70326	1,803.34000	1.80334	1,703.260	7.33	0.00	0	0.00
R207	On 02/05/2013	Bond Future	6.44	Put	2,464.82000		2.46482	2,360.67000	2.36067	2,464.820	7.33	0.00	0	0.00
R207	On 07/11/2013	Bond Future			6.70809		105.05354	6.66662	105.26413		7.75	0.00	0	0.00
R207	On 07/11/2013	Bond Future	6.70	Call	3,156.72000		3.15672	3,270.41000	3.27041	3,156.720	7.74	0.00	0	0.00
R207	On 07/11/2013	Bond Future	6.70	Put	3,197.76000		3.19776	3,100.86000	3.10086	3,197.760	7.74	0.00	0	0.00
R207	On 07/11/2013	Bond Future	6.71	Call	3,182.09000		3.18209	3,296.32000	3.29632	3,182.090	7.74	0.00	0	0.00
R207	On 07/11/2013	Bond Future	6.71	Put	3,172.41000		3.17241	3,076.05000	3.07605	3,172.410	7.74	0.00	0	0.00
R207	On 07/11/2013	Bond Future	6.69	Call	3,131.45000		3.13145	3,244.61000	3.24461	3,131.450	7.74	0.00	0	0.00
R207	On 07/11/2013	Bond Future	6.69	Put	3,223.25000		3.22325	3,125.82000	3.12582	3,223.250	7.74	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

Contract Details			Strike	Call / Put	MTM	Yield	MarkPrice	Previous MTM	Previous Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
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			6.71347		102.71876	6.68829	102.87496		8.46		0.00	0	20,445.00
R208	On 07/02/2013	Bond Future	8.00	Call	7,642.56000		7.64256	7,796.11000	7.79611	7,642.560	8.92		0.00	0	0.00
R208	On 07/02/2013	Bond Future	8.00	Put	47.77000		0.04777	45.12000	0.04512	47.770	8.92		0.00	0	0.00
R208	On 07/02/2013	Bond Future	8.05	Call	7,914.77000		7.91477	8,068.77000	8.06877	7,914.770	8.92		0.00	0	0.00
R208	On 07/02/2013	Bond Future	8.05	Put	39.53000		0.03953	37.33000	0.03733	39.530	8.92		0.00	0	0.00
R208	On 07/02/2013	Bond Future	8.83	Call	12,117.13000		12.11713	12,273.27000	12.27327	12,117.130	8.92		0.00	0	0.00
R208	On 07/02/2013	Bond Future	8.83	Put	1.20000		0.00120	1.14000	0.00114	1.200	8.92		0.00	0	0.00
R208	On 07/02/2013	Bond Future	6.00	Call	248.72000		0.24872	275.28000	0.27528	248.720	8.23		0.00	0	12,250.00
R208	On 07/02/2013	Bond Future	6.00	Put	4,793.47000		4.79347	4,663.83000	4.66383	4,793.470	8.23		0.00	0	0.00
R208	On 07/02/2013	Bond Future	7.78	Call	6,452.86000		6.45286	6,603.41000	6.60341	6,452.860	8.92		0.00	0	0.00
R208	On 07/02/2013	Bond Future	7.78	Put	104.74000		0.10474	99.09000	0.09909	104.740	8.92		0.00	0	0.00
R208	On 07/02/2013	Bond Future	7.85	Call	6,829.31000		6.82931	6,981.03000	6.98103	6,829.310	8.92		0.00	0	0.00
R208	On 07/02/2013	Bond Future	7.85	Put	82.27000		0.08227	77.79000	0.07779	82.270	8.92		0.00	0	0.00
R208	On 07/02/2013	Bond Future	7.95	Call	7,370.77000		7.37077	7,523.80000	7.52380	7,370.770	8.92		0.00	0	0.00
R208	On 07/02/2013	Bond Future	7.95	Put	57.49000		0.05749	54.32000	0.05432	57.490	8.92		0.00	0	0.00
R208	On 02/05/2013	Bond Future			6.76866		100.56062	6.74246	100.71898		8.87		0.00	0	47.00
R208	On 02/05/2013	Bond Future	6.66	Call	2,050.04000		2.05004	2,132.22000	2.13222	2,050.040	8.85		0.00	0	0.00
R208	On 02/05/2013	Bond Future	6.66	Put	2,708.85000		2.70885	2,632.67000	2.63267	2,708.850	8.85		0.00	0	0.00
R208	On 02/05/2013	Bond Future	6.64	Call	1,995.36000		1.99536	2,076.23000	2.07623	1,995.360	8.84		0.00	0	0.00
R208	On 02/05/2013	Bond Future	6.64	Put	2,776.01000		2.77601	2,698.52000	2.69852	2,776.010	8.84		0.00	0	0.00
R208	On 02/05/2013	Bond Future	6.65	Call	2,022.59000		2.02259	2,104.12000	2.10412	2,022.590	8.85		0.00	0	0.00
R208	On 02/05/2013	Bond Future	6.65	Put	2,742.29000		2.74229	2,665.46000	2.66546	2,742.290	8.85		0.00	0	0.00
R208	On 07/11/2013	Bond Future			6.89731		99.94601	6.86857	100.10946		9.66		0.00	0	0.00
R208	On 07/11/2013	Bond Future	6.81	Call	3,546.27000		3.54627	3,633.65000	3.63365	3,546.270	9.69		0.00	0	0.00
R208	On 07/11/2013	Bond Future	6.81	Put	4,043.86000		4.04386	3,967.79000	3.96779	4,043.860	9.69		0.00	0	0.00
R208	On 07/11/2013	Bond Future	7.50	Call	5,747.86000		5.74786	5,860.44000	5.86044	5,747.860	10.01		0.00	0	0.00

Contract Details			Strike	Call / Put	MTM	Yield	MarkPrice	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
R208	On 07/11/2013	Bond Future	7.50	Put	2,395.12000		2.39512	2,344.25000	2.34425	2,395.120	10.01	0.00	0	230.00
R208	On 07/11/2013	Bond Future	6.79	Call	3,490.76000		3.49076	3,577.34000	3.57734	3,490.760	9.68	0.00	0	0.00
R208	On 07/11/2013	Bond Future	6.79	Put	4,102.76000		4.10276	4,025.89000	4.02589	4,102.760	9.68	0.00	0	0.00
R208	On 07/11/2013	Bond Future	6.80	Call	3,518.46000		3.51846	3,605.44000	3.60544	3,518.460	9.68	0.00	0	0.00
R208	On 07/11/2013	Bond Future	6.80	Put	4,073.23000		4.07323	3,996.76000	3.99676	4,073.230	9.68	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			8.44683		80.13542	8.41696	80.38457		15.84	0.00	0	11,552.00
R209	On 07/02/2013	Bond Future	8.63	Call	3,141.00000		3.14100	3,310.85000	3.31085	3,141.000	15.91	0.00	0	0.00
R209	On 07/02/2013	Bond Future	8.63	Put	1,639.97000		1.63997	1,560.67000	1.56067	1,639.970	15.91	0.00	0	11,000.00
R209	On 07/02/2013	Bond Future	8.83	Call	4,170.64000		4.17064	4,363.48000	4.36348	4,170.640	16.01	0.00	0	0.00
R209	On 07/02/2013	Bond Future	8.83	Put	1,081.89000		1.08189	1,025.58000	1.02558	1,081.890	16.01	0.00	0	14,000.00
R209	On 07/02/2013	Bond Future	8.95	Call	4,844.07000		4.84407	5,048.47000	5.04847	4,844.070	16.07	0.00	0	0.00
R209	On 07/02/2013	Bond Future	8.95	Put	827.53000		0.82753	782.78000	0.78278	827.530	16.07	0.00	0	0.00
R209	On 07/02/2013	Bond Future	9.06	Call	5,490.69000		5.49069	5,704.14000	5.70414	5,490.690	16.12	0.00	0	0.00
R209	On 07/02/2013	Bond Future	9.06	Put	639.58000		0.63958	603.88000	0.60388	639.580	16.12	0.00	0	0.00
R209	On 07/02/2013	Bond Future	9.10	Call	5,731.61000		5.73161	5,948.00000	5.94800	5,731.610	16.14	0.00	0	0.00
R209	On 07/02/2013	Bond Future	9.10	Put	580.73000		0.58073	547.97000	0.54797	580.730	16.14	0.00	0	0.00
R209	On 07/02/2013	Bond Future	9.00	Call	5,134.87000		5.13487	5,343.56000	5.34356	5,134.870	16.09	0.00	0	0.00
R209	On 07/02/2013	Bond Future	9.00	Put	737.11000		0.73711	696.65000	0.69665	737.110	16.09	0.00	0	0.00
R209	On 07/02/2013	Bond Future	9.05	Call	5,430.88000		5.43088	5,643.57000	5.64357	5,430.880	16.11	0.00	0	0.00
R209	On 07/02/2013	Bond Future	9.05	Put	655.02000		0.65502	618.56000	0.61856	655.020	16.11	0.00	0	0.00
R209	On 02/05/2013	Bond Future			8.51562		77.95718	8.48496	78.20950		19.89	0.00	0	33.00
R209	On 02/05/2013	Bond Future	8.01	Call	2,360.15000		2.36015	2,465.11000	2.46511	2,360.150	19.67	0.00	0	0.00

Contract Details			Strike	Call / Put	MTM Yield	MarkPrice	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
R209	On 02/05/2013	Bond Future	8.01	Put	6,690.17000	6.69017	6,542.81000	6.54281	6,690.170	19.67	0.00	0	0.00
R209	On 02/05/2013	Bond Future	7.99	Call	2,302.61000	2.30261	2,405.90000	2.40590	2,302.610	19.67	0.00	0	0.00
R209	On 02/05/2013	Bond Future	7.99	Put	6,811.54000	6.81154	6,662.51000	6.66251	6,811.540	19.67	0.00	0	0.00
R209	On 02/05/2013	Bond Future	8.00	Call	2,331.27000	2.33127	2,435.40000	2.43540	2,331.270	19.67	0.00	0	0.00
R209	On 02/05/2013	Bond Future	8.00	Put	6,750.67000	6.75067	6,602.48000	6.60248	6,750.670	19.67	0.00	0	0.00
R209	On 07/11/2013	Bond Future			8.67271	76.96885	8.64017	77.22869		22.16	0.00	0	0.00
R209	On 07/11/2013	Bond Future	8.81	Call	7,172.89000	7.17289	7,330.92000	7.33092	7,172.890	22.21	0.00	0	0.00
R209	On 07/11/2013	Bond Future	8.81	Put	6,091.55000	6.09155	5,989.74000	5.98974	6,091.550	22.21	0.00	0	0.00
R209	On 07/11/2013	Bond Future	9.50	Call	10,098.49000	10.09849	10,286.23000	10.28623	10,098.490	22.78	0.00	0	0.00
R209	On 07/11/2013	Bond Future	9.50	Put	3,929.79000	3.92979	3,857.69000	3.85769	3,929.790	22.78	0.00	0	180.00
R209	On 07/11/2013	Bond Future	8.79	Call	7,093.14000	7.09314	7,250.21000	7.25021	7,093.140	22.19	0.00	0	0.00
R209	On 07/11/2013	Bond Future	8.79	Put	6,167.84000	6.16784	6,065.07000	6.06507	6,167.840	22.19	0.00	0	0.00
R209	On 07/11/2013	Bond Future	8.80	Call	7,132.97000	7.13297	7,290.52000	7.29052	7,132.970	22.20	0.00	0	0.00
R209	On 07/11/2013	Bond Future	8.80	Put	6,129.59000	6.12959	6,027.30000	6.02730	6,129.590	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
R210	On 07/02/2013	Bond Future			160.09190	160.09190	160.09472	160.09472			0.00	0	1,264.00
R210	On 07/02/2013	Bond Future	156.99	Call	3,101.90000	3.10190	3,104.72000	3.10472	3,101.900		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	3,091.90000	3.09190	3,094.72000	3.09472	3,091.900		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	3,081.90000	3.08190	3,084.72000	3.08472	3,081.900		0.00	0	0.00

Contract Details			Strike	Call / Put	MTM	Yield	MarkPrice	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
R210	On 07/02/2013	Bond Future	157.01	Put	0.00000		0.00000	0.00000	0.00000	0.000		0.00	0	0.00
R210	On 02/05/2013	Bond Future			160.25321		160.25321	160.25660	160.25660			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	886.79000		0.88679	883.40000	0.88340	886.790		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	896.79000		0.89679	893.40000	0.89340	896.790		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	906.79000		0.90679	903.40000	0.90340	906.790		0.00	0	0.00
R210	On 31/03/2028	Price Contribution			100.00000		100.00000	100.00000	100.00000			0.00	0	0.00
R211	On 07/02/2013	Bond Future			125.56369		125.56369	124.31556	124.31556			0.00	0	703.00
R211	On 07/02/2013	Bond Future	122.99	Call	2,573.69000		2.57369	1,325.56000	1.32556	2,573.690		0.00	0	0.00
R211	On 07/02/2013	Bond Future	122.99	Put	0.00000		0.00000	0.00000	0.00000	0.000		0.00	0	0.00
R211	On 07/02/2013	Bond Future	123.00	Call	2,563.69000		2.56369	1,315.56000	1.31556	2,563.690		0.00	0	0.00
R211	On 07/02/2013	Bond Future	123.00	Put	0.00000		0.00000	0.00000	0.00000	0.000		0.00	0	0.00
R211	On 07/02/2013	Bond Future	123.01	Call	2,553.69000		2.55369	1,305.56000	1.30556	2,553.690		0.00	0	0.00
R211	On 07/02/2013	Bond Future	123.01	Put	0.00000		0.00000	0.00000	0.00000	0.000		0.00	0	0.00
R211	On 02/05/2013	Bond Future			127.14295		127.14295	125.87960	125.87960			0.00	0	7.00
R211	On 02/05/2013	Bond Future	125.69	Call	1,452.95000		1.45295	189.60000	0.18960	1,452.950		0.00	0	0.00
R211	On 02/05/2013	Bond Future	125.69	Put	0.00000		0.00000	0.00000	0.00000	0.000		0.00	0	0.00
R211	On 02/05/2013	Bond Future	125.70	Call	1,442.95000		1.44295	179.60000	0.17960	1,442.950		0.00	0	0.00
R211	On 02/05/2013	Bond Future	125.70	Put	0.00000		0.00000	0.00000	0.00000	0.000		0.00	0	0.00
R211	On 02/05/2013	Bond Future	125.71	Call	1,432.95000		1.43295	169.60000	0.16960	1,432.950		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			129.72161		129.72161	129.72589	129.72589			0.00	0	3,165.00
R212	On 07/02/2013	Bond Future	128.99	Call	731.61000		0.73161	735.89000	0.73589	731.610		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

Contract Details			Strike	Call / Put	MTM	Yield	MarkPrice	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
R212	On 07/02/2013	Bond Future	129.00	Call	721.61000		0.72161	725.89000	0.72589	721.610		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	711.61000		0.71161	715.89000	0.71589	711.610		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			131.35318		131.35318	131.35799	131.35799			0.00	0	11.00
R212	On 02/05/2013	Bond Future	131.09	Call	263.18000		0.26318	267.99000	0.26799	263.180		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	253.18000		0.25318	257.99000	0.25799	253.180		0.00	0	0.00
R212	On 02/05/2013	Bond Future	131.10	Put	0.00000		0.00000	0.00000	0.00000	0.000		0.00	0	0.00
R212	On 02/05/2013	Bond Future	131.11	Call	243.18000		0.24318	247.99000	0.24799	243.180		0.00	0	0.00
R212	On 02/05/2013	Bond Future	131.11	Put	0.00000		0.00000	0.00000	0.00000	0.000		0.00	0	0.00
R212	On 31/01/2022	Price Contribution			100.00000		100.00000	100.00000	100.00000			0.00	0	0.00
R213	On 07/02/2013	Bond Future			8.22515		91.76815	8.19016	92.06750		15.74	0.00	0	7,609.00
R213	On 07/02/2013	Bond Future	8.90	Call	6,232.17000		6.23217	6,487.70000	6.48770	6,232.170	16.04	0.00	0	0.00
R213	On 07/02/2013	Bond Future	8.90	Put	736.10000		0.73610	692.28000	0.69228	736.100	16.04	0.00	0	0.00
R213	On 07/02/2013	Bond Future	8.95	Call	6,543.34000		6.54334	6,802.90000	6.80290	6,543.340	16.07	0.00	0	0.00
R213	On 07/02/2013	Bond Future	8.95	Put	660.21000		0.66021	620.42000	0.62042	660.210	16.07	0.00	0	0.00
R213	On 07/02/2013	Bond Future	9.00	Call	6,858.54000		6.85854	7,121.84000	7.12184	6,858.540	16.09	0.00	0	0.00
R213	On 07/02/2013	Bond Future	9.00	Put	591.02000		0.59102	554.97000	0.55497	591.020	16.09	0.00	0	0.00
R213	On 07/02/2013	Bond Future	9.05	Call	7,177.15000		7.17715	7,443.93000	7.44393	7,177.150	16.11	0.00	0	0.00
R213	On 07/02/2013	Bond Future	9.05	Put	527.88000		0.52788	495.31000	0.49531	527.880	16.11	0.00	0	0.00
R213	On 02/05/2013	Bond Future			8.29472		89.33707	8.25876	89.64032		17.26	0.00	0	5.00
R213	On 02/05/2013	Bond Future	7.86	Call	2,519.30000		2.51930	2,648.23000	2.64823	2,519.300	17.11	0.00	0	0.00
R213	On 02/05/2013	Bond Future	7.86	Put	6,289.24000		6.28924	6,114.92000	6.11492	6,289.240	17.11	0.00	0	0.00
R213	On 02/05/2013	Bond Future	7.84	Call	2,457.71000		2.45771	2,584.61000	2.58461	2,457.710	17.11	0.00	0	0.00
R213	On 02/05/2013	Bond Future	7.84	Put	6,406.67000		6.40667	6,230.32000	6.23032	6,406.670	17.11	0.00	0	0.00
R213	On 02/05/2013	Bond Future	7.85	Call	2,488.38000		2.48838	2,616.30000	2.61630	2,488.380	17.11	0.00	0	0.00
R213	On 02/05/2013	Bond Future	7.85	Put	6,347.77000		6.34777	6,172.44000	6.17244	6,347.770	17.11	0.00	0	0.00

Contract Details			Strike	Call / Put	MTM	Yield	MarkPrice	Previous MTM	Previous Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
R213	On 07/11/2013	Bond Future			8.45777		88.27081	8.41949	88.58303		18.64		0.00	0	0.00
R213	On 07/11/2013	Bond Future	8.61	Call	7,031.32000		7.03132	7,218.51000	7.21851	7,031.320	18.72		0.00	0	0.00
R213	On 07/11/2013	Bond Future	8.61	Put	5,805.57000		5.80557	5,680.54000	5.68054	5,805.570	18.72		0.00	0	0.00
R213	On 07/11/2013	Bond Future	8.59	Call	6,948.05000		6.94805	7,134.02000	7.13402	6,948.050	18.70		0.00	0	0.00
R213	On 07/11/2013	Bond Future	8.59	Put	5,881.90000		5.88190	5,755.65000	5.75565	5,881.900	18.70		0.00	0	0.00
R213	On 07/11/2013	Bond Future	8.60	Call	6,989.64000		6.98964	7,176.22000	7.17622	6,989.640	18.71		0.00	0	0.00
R213	On 07/11/2013	Bond Future	8.60	Put	5,843.63000		5.84363	5,717.99000	5.71799	5,843.630	18.71		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			8.47635		81.91399	8.44647	82.17698				0.00	0	1,714.00
R214	On 07/02/2013	Bond Future	8.59	Call	987.14000		0.98714	1,250.13000	1.25013	987.140			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	1,073.02000		1.07302	1,336.01000	1.33601	1,073.020			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	1,158.73000		1.15873	1,421.72000	1.42172	1,158.730			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	On 28/02/2041	Price Contribution			100.00000		100.00000	100.00000	100.00000				0.00	0	0.00
R214/R209	On 28/02/2041	Price Contribution			100.00000		100.00000	100.00000	100.00000				0.00	0	0.00
YUAN/R	On 14/12/2012	Foreign Exchange Future			1.43530		1.43530	1.43850	1.43850		13.89		0.00	0	0.00
YUAN/R	On 14/12/2012	Foreign Exchange Future	1.18	Call	2,573.01360		0.25730	2,605.01480	0.26050	2,573.014	21.39		0.00	0	0.00
YUAN/R	On 14/12/2012	Foreign Exchange Future	1.18	Put	0.01360		0.00000	0.01480	0.00000	0.014	21.39		0.00	0	0.00
YUAN/R	On 14/12/2012	Foreign Exchange Future	1.23	Call	2,073.08120		0.20731	2,105.08840	0.21051	2,073.081	19.28		0.00	0	0.00
YUAN/R	On 14/12/2012	Foreign Exchange Future	1.23	Put	0.08120		0.00001	0.08840	0.00001	0.081	19.28		0.00	0	0.00
YUAN/R	On 14/12/2012	Foreign Exchange Future	1.28	Call	1,573.50620		0.15735	1,605.54470	0.16055	1,573.506	17.17		0.00	0	0.00
YUAN/R	On 14/12/2012	Foreign Exchange Future	1.28	Put	0.50620		0.00005	0.54470	0.00005	0.506	17.17		0.00	0	0.00
YUAN/R	On 14/12/2012	Foreign Exchange Future	1.34	Call	958.81790		0.09588	990.84530	0.09908	958.818	14.85		0.00	0	0.00

Contract Details			Strike	Call / Put	MTM Yield	MarkPrice	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
YUAN/R	On 14/12/2012	Foreign Exchange Future	1.34	Put	5.81790	0.00058	5.84530	0.00058	5.818	14.85	0.00	0	0.00
YUAN/R	On 14/12/2012	Foreign Exchange Future	1.35	Call	861.61460	0.08616	893.54580	0.08935	861.615	14.50	0.00	0	0.00
YUAN/R	On 14/12/2012	Foreign Exchange Future	1.35	Put	8.61460	0.00086	8.54580	0.00085	8.615	14.50	0.00	0	0.00
YUAN/R	On 18/03/2013	Foreign Exchange Future			1.44220	1.44220	1.44570	1.44570		14.55	0.00	0	0.00
YUAN/R	On 18/03/2013	Foreign Exchange Future	1.30	Call	1,467.76320	0.14678	1,496.38300	0.14964	1,467.763	13.86	0.00	0	0.00
YUAN/R	On 18/03/2013	Foreign Exchange Future	1.30	Put	45.76320	0.00458	39.38300	0.00394	45.763	13.86	0.00	0	0.00
YUAN/R	On 18/03/2013	Foreign Exchange Future	1.31	Call	1,378.28000	0.13783	1,406.31800	0.14063	1,378.280	13.84	0.00	0	0.00
YUAN/R	On 18/03/2013	Foreign Exchange Future	1.31	Put	56.28000	0.00563	49.31800	0.00493	56.280	13.84	0.00	0	0.00
YUAN/R	On 18/03/2013	Foreign Exchange Future	1.29	Call	1,561.04030	0.15610	1,590.69040	0.15907	1,561.040	14.06	0.00	0	0.00
YUAN/R	On 18/03/2013	Foreign Exchange Future	1.29	Put	39.04030	0.00390	33.69040	0.00337	39.040	14.06	0.00	0	0.00
Total for Derivatives :											351,045,761.13	65,938	1 547 108.00

i-Bonds

AA02	On 28/03/2016	Spot Bond			100.19948	13.01194	100.19948	12.98002			0.00	0	0.00
AA03	On 11/05/2015	Spot Bond			111.91291	19.36876	111.91291	19.32127			0.00	0	0.00
AA04	On 22/03/2017	Spot Bond			100.28788	10.02423	100.28788	9.99961			0.00	0	0.00
AA05	On 22/03/2019	Spot Bond			107.66087	10.47041	107.66087	10.44552			0.00	0	49,000,000.00
AB010	On 21/11/2022	Spot Bond			100.00000	0.07225	100.00000	0.07170			0.00	0	0.00
AB011	On 21/11/2023	Spot Bond			100.00000	0.03612	100.00000	0.03585			40,000,000,000.00	400,000	400,000.00
AB012	On 21/11/2022	Spot Bond			8.00000	44.68467	8.00000	44.66567			0.00	0	0.00
AB013	On 21/11/2023	Spot Bond			8.00000	106.50478	8.00000	106.45950			0.00	0	0.00
AB06	On 27/03/2015	Spot Bond			103.39172	22.21910	103.39172	22.16801			0.00	0	13,900,000.00

Contract Details	Strike	Call / Put	MTM Yield	MarkPrice	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
AB07	On 07/03/2014	Spot Bond	104.36845	41.52567	104.36845	41.42944			0.00	0	7,900,000.00
AB08	On 03/05/2017	Spot Bond	101.36321	9.62713	101.36321	9.60352			0.00	0	0.00
AB09	On 03/05/2017	Spot Bond	113.91613	11.25051	113.91613	11.22252			0.00	0	5,000,000.00
ABCL1	On 22/09/2013	Spot Bond	100.27783	63.68765	100.27783	63.53127			0.00	0	0.00
ABCP11	On 31/03/2013	Spot Bond	211.62296	59.99343	211.62296	59.79176			0.00	0	0.00
ABCP12	On 20/09/2014	Spot Bond	129.44081	25.66312	129.44081	25.59040			0.00	0	200,000.00
ABCP13	On 07/12/2023	Spot Bond	262.36064	2.00252	262.36064	4.60827			0.00	0	100,000.00
ABFN04	On 25/02/2015	Spot Bond	100.84946	19.18479	100.84946	19.13796			0.00	0	0.00
ABFN05	On 17/03/2014	Spot Bond	100.44837	43.72975	100.44837	43.62221			0.00	0	0.00
ABFN06	On 17/03/2016	Spot Bond	100.42180	13.56927	100.42180	13.53591		1,004,218,000,000.00	10,000,000	5,000,000.00	
ABFN07	On 17/03/2018	Spot Bond	100.43468	8.74608	100.43468	8.72458		2,008,693,600,000.00	20,000,000	10,000,000.00	
ABFN08	On 17/03/2020	Spot Bond	100.45423	8.25926	100.45423	8.23895			0.00	0	0.00
ABFN09	On 17/03/2026	Spot Bond	100.46712	8.32895	100.46712	8.30846			0.00	0	0.00
ABL10A	On 15/03/2015	Spot Bond	111.10270	24.13391	111.10270	24.07507			0.00	0	3,700,000.00
ABL10B	On 15/03/2015	Spot Bond	103.51808	23.50850	103.51808	23.44912			0.00	0	0.00
ABL11A	On 29/09/2014	Spot Bond	105.34380	29.57462	105.34380	29.50556			0.00	0	186,000.00
ABL11B	On 29/09/2014	Spot Bond	101.94970	30.49592	101.94970	30.41993			0.00	0	0.00
ABL12B	On 08/03/2015	Spot Bond	101.07971	23.87545	101.07971	23.81641			0.00	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	12.13427	99.99989	12.10488			0.00	0	1,000,000.00
ABL14	On 09/10/2015	Spot Bond	100.00000	12.78575	100.00000	12.68978			0.00	0	0.00
ABL15	On 09/10/2017	Spot Bond	100.00000	3.19644	100.00000	3.17245			0.00	0	0.00
ABL7	On 18/02/2013	Spot Bond	103.66357	85.71869	103.66357	85.52214			0.00	0	0.00
ABL8A	On 19/09/2013	Spot Bond	107.24687	58.13497	107.24687	57.99724			0.00	0	1,482,000.00
ABL8B	On 19/09/2013	Spot Bond	102.43496	64.62442	102.43496	64.46270			0.00	0	0.00
ABL9	On 19/02/2013	Spot Bond	100.00000	83.09542	100.00000	82.91077			0.00	0	0.00
ABLC04	On 15/02/2013	Spot Bond	100.00000	82.02247	100.00000	81.83857			0.00	0	0.00
ABLC07	On 15/02/2013	Spot Bond	100.85053	84.13918	100.85053	83.94922			0.00	0	0.00
ABLI01	On 31/03/2013	Spot Bond	211.08307	60.05751	211.08307	59.85592			0.00	0	0.00
ABLI02	On 08/05/2014	Spot Bond	133.30786	33.34119	133.30786	33.24457			0.00	0	100,000.00
ABLI03	On 15/03/2015	Spot Bond	119.08892	18.61740	119.08892	18.56791			0.00	0	0.00
ABLI04	On 11/10/2016	Spot Bond	109.87287	7.97900	109.87287	7.95909			0.00	0	0.00
ABLS2A	On 13/07/2016	Spot Bond	118.65286	21.44018	118.65286	21.38597			0.00	0	0.00
ABLS2B	On 13/07/2016	Spot Bond	99.88052	16.18989	99.88052	16.15071			0.00	0	0.00
ABLS3	On 31/03/2018	Spot Bond	100.32050	11.97256	100.32050	11.94348			0.00	0	0.00
ABLS4	On 29/03/2019	Spot Bond	100.26386	11.43001	100.26386	11.40195			0.00	0	0.00

Contract Details			Strike	Call / Put	MTM	Yield	MarkPrice	Previous MTM	Previous Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
ABLS5	On	29/06/2019		Spot Bond	100.35503		11.31014	100.35503	11.27433				0.00	0	0.00
ABLS11	On	29/06/2019		Spot Bond	104.30633		6.56638	104.30633	6.55082				0.00	0	0.00
ABN03U	On	12/03/2015		Spot Bond	100.00000		25.71823	100.00000	25.58139				0.00	0	0.00
ABN05	On	18/04/2021		Spot Bond	158.84518		3.07546	158.84518	3.06534				0.00	0	0.00
ABN07	On	13/06/2015		Spot Bond	152.12037		13.04951	152.12037	13.00819				0.00	0	0.00
ABN09	On	27/06/2023		Spot Bond	164.13952		4.51124	164.13952	4.49614				0.00	0	0.00
ABN13	On	04/03/2013		Spot Bond	141.35498		103.83919	141.35498	103.53935				0.00	0	0.00
ABN14	On	10/10/2033		Spot Bond	161.61787		2.95600	161.61787	2.94615				0.00	0	0.00
ABN17	On	31/03/2013		Spot Bond	211.55410		60.00159	211.55410	59.79993				0.00	0	0.00
ABN23	On	31/03/2013		Spot Bond	211.63281		59.99226	211.63281	59.79059				0.00	0	0.00
ABN32	On	31/03/2013		Spot Bond	100.00000		76.97469	100.00000	76.81760				0.00	0	0.00
ABN33	On	29/01/2018		Spot Bond	69.59203		6.50856	69.59203	6.49917				0.00	0	0.00
ABN34	On	29/01/2018		Spot Bond	69.59203		6.50856	69.59203	6.49917				0.00	0	0.00
ABN35	On	04/03/2013		Spot Bond	100.66669		98.63608	100.66669	98.36775				0.00	0	0.00
ABN37	On	07/07/2016		Spot Bond	84.61000		10.94694	84.61000	10.92857				0.00	0	0.00
ABN38	On	17/08/2015		Spot Bond	93.01000		16.71346	93.01000	16.68338				0.00	0	0.00
ABN39	On	21/09/2016		Spot Bond	100.38164		11.89720	100.38164	11.86796				0.00	0	0.00
ABN40	On	29/09/2015		Spot Bond	95.94000		14.82008	95.94000	14.79280				0.00	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	27.85802	100.00000	27.80516				0.00	0	0.00
ABN42	On 16/11/2015	Spot Bond	94.42000	13.88286	94.42000	13.85760				0.00	0	0.00
ABN44	On 14/12/2015	Spot Bond	95.33000	13.00057	95.33000	12.97641				0.00	0	0.00
ABN45	On 23/02/2016	Spot Bond	89.17000	27.60720	89.17000	27.55823				0.00	0	0.00
ABN46	On 23/03/2016	Spot Bond	92.44000	25.60305	92.44000	25.55627				0.00	0	0.00
ABN47	On 05/04/2017	Spot Bond	100.10161	10.01957	100.10161	9.98826				0.00	0	0.00
ABN48	On 13/04/2017	Spot Bond	99.93416	9.85177	99.93416	9.82104				0.00	0	0.00
ABN49	On 12/04/2016	Spot Bond	90.18000	25.04311	90.18000	24.99818				0.00	0	0.00
ABN50	On 21/12/2014	Spot Bond	122.92857	20.90359	122.92857	20.86441				0.00	0	0.00
ABN51	On 09/09/2015	Spot Bond	111.67000	18.17105	111.67000	18.14898				0.00	0	0.00
ABN52	On 18/05/2016	Spot Bond	97.51000	21.25808	97.51000	21.21770				0.00	0	0.00
ABN53	On 01/06/2016	Spot Bond	95.63000	20.85717	95.63000	20.81811				0.00	0	0.00
ABN54	On 14/06/2016	Spot Bond	97.02000	20.13963	97.02000	20.10152				0.00	0	0.00
ABN55	On 27/06/2017	Spot Bond	100.23447	8.30300	100.23447	8.27673				0.00	0	0.00
ABN56	On 15/09/2015	Spot Bond	119.76186	20.04010	119.76186	19.98821				0.00	0	0.00
ABN57	On 05/07/2013	Spot Bond	94.20000	70.68176	94.20000	70.55334				0.00	0	0.00
ABN58	On 16/07/2017	Spot Bond	99.90991	10.23991	99.90991	10.19490				0.00	0	0.00

Contract Details	Strike	Call / Put	MTM Yield	MarkPrice	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
ABN59	On 20/07/2016	Spot Bond	94.15000	18.26521	94.15000	18.23139			0.00	0	0.00
ABN60	On 23/08/2016	Spot Bond	94.84000	17.02747	94.84000	16.99578			0.00	0	0.00
ABN61	On 31/01/2025	Spot Bond	99.13676	2.98729	99.13676	2.97343			0.00	0	0.00
ABN62	On 31/03/2028	Spot Bond	143.60519	2.15131	143.60519	2.14493			0.00	0	0.00
ABN63	On 07/12/2033	Spot Bond	186.40405	1.72296	186.40405	3.30506			0.00	0	0.00
ABN64	On 12/10/2015	Spot Bond	100.00000	13.57275	100.00000	13.54678			0.00	0	0.00
ABN65	On 05/07/2013	Spot Bond	100.00000	65.85022	100.00000	65.72529			0.00	0	0.00
ABS10	On 17/03/2018	Spot Bond	111.64771	11.35583	111.64771	11.32803			0.00	0	5,531,000.00
ABS5	On 01/05/2015	Spot Bond	108.15845	19.47843	108.15845	19.43197			0.00	0	5,134,000.00
ABS6	On 01/06/2020	Spot Bond	102.54996	12.17054	102.54996	12.14304			0.00	0	4,854,000.00
ABS7	On 11/09/2026	Spot Bond	94.96915	10.93371	94.96915	10.91026			0.00	0	500,000.00
ABS9	On 17/03/2016	Spot Bond	108.39757	15.46800	108.39757	15.43103			0.00	0	0.00
ABS11	On 11/06/2014	Spot Bond	122.68013	32.32765	122.68013	32.24067			0.00	0	0.00
ABS11	On 11/06/2014	Spot Bond	4.00000	120.69820	4.00000	120.67544			0.00	0	0.00
ABS12	On 07/12/2023	Spot Bond	266.98405	1.96677	266.98405	4.57102			0.00	0	0.00
ABS13	On 31/01/2017	Spot Bond	120.37770	5.20040	120.37770	5.18667			0.00	0	0.00
ABS14	On 31/01/2022	Spot Bond	121.95151	3.39122	121.95151	3.38217			0.00	0	0.00
ACL001	On 31/07/2013	Spot Bond	99.40204	58.11809	99.40204	57.97805			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM Yield	MarkPrice	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
ACL017	On 20/03/2013	Spot Bond	100.37243	95.53473	100.37243	95.28765			0.00	0	0.00
ACL019	On 20/06/2013	Spot Bond	100.40649	64.39755	100.40649	64.23926			0.00	0	0.00
ACL01U	On 30/06/2015	Spot Bond	100.00000	21.04056	100.00000	20.98959			0.00	0	0.00
ACL020	On 31/08/2013	Spot Bond	100.91878	68.20618	100.91878	68.03776			0.00	0	0.00
ACL024	On 20/04/2013	Spot Bond	99.79614	88.76500	99.79614	88.55553			0.00	0	0.00
ACL025	On 31/08/2013	Spot Bond	100.91878	68.20618	100.91878	68.03776			0.00	0	0.00
ACL026	On 08/05/2013	Spot Bond	101.24381	84.74403	101.24381	84.55031			0.00	0	0.00
ACL027	On 20/05/2013	Spot Bond	107.32702	70.43670	107.32702	70.29995			0.00	0	0.00
ACL028	On 15/09/2015	Spot Bond	108.29483	22.61192	108.29483	22.55792			0.00	0	0.00
ACL029	On 20/08/2015	Spot Bond	101.29798	16.84610	101.29798	16.80482			0.00	0	0.00
ACL033	On 20/08/2015	Spot Bond	101.33324	17.06736	101.33324	17.02551			0.00	0	0.00
ACL036	On 20/08/2015	Spot Bond	101.83296	20.19664	101.83296	20.14690			0.00	0	0.00
ACL039	On 20/09/2013	Spot Bond	100.38145	64.15111	100.38145	63.99347			0.00	0	0.00
ACL041	On 20/09/2013	Spot Bond	100.37804	64.11750	100.37804	63.95994			0.00	0	0.00
ACL042	On 20/08/2015	Spot Bond	101.26271	16.62473	101.26271	16.58400			0.00	0	0.00
ACL047	On 22/10/2018	Spot Bond	53.29666	8.03717	53.29666	8.02776			0.00	0	0.00
ACL053	On 29/01/2013	Spot Bond	100.00000	86.72481	100.00000	86.52266			0.00	0	0.00
ACL054	On 29/01/2013	Spot Bond	100.00000	86.72481	100.00000	86.52266			0.00	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	37.62186	100.96976	37.51710			0.00	0	0.00
ACL070	On 31/12/2013	Spot Bond	100.25039	43.51493	100.25039	43.40928			0.00	0	0.00
ACL071	On 20/06/2015	Spot Bond	100.00000	16.93824	100.00000	16.90611			0.00	0	0.00
ACL073	On 20/09/2015	Spot Bond	100.00000	14.22304	100.00000	14.19605			0.00	0	0.00
ACL074	On 20/09/2015	Spot Bond	100.00000	14.22304	100.00000	14.19605			0.00	0	0.00
ACL075	On 20/09/2013	Spot Bond	100.42346	64.56559	100.42346	64.40686			0.00	0	0.00
ACL076	On 20/09/2015	Spot Bond	100.44432	18.28939	100.44432	18.24442			0.00	0	0.00
ACL077	On 20/09/2015	Spot Bond	100.49129	19.17078	100.49129	19.12362			0.00	0	0.00
ACL078	On 20/09/2015	Spot Bond	100.42335	17.89632	100.42335	17.85232			0.00	0	0.00
ACL080	On 20/09/2015	Spot Bond	100.43752	18.16192	100.43752	18.11726			0.00	0	0.00
ACL081	On 20/09/2015	Spot Bond	100.44375	18.27877	100.44375	18.23382			0.00	0	0.00
ACL082	On 30/07/2017	Spot Bond	101.50954	11.93765	101.50954	11.91104			0.00	0	0.00
ACL083	On 30/07/2017	Spot Bond	101.50954	11.93765	101.50954	11.91104			0.00	0	0.00
ACL084	On 30/07/2017	Spot Bond	101.51908	11.99965	101.51908	11.97291			0.00	0	0.00
ACL085	On 20/12/2015	Spot Bond	100.41204	14.30643	100.41204	14.27127			0.00	0	0.00
ACL086	On 30/07/2017	Spot Bond	101.51908	11.99965	101.51908	11.97291			0.00	0	0.00
ACL087	On 30/07/2017	Spot Bond	101.49999	11.87563	101.49999	11.84917			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
ACL088	On 20/12/2015	Spot Bond	78.26156	33.98344	78.26156	33.92981				0.00	0	0.00
ACL089	On 20/12/2014	Spot Bond	100.40403	22.82917	100.40403	22.77306				0.00	0	0.00
ACL090	On 20/12/2012	Spot Bond	100.37805	95.57354	100.37805	95.32698			803,024,400,000.00	8,000,000	4,000,000.00	
ACL091	On 20/12/2013	Spot Bond	100.39793	43.99645	100.39793	43.88832				0.00	0	0.00
ACL092	On 26/12/2015	Spot Bond	100.28977	14.01277	100.28977	13.97836				0.00	0	0.00
ACL093	On 20/12/2013	Spot Bond	100.39793	43.99645	100.39793	43.88832				0.00	0	0.00
ACL094	On 20/12/2012	Spot Bond	100.37805	95.57354	100.37805	95.32698				0.00	0	0.00
ACL095	On 20/12/2018	Spot Bond	100.42907	9.08660	100.42907	9.06426				0.00	0	0.00
ACL096	On 20/06/2020	Spot Bond	100.44304	9.08004	100.44304	9.05772				0.00	0	0.00
ACL097	On 20/12/2025	Spot Bond	100.44869	9.09281	100.44869	9.07044				0.00	0	0.00
ACL098	On 20/12/2025	Spot Bond	100.43737	8.85827	100.43737	8.83648				0.00	0	0.00
ACL099	On 20/12/2013	Spot Bond	100.36953	43.60970	100.36953	43.50254				0.00	0	0.00
ACL100	On 20/12/2017	Spot Bond	100.41205	9.32576	100.41205	9.30284				0.00	0	0.00
ACL101	On 18/01/2013	Spot Bond	99.88150	88.96001	99.88150	88.74741				0.00	0	0.00
ACL102	On 12/07/2013	Spot Bond	99.98291	60.83572	99.98291	60.68837				0.00	0	0.00
ACL103	On 18/01/2013	Spot Bond	99.88150	88.96001	99.88150	88.74741				0.00	0	0.00
ACL104	On 20/12/2019	Spot Bond	108.24656	11.15321	108.24656	11.12391				0.00	0	930,000.00
ACL114	On 20/03/2014	Spot Bond	100.37811	43.72571	100.37811	43.61826				0.00	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	45.44783	104.10799	45.34444				0.00	0	0.00
ACL116	On 31/01/2014	Spot Bond	101.33364	39.34815	101.33364	39.25169				0.00	0	0.00
ACL118	On 26/01/2021	Spot Bond	101.54682	7.84014	101.54682	7.82088				0.00	0	0.00
ACL120	On 26/01/2021	Spot Bond	102.38458	7.78850	102.38458	7.76922				0.00	0	0.00
ACL122	On 20/06/2016	Spot Bond	100.00000	8.46912	100.00000	8.45305				0.00	0	0.00
ACL123	On 27/01/2014	Spot Bond	101.42788	39.77579	101.42788	39.67820				0.00	0	0.00
ACL124	On 09/06/2018	Spot Bond	100.00000	4.82171	100.00000	4.81103				0.00	0	0.00
ACL125	On 20/09/2017	Spot Bond	100.00000	4.59428	100.00000	4.58400				0.00	0	0.00
ACL126	On 20/09/2016	Spot Bond	71.11496	12.89169	71.11496	12.87273				0.00	0	0.00
ACL127	On 20/09/2021	Spot Bond	132.65083	2.59527	132.65083	2.58799				0.00	0	0.00
ACL128	On 20/09/2021	Spot Bond	132.65812	2.69553	132.65812	2.68795				0.00	0	0.00
ACL129	On 20/09/2021	Spot Bond	100.42332	8.60743	100.42332	8.58627				0.00	0	0.00
ACL130	On 18/08/2014	Spot Bond	100.93790	26.39934	100.93790	26.33484				0.00	0	0.00
ACL131	On 18/08/2014	Spot Bond	100.93790	26.39934	100.93790	26.33484				0.00	0	0.00
ACL132	On 27/01/2014	Spot Bond	101.42788	39.77579	101.42788	39.67820				0.00	0	0.00
ACL133	On 26/08/2014	Spot Bond	100.82870	26.02540	100.82870	25.96189				0.00	0	0.00
ACL134	On 20/09/2014	Spot Bond	100.40912	31.19677	100.40912	31.12008				0.00	0	0.00

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
ACL135		On 20/09/2014	Spot Bond	100.40572	31.14201	100.40572	31.06546			0.00	0	0.00
ACL136		On 20/09/2021	Spot Bond	101.67963	8.36258	101.67963	8.34180			0.00	0	0.00
ACL137		On 02/09/2016	Spot Bond	100.74141	10.86942	100.74141	10.84263			0.00	0	0.00
ACL138		On 20/09/2021	Spot Bond	101.67956	8.35095	101.67956	8.33019			0.00	0	0.00
ACL139		On 30/07/2017	Spot Bond	102.34980	11.63527	102.34980	11.60917			0.00	0	0.00
ACL140		On 20/12/2012	Spot Bond	100.42347	95.75906	100.42347	95.51192			0.00	0	0.00
ACL141		On 30/07/2017	Spot Bond	102.41855	11.68908	102.41855	11.66285			0.00	0	0.00
ACL142		On 20/12/2014	Spot Bond	100.57096	22.87091	100.57096	22.81460			0.00	0	0.00
ACL143		On 20/12/2016	Spot Bond	100.76241	11.34953	100.76241	11.32154			0.00	0	0.00
ACL144		On 20/12/2016	Spot Bond	100.26297	10.67650	100.26297	10.65029			0.00	0	0.00
ACL145		On 20/12/2021	Spot Bond	100.42504	8.62702	100.42504	8.60581			0.00	0	0.00
ACL146		On 30/11/2013	Spot Bond	101.60514	48.61807	101.60514	48.49728			0.00	0	0.00
ACL149		On 20/03/2014	Spot Bond	100.61305	42.94435	100.61305	42.85791			0.00	0	0.00
ACL150		On 20/03/2014	Spot Bond	100.35023	42.81612	100.35023	42.73015			0.00	0	0.00
ACL151		On 20/03/2017	Spot Bond	100.41612	10.43959	100.41612	10.41862			0.00	0	0.00
ACL152		On 08/02/2014	Spot Bond	101.07263	38.21819	101.07263	38.12472		303,217,890,000.00	3,000,000	500,000.00	
ACL153		On 20/03/2015	Spot Bond	100.37072	21.60459	100.37072	21.56121			0.00	0	0.00
ACL154		On 20/03/2015	Spot Bond	100.36105	21.43925	100.36105	21.39620			0.00	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	21.76020	100.37982	21.71650			0.00	0	0.00
ACL156	On 20/03/2017	Spot Bond	100.41498	10.41742	100.41498	10.39649			0.00	0	0.00
ACL157	On 20/03/2017	Spot Bond	100.39511	10.02918	100.39511	10.00904			0.00	0	0.00
ACL158	On 20/03/2015	Spot Bond	100.37243	21.63377	100.37243	21.59033			0.00	0	0.00
ACL159	On 20/03/2015	Spot Bond	100.37868	21.74075	100.37868	21.69709			0.00	0	0.00
ACL161	On 20/03/2022	Spot Bond	100.58046	11.36854	100.58046	11.35040			0.00	0	0.00
ACL162	On 20/09/2015	Spot Bond	100.38479	15.93438	100.38479	15.90237			0.00	0	0.00
ACL163	On 20/03/2015	Spot Bond	100.37527	21.68240	100.37527	21.63885			0.00	0	0.00
ACL164	On 20/06/2014	Spot Bond	100.52552	33.06654	100.52552	32.98518			0.00	0	0.00
ACL165	On 20/06/2017	Spot Bond	100.96473	21.66403	100.96473	21.61052			0.00	0	0.00
ACL166	On 20/03/2014	Spot Bond	100.34943	43.47386	100.34943	43.36706			0.00	0	0.00
ACL167	On 20/06/2019	Spot Bond	109.48099	10.25990	109.48099	10.24248			0.00	0	0.00
ACL168	On 20/06/2017	Spot Bond	100.41322	9.91173	100.41322	9.88737			0.00	0	0.00
ACL169	On 20/06/2017	Spot Bond	103.04527	3.75889	103.04527	3.75253			0.00	0	0.00
ACL170	On 20/03/2015	Spot Bond	100.37811	22.36744	100.37811	22.31247			0.00	0	0.00
ACL171	On 30/11/2012	Spot Bond	100.00000	99.18478	100.00000	98.91599			0.00	0	0.00
ACL172	On 20/06/2015	Spot Bond	100.37910	17.06735	100.37910	17.02540			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
ACL173		On 20/06/2017	Spot Bond		100.39881	9.83230	100.39881	9.80813		0.00	0	0.00
ACL174		On 20/06/2019	Spot Bond		100.41280	8.82429	100.41280	8.80260		0.00	0	0.00
ACL175		On 20/06/2019	Spot Bond		100.38479	8.23929	100.38479	8.21905		0.00	0	0.00
ACL176		On 30/11/2012	Spot Bond		100.00000	99.18479	100.00000	98.91599		0.00	0	0.00
ACL177		On 20/09/2013	Spot Bond		100.37751	63.41506	100.37751	63.21425		0.00	0	0.00
ACL178		On 20/09/2014	Spot Bond		100.41000	31.25956	100.41000	31.16054		0.00	0	0.00
ACL179		On 30/11/2012	Spot Bond		100.00000	99.18478	100.00000	98.91599		0.00	0	0.00
ACL180		On 20/06/2015	Spot Bond		100.39600	17.38757	100.39600	17.33250		0.00	0	0.00
ACL181		On 20/06/2017	Spot Bond		100.42679	9.79157	100.42679	9.76055		0.00	0	0.00
ACL182		On 20/06/2017	Spot Bond		100.39881	9.26985	100.39881	9.24049		0.00	0	0.00
ACL183		On 20/06/2019	Spot Bond		100.41560	8.14372	100.41560	8.11792		0.00	0	0.00
ACL184		On 20/09/2017	Spot Bond		100.40776	9.43683	100.40776	9.40693		0.00	0	0.00
ACL185		On 20/09/2022	Spot Bond		101.11287	7.69944	101.11287	7.67490		0.00	0	0.00
ACL186		On 20/09/2016	Spot Bond		100.39293	4.48725	100.39293	4.47304		0.00	0	0.00
ACL187		On 20/09/2020	Spot Bond		100.41672	0.14029	100.41672	0.13984		0.00	0	0.00
ACL188		On 20/09/2020	Spot Bond		100.42399	0.14023	100.42399	0.13978		0.00	0	0.00
ACL189		On 20/09/2013	Spot Bond		100.31940	60.02434	100.31940	59.75382		0.00	0	0.00
ACL190		On 20/09/2013	Spot Bond		100.32262	60.02353	100.32262	59.75301		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
ACL191	On 20/09/2015	Spot Bond	100.00000	11.43348	100.00000	11.36346				0.00	0	0.00
ACL192	On 20/12/2015	Spot Bond	100.00000	7.62232	100.00000	7.57564				0.00	0	0.00
ACL193	On 20/09/2022	Spot Bond	100.00000	0.03890	100.00000	0.03865				0.00	0	0.00
ACL194	On 20/09/2022	Spot Bond	100.00000	0.03890	100.00000	0.03865				0.00	0	0.00
ACL195	On 20/06/2017	Spot Bond	100.00000	2.22092	100.00000	2.20571				0.00	0	0.00
ACL196	On 20/12/2017	Spot Bond	100.00000	1.47242	100.00000	1.46199				0.00	0	0.00
ACL197	On 20/06/2017	Spot Bond	100.00000	2.19554	100.00000	2.17941				0.00	0	0.00
ACL198	On 20/06/2017	Spot Bond	100.00000	2.10441	100.00000	2.08511				0.00	0	0.00
ACL199	On 20/06/2017	Spot Bond	100.00000	2.03515	100.00000	2.01355				0.00	0	0.00
ACL200	On 21/11/2016	Spot Bond	100.00000	3.95464	100.00000	3.94579				0.00	0	0.00
ACL201	On 20/12/2022	Spot Bond	100.00000	0.02286	100.00000	0.02259				0.00	0	0.00
ACL202	On 20/12/2022	Spot Bond	100.00000	0.02286	100.00000	0.02259				0.00	0	0.00
ADB01S	On 14/12/2012	Spot Bond	103.90964	99.69513	103.90964	99.42515				0.00	0	0.00
ADB02S	On 14/12/2012	Spot Bond	103.89068	99.66735	103.89068	99.39749				0.00	0	0.00
ADB03S	On 09/04/2013	Spot Bond	102.86773	76.20198	102.86773	76.04609				0.00	0	0.00
AER01U	On 18/11/2016	Spot Bond	100.00000	3.59609	100.00000	3.58737				0.00	0	0.00
AHF1A1	On 21/11/2014	Spot Bond	100.89131	26.14642	100.89131	26.08257				0.00	0	0.00

Contract Details	Strike	Call / Put	MTM Yield	MarkPrice	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
AHF1B1		On 21/11/2014	Spot Bond	100.99451	26.71090	100.99451	26.64562		0.00	0	0.00
AHF1C1		On 21/11/2014	Spot Bond	101.06323	27.08687	101.06323	27.02063		0.00	0	0.00
AHF2A1		On 18/10/2015	Spot Bond	100.00000	23.73076	100.00000	23.55263		0.00	0	0.00
AHF2B1		On 18/10/2015	Spot Bond	100.00000	25.07485	100.00000	24.88664		0.00	0	0.00
AHF2C1		On 18/10/2015	Spot Bond	100.00000	26.86698	100.00000	26.66532		0.00	0	0.00
AIR01		On 15/03/2019	Spot Bond	104.59347	10.17866	104.59347	10.15503		0.00	0	4,526,000.00
AIR02		On 30/04/2023	Spot Bond	122.89930	10.23472	122.89930	10.20782		0.00	0	0.00
AIR02U		On 05/10/2014	Spot Bond	100.00000	32.40842	100.00000	32.32992		0.00	0	0.00
AIR03		On 09/03/2016	Spot Bond	113.22249	16.42484	113.22249	16.38419		0.00	0	9,241,000.00
AIR03U		On 26/10/2014	Spot Bond	100.00000	31.01598	100.00000	30.94084		0.00	0	0.00
AIR04U		On 26/10/2029	Spot Bond	100.00000	12.44652	100.00000	12.41883		0.00	0	0.00
AIRL01		On 30/04/2028	Spot Bond	151.06546	3.45794	151.06546	3.44699		0.00	0	100,000.00
AIRL02		On 18/02/2014	Spot Bond	125.57279	34.68679	125.57279	34.59505		0.00	0	100,000.00
ANG01		On 14/01/2013	Spot Bond	100.00000	88.37772	100.00000	88.16425		0.00	0	0.00
ANG02		On 11/10/2013	Spot Bond	100.00000	50.00000	100.00000	49.62471		0.00	0	0.00
BAW10		On 01/10/2016	Spot Bond	100.26923	11.33342	100.26923	11.30590		0.00	0	35,000,000.00
BAW11		On 01/10/2018	Spot Bond	108.77896	10.89016	108.77896	10.86421		0.00	0	0.00
BAW12		On 17/04/2015	Spot Bond	99.90066	21.45296	99.90066	21.38603		0.00	0	0.00

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
BAW13	On 17/04/2017	Spot Bond	99.89602	10.06802	99.89602	10.03661				0.00	0	0.00
BAW14U	On 01/01/2014	Spot Bond	100.00000	43.12840	100.00000	42.99375				0.00	0	0.00
BAW2	On 02/10/2015	Spot Bond	112.73330	18.91575	112.73330	18.86933				0.00	0	84,000.00
BAW3	On 02/10/2017	Spot Bond	100.19041	10.29062	100.19041	10.26566				0.00	0	0.00
BAW4	On 15/09/2013	Spot Bond	100.45105	65.06591	100.45105	64.90592			120,541,260,000.00	1,200,000	300,000.00	
BAW5	On 15/09/2013	Spot Bond	102.32887	57.09337	102.32887	56.96318				0.00	0	0.00
BAW6	On 02/10/2014	Spot Bond	100.17231	30.23312	100.17231	30.15976				0.00	0	0.00
BAW7	On 02/10/2014	Spot Bond	103.90134	29.09919	103.90134	29.03238				0.00	0	0.00
BAW8	On 02/10/2017	Spot Bond	108.14051	11.87548	108.14051	11.84731				0.00	0	0.00
BAW9	On 03/02/2014	Spot Bond	101.25961	39.01426	101.25961	38.91868				0.00	0	0.00
BAYA01	On 31/03/2016	Spot Bond	104.66313	18.84818	104.66313	18.80062				0.00	0	0.00
BAYA02	On 30/06/2013	Spot Bond	100.27024	64.37372	100.27024	64.21740				0.00	0	0.00
BAYA04	On 30/09/2015	Spot Bond	102.35861	21.30840	102.35861	21.25569				0.00	0	0.00
BAYA05	On 30/09/2015	Spot Bond	102.28416	21.29761	102.28416	21.24496				0.00	0	0.00
BAYA06	On 30/09/2016	Spot Bond	100.27011	14.90731	100.27011	14.87112				0.00	0	0.00
BAYA07	On 31/12/2015	Spot Bond	102.23278	18.14957	102.23278	18.10473				0.00	0	0.00
BAYA08	On 31/12/2017	Spot Bond	103.79822	13.93243	103.79822	13.89754				0.00	0	0.00

Contract Details	Strike	Call / Put	MTM Yield	MarkPrice	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
BAYA09	On 31/12/2015	Spot Bond	100.27685	17.22224	100.27685	17.18042			0.00	0	0.00
BAYA10	On 31/12/2015	Spot Bond	100.27685	17.22224	100.27685	17.18042			0.00	0	0.00
BAYA11	On 31/03/2016	Spot Bond	100.27691	17.22222	100.27691	17.18040			0.00	0	0.00
BAYA12	On 31/03/2016	Spot Bond	101.50925	17.93821	101.50925	17.89417			0.00	0	0.00
BAYA13	On 31/03/2016	Spot Bond	102.45999	18.85537	102.45999	18.80869			0.00	0	0.00
BAYA14	On 30/09/2015	Spot Bond	102.35861	21.30840	102.35861	21.25569			0.00	0	0.00
BAYA15	On 30/06/2016	Spot Bond	102.86494	16.26109	102.86494	16.22069			0.00	0	0.00
BAYA16	On 30/09/2016	Spot Bond	102.39307	12.50624	102.39307	12.47531			0.00	0	0.00
BAYA17	On 30/09/2016	Spot Bond	100.26206	14.57641	100.26206	14.54102			0.00	0	0.00
BAYA18	On 31/12/2016	Spot Bond	100.25556	13.26551	100.25556	13.23330			0.00	0	0.00
BAYA19	On 31/12/2016	Spot Bond	100.25556	13.26551	100.25556	13.23330			0.00	0	0.00
BAYA20	On 30/09/2014	Spot Bond	100.24109	32.21965	100.24109	32.14143			0.00	0	0.00
BAYA21	On 31/03/2013	Spot Bond	100.18420	93.08973	100.18420	92.85834			0.00	0	0.00
BAYA22	On 30/09/2015	Spot Bond	100.00000	19.77795	100.00000	19.73004			0.00	0	0.00
BAYA23	On 30/06/2017	Spot Bond	100.92479	12.42017	100.92479	12.38109			0.00	0	0.00
BAYA24	On 30/06/2017	Spot Bond	100.32752	13.10455	100.32752	13.06351			0.00	0	0.00
BAYA25	On 30/06/2017	Spot Bond	99.23300	11.37256	99.23300	11.33730			0.00	0	0.00
BAYA26	On 30/09/2017	Spot Bond	99.11456	1.90767	99.11456	1.90176			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
BAYA27	On 30/09/2017	Spot Bond	100.00000	2.23556	100.00000	2.22562				0.00	0	0.00
BAYA28	On 30/09/2013	Spot Bond	100.18154	57.24737	100.18154	56.99248				0.00	0	0.00
BAYA29	On 31/12/2015	Spot Bond	100.00000	7.43565	100.00000	7.39941				0.00	0	0.00
BAYB02	On 31/03/2016	Spot Bond	104.64060	22.01084	104.64060	21.95532				0.00	0	0.00
BAYB03	On 31/12/2016	Spot Bond	103.89800	19.04547	103.89800	18.99772				0.00	0	0.00
BAYB04	On 31/03/2017	Spot Bond	102.66503	18.05447	102.66503	18.00969				0.00	0	0.00
BAYB05	On 30/06/2019	Spot Bond	100.33517	13.29686	100.33517	13.25523				0.00	0	0.00
BAYC1U	On 31/12/2016	Spot Bond	100.00000	5.86024	100.00000	5.84915				0.00	0	0.00
BAYD1U	On 30/06/2035	Spot Bond	100.00000	21.51319	100.00000	21.46107				0.00	0	0.00
BAYD2U	On 30/06/2035	Spot Bond	100.00000	19.57942	100.00000	19.53199				0.00	0	0.00
BAYD3U	On 30/06/2035	Spot Bond	100.00000	12.08606	100.00000	12.05679				0.00	0	0.00
BAYD4U	On 30/06/2035	Spot Bond	100.00000	12.08606	100.00000	12.05679				0.00	0	0.00
BAYD5U	On 30/06/2035	Spot Bond	100.00000	14.61262	100.00000	14.57723				0.00	0	0.00
BAYD6U	On 30/06/2035	Spot Bond	100.00000	12.66159	100.00000	12.63092				0.00	0	0.00
BCJ01	On 10/03/2013	Spot Bond	100.44416	93.30570	100.44416	92.82769				0.00	0	0.00
BCP1	On 30/09/2014	Spot Bond	100.27701	33.25792	100.27701	33.17626				0.00	0	0.00
BCP2	On 30/09/2015	Spot Bond	100.28373	20.70476	100.28373	20.65393				0.00	0	0.00

Contract Details	Strike	Call / Put	MTM Yield	MarkPrice	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
BCP63U	On 07/12/2012	Spot Bond	100.00000	97.33333	100.00000	97.07447			0.00	0	0.00
BCP64U	On 24/01/2013	Spot Bond	100.00000	86.28842	100.00000	86.08491			0.00	0	0.00
BCP65U	On 15/02/2013	Spot Bond	100.00000	82.02247	100.00000	81.83857			0.00	0	0.00
BD0202	On 31/12/2018	Spot Bond	165.86185	2.94300	165.86185	2.93336			0.00	0	0.00
BD0205	On 28/04/2028	Spot Bond	134.98268	8.89161	134.98268	8.87082			0.00	0	0.00
BD0206	On 02/03/2028	Spot Bond	135.23863	10.17051	135.23863	10.14670			0.00	0	0.00
BD0302	On 18/04/2028	Spot Bond	98.54987	8.99825	98.54987	8.97848			0.00	0	0.00
BD310A	On 08/05/2014	Spot Bond	101.43384	39.54142	101.43384	39.44440			0.00	0	0.00
BD310B	On 03/07/2013	Spot Bond	100.16538	62.63799	100.16538	62.48602			0.00	0	0.00
BD310C	On 18/02/2014	Spot Bond	101.00289	37.93996	101.00289	37.84723			0.00	0	0.00
BD311A	On 08/02/2014	Spot Bond	100.89815	37.57737	100.89815	37.48560			0.00	0	0.00
BD311B	On 04/07/2013	Spot Bond	102.94694	62.49890	102.94694	62.34351			0.00	0	0.00
BD311C	On 31/10/2013	Spot Bond	101.21182	57.47712	101.21182	57.33637			0.00	0	0.00
BD311D	On 31/03/2013	Spot Bond	100.25001	93.13442	100.25001	92.90280			0.00	0	0.00
BD311E	On 07/12/2023	Spot Bond	100.66600	8.58726	100.66600	8.56609			0.00	0	0.00
BD311F	On 20/09/2014	Spot Bond	100.38899	30.87276	100.38899	30.79689			0.00	0	0.00
BD32AU	On 08/05/2014	Spot Bond	100.00000	33.57744	100.00000	33.47261			0.00	0	0.00
BEER01	On 19/07/2013	Spot Bond	100.00000	66.68460	100.00000	66.53781			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM Yield	MarkPrice	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
BG22A1	On 21/07/2016	Spot Bond	101.42461	10.44796	101.42461	10.42233			0.00	0	0.00
BG22A2	On 21/07/2016	Spot Bond	101.43555	10.49836	101.43555	10.47260			0.00	0	0.00
BG22A3	On 21/07/2016	Spot Bond	101.46836	10.64949	101.46836	10.62336			0.00	0	0.00
BG22B1	On 21/07/2016	Spot Bond	101.57774	11.15272	101.57774	11.12532			0.00	0	0.00
BG22C1	On 21/07/2016	Spot Bond	101.68711	11.65508	101.68711	11.62643			0.00	0	0.00
BG22D1	On 21/07/2016	Spot Bond	101.99310	13.05718	101.99310	13.02499			0.00	0	0.00
BG22YU	On 21/07/2016	Spot Bond	100.00000	3.84879	100.00000	3.83947			0.00	0	0.00
BG32A1	On 30/10/2016	Spot Bond	101.25226	9.99167	101.25226	9.96720			0.00	0	0.00
BG32A2	On 30/10/2016	Spot Bond	101.32200	10.33810	101.32200	10.31277			0.00	0	0.00
BG32A3	On 30/10/2016	Spot Bond	101.35188	10.48646	101.35188	10.46076			0.00	0	0.00
BG32A4	On 30/10/2016	Spot Bond	101.36184	10.53590	101.36184	10.51006			0.00	0	0.00
BG32B	On 30/10/2016	Spot Bond	101.48134	11.12850	101.48134	11.10119			0.00	0	0.00
BG32C	On 30/10/2016	Spot Bond	101.64062	11.91689	101.64062	11.88760			0.00	0	0.00
BG32DU	On 30/10/2016	Spot Bond	100.00000	3.76569	100.00000	3.75656			0.00	0	0.00
BG32YU	On 30/10/2016	Spot Bond	100.00000	3.76569	100.00000	3.75656			0.00	0	0.00
BG42A1	On 15/03/2017	Spot Bond	100.41538	9.91191	100.41538	9.88755			0.00	0	0.00
BG42A2	On 15/03/2017	Spot Bond	100.45116	10.54767	100.45116	10.52174			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM Yield	MarkPrice	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
BG42A3	On 15/03/2017	Spot Bond	100.46091	10.72100	100.46091	10.69464			0.00	0	0.00
BG42A4	On 15/03/2017	Spot Bond	105.04449	12.36421	105.04449	12.33541			0.00	0	0.00
BG42B	On 15/03/2017	Spot Bond	100.49015	11.24084	100.49015	11.21319			0.00	0	0.00
BG42C	On 15/06/2017	Spot Bond	100.54199	11.28586	100.54199	11.25809			0.00	0	0.00
BG42DU	On 15/03/2017	Spot Bond	100.00000	2.69321	100.00000	2.68662			0.00	0	0.00
BG42YU	On 15/03/2017	Spot Bond	100.00000	2.69321	100.00000	2.68662			0.00	0	0.00
BID01	On 06/08/2014	Spot Bond	109.02542	32.98612	109.02542	32.90821			0.00	0	3,718,000.00
BID04	On 23/11/2017	Spot Bond	100.00000	11.42358	100.00000	2.26022		179,380,000,000,000.00	793,800,000	1,425,000,000.00	
BIDC24	On 27/11/2012	Spot Bond	99.33557	66.81465	99.33557	99.72859			0.00	0	0.00
BIDC25	On 25/01/2013	Spot Bond	98.45450	86.27044	98.45450	86.07015			0.00	0	0.00
BIDC26	On 02/08/2013	Spot Bond	95.58562	63.39435	95.58562	63.27794		401,459,604,000.00	4,200,000	2,100,000.00	
BIDC27	On 05/02/2013	Spot Bond	100.00000	83.90805	100.00000	83.71560			0.00	0	0.00
BIDC28	On 20/02/2013	Spot Bond	100.00000	81.11111	100.00000	80.93126			0.00	0	0.00
BLG1A4	On 21/11/2015	Spot Bond	100.78103	13.75946	100.78103	13.72590			0.00	0	0.00
BLG1A5	On 21/11/2032	Spot Bond	100.00000	6.41772	100.00000	6.40217			0.00	0	0.00
BLG1A6	On 21/11/2032	Spot Bond	100.94045	6.71660	100.94045	6.70020			0.00	0	0.00
BLG1B	On 21/11/2015	Spot Bond	100.78378	13.77727	100.78378	13.74366			0.00	0	0.00
BLG1C	On 21/11/2015	Spot Bond	100.82929	14.07103	100.82929	14.03669			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
BLG1D	On 21/11/2015	Spot Bond	100.91196	14.60462	100.91196	14.56895				0.00	0	0.00
BLG1E	On 21/11/2015	Spot Bond	101.25521	16.82100	101.25521	16.77979				0.00	0	0.00
BLG1F	On 21/11/2032	Spot Bond	101.82396	13.03810	101.82396	13.00600				0.00	0	0.00
BMWF03	On 15/06/2013	Spot Bond	100.43475	64.92464	100.43475	64.76501				0.00	0	43,000,000.00
BSR05	On 01/07/2013	Spot Bond	100.66283	62.54730	100.66283	62.39488				0.00	0	0.00
BSR08	On 07/12/2012	Spot Bond	102.16271	97.27724	102.16271	100.05202				0.00	0	0.00
BSR09	On 20/12/2013	Spot Bond	100.41213	45.08537	100.41213	44.94256				0.00	0	0.00
BUS01U	On 30/09/2016	Spot Bond	100.00000	9.32504	100.00000	9.30245				0.00	0	0.00
CBL06	On 02/11/2014	Spot Bond	117.90266	26.61442	117.90266	26.54637				0.00	0	4,005,000.00
CBL08	On 02/11/2016	Spot Bond	125.14109	13.99439	125.14109	13.95687				0.00	0	102,000.00
CBL09	On 29/01/2017	Spot Bond	102.03851	12.74434	102.03851	12.71291				0.00	0	0.00
CBL10	On 06/05/2014	Spot Bond	101.32226	39.16357	101.32226	39.06758				0.00	0	0.00
CBL11	On 06/05/2016	Spot Bond	111.35530	14.24656	111.35530	14.21177				0.00	0	8,900,000.00
CBL12	On 06/09/2018	Spot Bond	105.54647	13.66438	105.54647	13.63243				0.00	0	0.00
CBL13	On 01/02/2019	Spot Bond	101.86680	10.35440	101.86680	10.32890				0.00	0	0.00
CBL14	On 01/02/2019	Spot Bond	106.76252	14.68431	106.76252	14.65021				0.00	0	0.00
CBL15	On 18/05/2015	Spot Bond	100.85304	19.66391	100.85304	19.60207				0.00	0	0.00

Contract Details	Strike	Call / Put	MTM Yield	MarkPrice	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
CBL16	On 18/05/2017	Spot Bond	107.65219	10.89152	107.65219	10.86563			0.00	0	4,020,000.00
CBL17	On 23/08/2019	Spot Bond	101.28817	0.32840	101.28817	0.32694			0.00	0	0.00
CBL18	On 23/08/2019	Spot Bond	101.82280	11.69269	101.82280	11.64815			0.00	0	0.00
CBL19	On 02/11/2015	Spot Bond	100.00000	10.67079	100.00000	10.59070			0.00	0	0.00
CCT01	On 23/06/2023	Spot Bond	122.47945	15.46574	122.47945	15.42542			0.00	0	0.00
CCT02	On 12/06/2024	Spot Bond	118.42047	15.03367	118.42047	14.99552			0.00	0	1,000,000.00
CCT03	On 15/03/2025	Spot Bond	117.20315	11.46971	117.20315	11.44052			0.00	0	26,000,000.00
CGR10	On 08/12/2016	Spot Bond	100.88420	14.92147	100.88420	14.88464			0.00	0	0.00
CGR11	On 28/03/2016	Spot Bond	104.14474	17.73013	104.14474	17.70096			0.00	0	0.00
CGR12	On 14/11/2014	Spot Bond	100.00000	30.58948	100.00000	30.35737			0.00	0	0.00
CGR6	On 18/02/2013	Spot Bond	101.65048	83.57529	101.65048	83.38666			0.00	0	0.00
CGR7	On 22/07/2014	Spot Bond	102.86721	33.13679	102.86721	33.05446			0.00	0	0.00
CGR8	On 22/07/2015	Spot Bond	103.30382	23.43102	103.30382	23.37258			0.00	0	0.00
CIG01	On 06/06/2015	Spot Bond	100.80383	19.42798	100.80383	19.36624			0.00	0	0.00
CLN100	On 20/12/2012	Spot Bond	100.33426	95.39497	100.33426	95.14897			0.00	0	0.00
CLN103	On 20/03/2013	Spot Bond	100.61895	96.54323	100.61895	96.29297			0.00	0	0.00
CLN104	On 15/06/2014	Spot Bond	100.74860	35.56514	100.74860	35.47746			0.00	0	0.00
CLN108	On 20/06/2013	Spot Bond	100.40933	64.42556	100.40933	64.26719			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
CLN110	On 31/03/2013	Spot Bond	100.00000	76.97469	100.00000	76.81760				0.00	0	0.00
CLN111	On 31/03/2013	Spot Bond	100.00000	76.97469	100.00000	76.81760				0.00	0	0.00
CLN112	On 31/03/2013	Spot Bond	100.00000	76.97469	100.00000	76.81760				0.00	0	0.00
CLN113	On 31/03/2013	Spot Bond	100.00000	76.97469	100.00000	76.81760				0.00	0	0.00
CLN114	On 20/06/2013	Spot Bond	100.40933	64.42556	100.40933	64.26719				0.00	0	0.00
CLN115	On 20/06/2013	Spot Bond	100.40933	64.42556	100.40933	64.26719				0.00	0	0.00
CLN116	On 31/08/2013	Spot Bond	100.91360	68.17733	100.91360	68.00900				0.00	0	0.00
CLN117	On 20/06/2013	Spot Bond	100.41216	64.45356	100.41216	64.29513				0.00	0	0.00
CLN118	On 20/06/2013	Spot Bond	100.38376	64.17350	100.38376	64.01580				0.00	0	0.00
CLN120	On 20/06/2013	Spot Bond	100.36102	63.94944	100.36102	63.79231				0.00	0	0.00
CLN123	On 23/05/2013	Spot Bond	100.95747	81.97769	100.95747	81.79693				0.00	0	0.00
CLN126	On 20/08/2015	Spot Bond	101.78237	19.88035	101.78237	19.83143				0.00	0	0.00
CLN127	On 01/07/2013	Spot Bond	100.19516	62.69916	100.19516	62.54701				0.00	0	0.00
CLN130	On 20/08/2015	Spot Bond	101.76269	19.75730	101.76269	19.70868				0.00	0	0.00
CLN132	On 20/09/2013	Spot Bond	100.38372	64.17352	100.38372	64.01581				0.00	0	0.00
CLN133	On 20/09/2013	Spot Bond	100.36383	63.97747	100.36383	63.82026				0.00	0	0.00
CLN134	On 20/08/2015	Spot Bond	101.86667	20.40736	101.86667	20.35710				0.00	0	0.00

Contract Details	Strike	Call / Put	MTM Yield	MarkPrice	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
CLN135		On 22/08/2013	Spot Bond	100.97002	54.83454	100.97002	54.85327		0.00	0	0.00
CLN136		On 22/08/2013	Spot Bond	100.92517	54.83931	100.92517	54.70536		0.00	0	0.00
CLN138		On 31/08/2013	Spot Bond	101.01305	68.69494	101.01305	68.52517		0.00	0	0.00
CLN140		On 20/06/2013	Spot Bond	100.41784	64.50957	100.41784	64.35098		0.00	0	0.00
CLN141		On 20/06/2013	Spot Bond	100.39797	64.31354	100.39797	64.15546		0.00	0	0.00
CLN143		On 20/09/2013	Spot Bond	100.40359	64.36957	100.40359	64.21134		0.00	0	0.00
CLN145		On 20/09/2013	Spot Bond	104.39421	59.58159	104.39421	59.44350		0.00	0	0.00
CLN147		On 19/04/2013	Spot Bond	101.82300	76.35874	101.82300	76.20677		0.00	0	0.00
CLN149		On 20/09/2013	Spot Bond	102.79173	57.48300	102.79173	57.35144		0.00	0	0.00
CLN152		On 20/08/2013	Spot Bond	101.32621	56.25703	101.32621	56.11913		0.00	0	0.00
CLN153		On 25/11/2012	Spot Bond	100.86778	81.25399	100.86778	81.25398		0.00	0	0.00
CLN154		On 20/03/2014	Spot Bond	100.52565	45.73589	100.52565	45.62335		0.00	0	0.00
CLN156		On 20/12/2013	Spot Bond	101.34356	45.05271	101.34356	44.94105		0.00	0	0.00
CLN157		On 20/12/2013	Spot Bond	101.34356	45.05271	101.34356	44.94105		0.00	0	0.00
CLN158		On 19/04/2013	Spot Bond	99.85161	88.97363	99.85161	88.76307		0.00	0	0.00
CLN159		On 14/02/2015	Spot Bond	101.22270	20.33759	101.22270	20.28779		0.00	0	0.00
CLN162		On 20/09/2015	Spot Bond	100.00000	18.68573	100.00000	18.63997		0.00	0	0.00
CLN163		On 20/09/2015	Spot Bond	100.00000	18.48055	100.00000	18.43528		0.00	0	0.00

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
CLN164	On 30/04/2014	Spot Bond	100.00000	43.83289	100.00000	43.72671	0.00	0	0.00			
CLN165	On 30/04/2014	Spot Bond	100.00000	43.83289	100.00000	43.72671	0.00	0	0.00			
CLN166	On 30/04/2014	Spot Bond	100.00000	43.83289	100.00000	43.72671	0.00	0	0.00			
CLN167	On 30/04/2014	Spot Bond	100.00000	43.83289	100.00000	43.72671	0.00	0	0.00			
CLN168	On 30/04/2014	Spot Bond	100.00000	43.83289	100.00000	43.72671	0.00	0	0.00			
CLN169	On 30/04/2014	Spot Bond	100.00000	43.83289	100.00000	43.72671	0.00	0	0.00			
CLN170	On 20/12/2015	Spot Bond	100.42338	14.52666	100.42338	14.49095	0.00	0	0.00			
CLN172	On 30/04/2014	Spot Bond	100.00000	43.83289	100.00000	43.72671	0.00	0	0.00			
CLN173	On 25/11/2012	Spot Bond	100.00000	81.25501	100.00000	81.25501	0.00	0	0.00			
CLN174	On 31/03/2013	Spot Bond	100.50974	92.95385	100.50974	92.72212	0.00	0	0.00			
CLN175	On 31/03/2013	Spot Bond	100.82702	93.08718	100.82702	92.85445	0.00	0	0.00			
CLN176	On 31/03/2013	Spot Bond	100.54079	93.00905	100.54079	92.77712	0.00	0	0.00			
CLN177	On 31/03/2013	Spot Bond	100.49424	93.01271	100.49424	92.78087	0.00	0	0.00			
CLN178	On 15/04/2014	Spot Bond	100.00000	42.84365	100.00000	42.73986	0.00	0	0.00			
CLN179	On 20/03/2016	Spot Bond	100.39213	13.92096	100.39213	13.88674	0.00	0	0.00			
CLN180	On 26/05/2013	Spot Bond	100.00000	66.66808	100.00000	66.66807	0.00	0	0.00			
CLN181	On 26/05/2013	Spot Bond	100.00000	66.66808	100.00000	66.66807	0.00	0	0.00			

Contract Details	Strike	Call / Put	MTM Yield	MarkPrice	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
CLN183	On 15/06/2016	Spot Bond	100.60029	14.56344	100.60029	14.52758			0.00	0	0.00
CLN184	On 01/07/2021	Spot Bond	102.77141	13.83519	102.77141	13.80404			0.00	0	0.00
CLN185	On 15/06/2016	Spot Bond	100.60029	14.56344	100.60029	14.52758			0.00	0	0.00
CLN186	On 06/07/2016	Spot Bond	100.01323	11.29497	100.01323	11.26761			0.00	0	0.00
CLN187	On 15/06/2014	Spot Bond	100.90290	37.76897	100.90290	37.67572			0.00	0	0.00
CLN188	On 20/06/2014	Spot Bond	100.91909	39.43715	100.91909	39.33977			0.00	0	0.00
CLN191	On 23/08/2016	Spot Bond	106.57524	7.22955	106.57524	7.21279			0.00	0	0.00
CLN192	On 24/08/2016	Spot Bond	99.04734	12.68827	99.04734	12.65780			0.00	0	0.00
CLN193	On 29/08/2021	Spot Bond	106.47706	3.46727	106.47706	3.45891			0.00	0	0.00
CLN194	On 31/08/2016	Spot Bond	100.91984	14.23534	100.91984	14.20325			0.00	0	0.00
CLN195	On 15/06/2014	Spot Bond	101.01820	39.41995	101.01820	39.32253			0.00	0	0.00
CLN196	On 15/06/2016	Spot Bond	100.60029	14.56344	100.60029	14.52758			0.00	0	0.00
CLN197	On 15/06/2016	Spot Bond	100.60029	14.56344	100.60029	14.52758			0.00	0	0.00
CLN198	On 13/09/2021	Spot Bond	106.09892	3.94175	106.09892	3.93217			0.00	0	0.00
CLN199	On 13/09/2016	Spot Bond	106.04227	7.32428	106.04227	7.30650			0.00	0	0.00
CLN200	On 20/12/2016	Spot Bond	100.61212	14.80908	100.61212	14.77261			0.00	0	0.00
CLN205	On 24/03/2013	Spot Bond	100.32240	94.76204	100.32240	94.51957			0.00	0	0.00
CLN209	On 20/03/2013	Spot Bond	100.39517	95.62747	100.39517	95.38010			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
CLN210	On 20/06/2013	Spot Bond	100.47626	65.08638	100.47626	64.92629				0.00	0	0.00
CLN211	On 20/12/2013	Spot Bond	100.57686	46.43911	100.57686	46.32478				0.00	0	0.00
CLN213	On 12/10/2014	Spot Bond	99.98364	28.99671	99.98364	28.92648				0.00	0	0.00
CLN214	On 12/10/2014	Spot Bond	99.98339	29.07632	99.98339	29.00590				0.00	0	0.00
CLN215	On 17/10/2016	Spot Bond	103.62392	12.60665	103.62392	12.57777				0.00	0	0.00
CLN216	On 11/10/2014	Spot Bond	99.99988	29.28312	99.99988	29.21218			1,199,998,560,000.00	12,000,000	6,000,000.00	
CLN217	On 11/10/2014	Spot Bond	99.99989	29.19454	99.99989	29.12382			1,599,998,240,000.00	16,000,000	8,000,000.00	
CLN219	On 20/10/2016	Spot Bond	99.79173	11.22043	99.79173	11.19330				0.00	0	0.00
CLN220	On 20/10/2016	Spot Bond	99.80002	11.21900	99.80002	11.19187				0.00	0	0.00
CLN221	On 20/10/2016	Spot Bond	103.81175	12.61539	103.81175	12.58644				0.00	0	0.00
CLN222	On 20/10/2016	Spot Bond	103.81175	12.61539	103.81175	12.58644				0.00	0	0.00
CLN223	On 15/06/2014	Spot Bond	104.34821	37.73686	104.34821	37.64086				0.00	0	0.00
CLN224	On 15/06/2014	Spot Bond	107.51178	38.46020	107.51178	38.35972				0.00	0	0.00
CLN225	On 09/12/2016	Spot Bond	107.00303	15.00525	107.00303	14.97015				0.00	0	0.00
CLN226	On 20/12/2016	Spot Bond	100.43472	11.22670	100.43472	11.19909				0.00	0	0.00
CLN227	On 20/12/2016	Spot Bond	100.48341	12.20881	100.48341	12.17878				0.00	0	0.00
CLN228	On 14/06/2013	Spot Bond	100.44030	64.69147	100.44030	64.53241				0.00	0	0.00

Contract Details	Strike	Call / Put	MTM Yield	MarkPrice	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
CLN229	On 14/06/2013	Spot Bond	100.44323	64.71405	100.44323	64.55493			0.00	0	0.00
CLN230	On 17/01/2015	Spot Bond	99.90043	21.40521	99.90043	21.35340			0.00	0	0.00
CLN231	On 17/01/2015	Spot Bond	99.90043	21.40521	99.90043	21.35340			0.00	0	0.00
CLN232	On 20/06/2014	Spot Bond	100.94701	37.27068	100.94701	37.19543			0.00	0	0.00
CLN233	On 02/02/2013	Spot Bond	101.15359	85.59968	101.15359	85.40007			0.00	0	0.00
CLN234	On 19/04/2013	Spot Bond	99.83657	89.12831	99.83657	88.91741			0.00	0	0.00
CLN235	On 19/04/2013	Spot Bond	99.83657	89.12831	99.83657	88.91741			0.00	0	0.00
CLN236	On 15/06/2016	Spot Bond	100.64882	13.83155	100.64882	13.80370			0.00	0	0.00
CLN237	On 14/02/2017	Spot Bond	101.05242	8.81401	101.05242	8.79245			0.00	0	0.00
CLN238	On 15/02/2013	Spot Bond	100.93369	83.09794	100.93369	82.91021			0.00	0	0.00
CLN239	On 20/03/2017	Spot Bond	100.44136	10.93302	100.44136	10.91105			0.00	0	0.00
CLN240	On 24/02/2015	Spot Bond	100.86994	18.99198	100.86994	18.94561			0.00	0	0.00
CLN241	On 24/02/2017	Spot Bond	100.93114	9.05624	100.93114	9.03411			0.00	0	0.00
CLN242	On 24/02/2019	Spot Bond	101.19905	11.96124	101.19905	11.93466			0.00	0	0.00
CLN243	On 24/02/2019	Spot Bond	101.19905	11.96124	101.19905	11.93466			0.00	0	0.00
CLN244	On 25/02/2015	Spot Bond	100.81644	18.96052	100.81644	18.91425			0.00	0	0.00
CLN245	On 25/02/2015	Spot Bond	100.81889	18.97713	100.81889	18.93082			0.00	0	0.00
CLN246	On 24/02/2017	Spot Bond	100.84952	13.21975	100.84952	13.18748			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
CLN247	On 24/02/2017	Spot Bond	101.47693	13.06235	101.47693	13.03029				0.00	0	0.00
CLN248	On 14/03/2015	Spot Bond	100.47537	22.52610	100.47537	22.47069				0.00	0	0.00
CLN249	On 24/02/2017	Spot Bond	101.44712	12.84397	101.44712	12.81245				0.00	0	0.00
CLN250	On 26/03/2015	Spot Bond	100.26649	21.99224	100.26649	21.93825				0.00	0	0.00
CLN251	On 26/03/2015	Spot Bond	100.26649	21.99224	100.26649	21.93825				0.00	0	0.00
CLN252	On 26/03/2015	Spot Bond	100.26649	21.99224	100.26649	21.93825				0.00	0	0.00
CLN253	On 26/03/2015	Spot Bond	100.26649	21.99224	100.26649	21.93825				0.00	0	0.00
CLN254	On 26/03/2015	Spot Bond	100.26649	21.99224	100.26649	21.93825				0.00	0	0.00
CLN255	On 26/03/2015	Spot Bond	100.27379	22.17122	100.27379	22.11679				0.00	0	0.00
CLN256	On 26/03/2017	Spot Bond	100.28582	10.40331	100.28582	10.37776				0.00	0	0.00
CLN257	On 26/03/2017	Spot Bond	100.28582	10.40331	100.28582	10.37776				0.00	0	0.00
CLN258	On 26/03/2017	Spot Bond	100.28582	10.40331	100.28582	10.37776				0.00	0	0.00
CLN259	On 26/03/2017	Spot Bond	100.28582	10.40331	100.28582	10.37776				0.00	0	0.00
CLN260	On 26/03/2017	Spot Bond	100.28582	10.40331	100.28582	10.37776				0.00	0	0.00
CLN261	On 26/03/2017	Spot Bond	100.28785	10.45978	100.28785	10.43410				0.00	0	0.00
CLN262	On 26/03/2019	Spot Bond	106.98684	10.84712	106.98684	10.82147				0.00	0	0.00
CLN263	On 20/06/2014	Spot Bond	100.51194	32.84774	100.51194	32.76692				0.00	0	0.00

Contract Details	Strike	Call / Put	MTM Yield	MarkPrice	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
CLN264	On 18/08/2014	Spot Bond	100.89505	26.25253	100.89505	26.18842			0.00	0	0.00
CLN265	On 02/04/2013	Spot Bond	100.15533	90.28094	100.15533	89.99210			0.00	0	0.00
CLN266	On 16/03/2014	Spot Bond	100.39498	43.83193	100.39498	43.72419			0.00	0	0.00
CLN267	On 16/03/2014	Spot Bond	100.39498	43.83193	100.39498	43.72419			0.00	0	0.00
CLN268	On 30/04/2017	Spot Bond	101.37065	9.79913	101.37065	9.76817			0.00	0	0.00
CLN269	On 20/06/2017	Spot Bond	100.49989	11.67531	100.49989	11.64659			0.00	0	0.00
CLN270	On 24/02/2017	Spot Bond	101.35958	12.35314	101.35958	12.32285			0.00	0	0.00
CLN271	On 20/06/2017	Spot Bond	100.58462	13.40201	100.58462	13.36902			0.00	0	0.00
CLN272	On 20/06/2017	Spot Bond	100.39320	9.71693	100.39320	9.69304			0.00	0	0.00
CLN273	On 20/06/2017	Spot Bond	100.39040	9.65923	100.39040	9.63550			0.00	0	0.00
CLN274	On 20/06/2017	Spot Bond	100.40357	9.71563	100.40357	9.69175			0.00	0	0.00
CLN275	On 22/05/2017	Spot Bond	100.91562	8.87683	100.91562	8.83027			0.00	0	0.00
CLN276	On 24/05/2017	Spot Bond	101.06552	10.17805	101.06552	10.14598			0.00	0	0.00
CLN277	On 25/05/2017	Spot Bond	100.99983	10.15557	100.99983	10.12359			0.00	0	0.00
CLN278	On 20/06/2017	Spot Bond	100.40244	9.69256	100.40244	9.66873			0.00	0	0.00
CLN279	On 20/06/2015	Spot Bond	100.54373	20.39456	100.54373	20.34436			0.00	0	0.00
CLN280	On 07/06/2017	Spot Bond	100.65226	7.58276	100.65226	9.48750			0.00	0	0.00
CLN281	On 21/06/2015	Spot Bond	100.36006	16.86130	100.36006	16.80791			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM Yield	MarkPrice	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
CLN282	On 27/06/2015	Spot Bond	100.24531	16.46645	100.24531	16.41436			0.00	0	0.00
CLN283	On 20/09/2015	Spot Bond	100.37919	17.10277	100.37919	17.04861			0.00	0	0.00
CLN284	On 20/06/2017	Spot Bond	100.44355	10.10448	100.44355	10.07247			0.00	0	0.00
CLN285	On 20/06/2017	Spot Bond	100.44355	10.10448	100.44355	10.07247			0.00	0	0.00
CLN286	On 20/06/2017	Spot Bond	100.44355	10.10448	100.44355	10.07247			0.00	0	0.00
CLN287	On 20/06/2017	Spot Bond	100.44355	10.10448	100.44355	10.07247			0.00	0	0.00
CLN288	On 10/08/2017	Spot Bond	101.18342	9.05700	101.18342	9.01678			0.00	0	0.00
CLN289	On 30/08/2017	Spot Bond	100.81012	9.15942	100.81012	9.11887			0.00	0	0.00
CLN290	On 26/06/2017	Spot Bond	100.17296	2.24929	100.17296	2.23845			0.00	0	0.00
CLN291	On 26/06/2017	Spot Bond	100.17296	2.24929	100.17296	2.23845			0.00	0	0.00
CLN292	On 26/06/2017	Spot Bond	100.17084	2.24944	100.17084	2.23859			0.00	0	0.00
CLN293	On 30/06/2017	Spot Bond	100.14936	2.21368	100.14936	2.20349			0.00	0	0.00
CLN294	On 26/06/2017	Spot Bond	100.14949	2.24714	100.14949	2.23618			0.00	0	0.00
CLN295	On 30/06/2017	Spot Bond	100.15029	2.21996	100.15029	2.20963			0.00	0	0.00
CLN296	On 20/12/2017	Spot Bond	100.00000	1.50564	100.00000	1.49642			0.00	0	0.00
CLN297	On 30/06/2017	Spot Bond	100.00000	2.16447	100.00000	2.15280			0.00	0	0.00
CLN298	On 30/06/2017	Spot Bond	100.00000	2.17096	100.00000	2.15910			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
CLN299	On 30/06/2017	Spot Bond	100.00000	2.14270	100.00000	2.13014				0.00	0	0.00
CLN300	On 20/12/2017	Spot Bond	100.00000	1.44435	100.00000	1.43292				0.00	0	0.00
CLN301	On 20/12/2017	Spot Bond	100.00000	1.38135	100.00000	1.36776				0.00	0	0.00
CLN302	On 20/12/2017	Spot Bond	100.00000	1.17580	100.00000	1.15610			6,000,000,000,000.00	60,000,000	30,000,000.00	
CLN39	On 07/02/2016	Spot Bond	100.00000	21.56488	100.00000	21.51741				0.00	0	0.00
CLN40	On 07/02/2016	Spot Bond	100.00000	21.56488	100.00000	21.51741				0.00	0	0.00
CLN42	On 18/04/2028	Spot Bond	34.94295	0.70382	34.94295	0.70320				0.00	0	0.00
CLN44	On 31/03/2013	Spot Bond	154.47129	66.54406	154.47129	66.35988				0.00	0	0.00
CLN46	On 07/03/2013	Spot Bond	100.53703	98.69284	100.53703	98.42830				0.00	0	0.00
CLN47	On 07/03/2013	Spot Bond	100.53241	98.68081	100.53241	98.41630				0.00	0	0.00
CLN48	On 07/03/2013	Spot Bond	100.00000	122.02610	100.00000	121.75443				0.00	0	0.00
CLN49	On 31/03/2013	Spot Bond	154.29358	101.96960	154.29358	101.67938				0.00	0	0.00
CLN50	On 07/03/2013	Spot Bond	100.52779	98.66876	100.52779	98.40430				0.00	0	0.00
CLN51	On 07/03/2013	Spot Bond	152.83040	71.45558	152.83040	71.24532				0.00	0	0.00
CLN52	On 30/04/2013	Spot Bond	101.20452	86.30575	101.20452	86.10440				0.00	0	0.00
CLN54	On 30/04/2013	Spot Bond	101.20452	86.30575	101.20452	86.10440				0.00	0	0.00
CLN55	On 18/04/2028	Spot Bond	156.76383	5.32346	156.76383	5.30435				0.00	0	0.00
CLN56	On 30/04/2013	Spot Bond	94.77223	74.45025	94.77223	74.31242				0.00	0	0.00

Contract Details	Strike	Call / Put	MTM Yield	MarkPrice	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
CLN57	On 30/04/2013	Spot Bond	97.02201	73.95592	97.02201	73.81669			0.00	0	0.00
CLN58	On 07/03/2013	Spot Bond	100.53241	98.68081	100.53241	98.41630			0.00	0	0.00
CLN59	On 07/03/2013	Spot Bond	100.53241	98.68081	100.53241	98.41630			0.00	0	0.00
CLN61	On 02/03/2028	Spot Bond	100.00000	15.88542	100.00000	15.84652			0.00	0	0.00
CLN71	On 02/03/2028	Spot Bond	100.00000	0.00042	100.00000	0.00042			0.00	0	0.00
CLN72	On 02/03/2028	Spot Bond	100.00000	0.00042	100.00000	0.00042			0.00	0	0.00
CLN78	On 19/04/2013	Spot Bond	101.10498	75.05140	101.10498	74.90279			0.00	0	0.00
CLN81	On 18/04/2028	Spot Bond	120.49629	7.47471	120.49629	7.45537			0.00	0	0.00
CLN88	On 28/04/2028	Spot Bond	134.98268	0.00019	134.98268	0.00019			0.00	0	0.00
CLN89	On 02/03/2028	Spot Bond	135.23863	0.00021	135.23863	0.00021			0.00	0	0.00
CLNF01	On 20/10/2015	Spot Bond	78.86322	18.56636	78.86322	18.53681			0.00	0	0.00
CLNF02	On 20/10/2015	Spot Bond	78.68249	18.62079	78.68249	18.59120			0.00	0	0.00
CLNF03	On 10/10/2016	Spot Bond	100.01914	11.94354	100.01914	11.91460			0.00	0	0.00
CLNF04	On 10/10/2016	Spot Bond	100.01914	11.94354	100.01914	11.91460			0.00	0	0.00
CLNF05	On 20/09/2016	Spot Bond	100.44036	12.71157	100.44036	12.68032			0.00	0	0.00
CLNF06	On 20/12/2016	Spot Bond	100.40864	10.71260	100.40864	10.68627			0.00	0	0.00
CLNF07	On 20/06/2017	Spot Bond	100.41492	9.94634	100.41492	9.92189			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM Yield	MarkPrice	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
CLNF08	On 10/07/2013	Spot Bond	100.01997	59.86589	100.01997	59.67895			0.00	0	0.00
CLNF09	On 20/06/2017	Spot Bond	100.41000	10.06302	100.41000	10.03828			0.00	0	0.00
CLNF10	On 24/07/2017	Spot Bond	101.50812	9.89735	101.50812	9.85329			0.00	0	0.00
COJ02	On 15/09/2016	Spot Bond	109.94659	16.11350	109.94659	16.07455			0.00	0	0.00
COJ03	On 26/04/2013	Spot Bond	106.29178	72.97388	106.29178	72.82628			0.00	0	0.00
COJ04	On 05/06/2018	Spot Bond	106.25789	13.55824	106.25789	13.52670			0.00	0	59,000.00
COJ05	On 05/06/2023	Spot Bond	122.59946	15.72940	122.59946	15.68836			0.00	0	339,547,000.00
COJ06	On 09/12/2015	Spot Bond	112.90836	20.53950	112.90836	20.48933			0.00	0	30,100,000.00
COJ07	On 23/03/2021	Spot Bond	111.62273	11.38118	111.62273	11.35332			0.00	0	0.00
COJ10C	On 18/01/2013	Spot Bond	100.00000	92.66142	100.00000	92.43974			0.00	0	0.00
COJ12C	On 17/02/2013	Spot Bond	5.86800	104.49012	5.86800	104.47354			0.00	0	0.00
CPL002	On 29/11/2014	Spot Bond	100.79434	21.98320	100.79434	21.92957		860,380,486,240.00		8,536,000	1,067,000.00
CPL003	On 28/02/2017	Spot Bond	100.83040	9.30150	100.83040	9.27880			0.00	0	0.00
CPL005	On 01/03/2015	Spot Bond	100.70290	21.90125	100.70290	21.84728			0.00	0	0.00
CPL007	On 01/08/2015	Spot Bond	101.26682	16.17502	101.26682	16.10315			0.00	0	0.00
CPL008	On 27/11/2012	Spot Bond	100.65651	66.52109	100.65651	99.72499			0.00	0	0.00
CPL009	On 07/12/2012	Spot Bond	100.45141	97.32161	100.45141	99.64107			0.00	0	0.00
CPL010	On 25/02/2013	Spot Bond	100.00000	80.21978	100.00000	99.99986			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM Yield	MarkPrice	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
DENG28	On 12/02/2013	Spot Bond	100.00000	82.57919	100.00000	82.39278			0.00	0	0.00
DENG31	On 02/04/2013	Spot Bond	100.00000	76.41398	100.00000	76.25867			0.00	0	0.00
DENG41	On 28/01/2013	Spot Bond	100.18699	85.45689	100.18699	85.25691			0.00	0	0.00
DENG42	On 03/04/2013	Spot Bond	100.13300	78.16180	100.13300	78.00310			0.00	0	0.00
DRD03	On 02/07/2014	Spot Bond	100.21016	46.27295	100.21016	46.06911			0.00	0	0.00
DRD04	On 03/07/2015	Spot Bond	100.22082	22.83865	100.22082	22.73804			0.00	0	0.00
DRD05	On 03/10/2013	Spot Bond	100.19483	63.00532	100.19483	62.72780			0.00	0	0.00
DV13	On 25/08/2013	Spot Bond	104.31041	60.31302	104.31041	60.17560			0.00	0	0.00
DV21	On 15/06/2016	Spot Bond	133.09009	20.22642	133.09009	20.17013			0.00	0	14,300,000.00
DV22	On 07/02/2020	Spot Bond	111.95336	11.21645	111.95336	11.18938		10,187,755,760.00		91,000	76,561,000.00
DV23	On 27/02/2023	Spot Bond	110.94098	11.24983	110.94098	11.22288		10,317,511,140.00		93,000	137,674,000.00
E170	On 01/08/2020	Spot Bond	142.91138	13.37135	142.91138	13.33223			0.00	0	23,000,000.00
EDC01	On 04/04/2016	Spot Bond	101.79146	18.03706	101.79146	17.99266			0.00	0	0.00
EFC01	On 31/08/2014	Spot Bond	100.97946	26.84369	100.97946	26.75824			0.00	0	0.00
EFC02	On 31/08/2015	Spot Bond	101.06163	11.22456	101.06163	11.18880			0.00	0	0.00
EFC03	On 31/08/2016	Spot Bond	101.11630	4.69112	101.11630	4.67617			0.00	0	0.00
EFC04	On 31/08/2017	Spot Bond	101.17092	1.95897	101.17092	1.95273			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM Yield	MarkPrice	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
EL15	On 29/06/2015	Spot Bond	126.54006	13.25744	126.54006	13.22091			0.00	0	60,000,000.00
EL28	On 02/05/2028	Spot Bond	1.81000	113.32826	1.81000	113.31350			0.00	0	41,000,000.00
EL29	On 19/11/2029	Spot Bond	1.90000	101.09468	1.90000	101.07603			0.00	0	0.00
EMM01	On 28/07/2020	Spot Bond	111.69838	12.78818	111.69838	12.75738			0.00	0	0.00
EMM02	On 11/03/2021	Spot Bond	112.15374	11.60775	112.15374	11.57924			0.00	0	0.00
EMM03	On 04/05/2024	Spot Bond	106.65311	9.95414	106.65311	9.93066			0.00	0	0.00
EPF001	On 19/08/2015	Spot Bond	100.93077	14.57374	100.93077	14.53814			0.00	0	0.00
EPFC02	On 07/11/2013	Spot Bond	100.00000	48.22663	100.00000	47.86464			0.00	0	0.00
EPFC03	On 18/02/2013	Spot Bond	100.00000	81.47321	100.00000	81.29176			0.00	0	0.00
EQ181U	On 03/12/2012	Spot Bond	100.00000	98.38275	100.00000	100.79445			0.00	0	0.00
EQ182U	On 11/12/2012	Spot Bond	100.00000	96.30607	100.00000	96.05263			0.00	0	0.00
EQ183U	On 24/01/2013	Spot Bond	100.00000	86.28842	100.00000	86.08491			0.00	0	0.00
EQ184U	On 13/02/2013	Spot Bond	100.00000	86.84611	100.00000	86.65051			0.00	0	0.00
EQS01	On 18/11/2014	Spot Bond	126.47802	22.11561	126.47802	22.05404			0.00	0	100,000.00
EQS02	On 01/07/2015	Spot Bond	109.43400	25.96681	109.43400	25.90529			0.00	0	0.00
EQS04	On 22/09/2015	Spot Bond	107.25989	19.04989	107.25989	19.00022			0.00	0	0.00
EQS05	On 25/04/2017	Spot Bond	101.66692	10.79945	101.66692	10.76524			0.00	0	70,000,000.00
ERS3A8	On 17/11/2014	Spot Bond	101.14823	27.24032	101.14823	27.17366			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM Yield	MarkPrice	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
ERS3B2	On 17/08/2014	Spot Bond	101.05103	26.74924	101.05103	26.68382			0.00	0	0.00
ERS3B3	On 17/11/2025	Spot Bond	100.00000	0.00918	100.00000	0.00911			0.00	0	0.00
ERS3C2	On 17/08/2014	Spot Bond	101.17066	27.35357	101.17066	27.28662			0.00	0	0.00
ERS3C3	On 17/11/2025	Spot Bond	100.00000	0.00918	100.00000	0.00911			0.00	0	0.00
ERSA10	On 17/08/2013	Spot Bond	100.93125	55.22803	100.93125	55.09312			0.00	0	0.00
ERSA11	On 17/08/2014	Spot Bond	100.96871	26.33328	100.96871	26.26893			0.00	0	0.00
ERSA12	On 17/08/2015	Spot Bond	100.99870	14.72227	100.99870	14.68628			0.00	0	0.00
ERSA13	On 17/08/2013	Spot Bond	100.93575	55.24158	100.93575	55.10663			0.00	0	0.00
ERSA14	On 17/11/2025	Spot Bond	100.00000	0.00918	100.00000	0.00911			0.00	0	0.00
ERSA15	On 17/11/2025	Spot Bond	100.00000	0.00918	100.00000	0.00911			0.00	0	0.00
ES15	On 30/08/2015	Spot Bond	105.94219	17.91040	105.94219	17.86861			0.00	0	64,200,000.00
ES18	On 20/04/2018	Spot Bond	111.43974	9.87505	111.43974	9.85105		10,698,215,040.00		96,000	503,971,000.00
ES23	On 25/01/2023	Spot Bond	117.73441	11.63991	117.73441	11.61066		955,414,737,150.00		8,115,000	265,215,000.00
ES26	On 02/04/2026	Spot Bond	95.26383	9.29240	95.26383	9.27253		15,242,212,800.00		160,000	44,895,000.00
ES33	On 15/09/2033	Spot Bond	8.98000	87.66337	8.95000	87.89269		1,607,420,000.00		179,000	497,510,000.00
FIFB01	On 24/08/2015	Spot Bond	100.85636	14.92005	100.85636	14.85399			0.00	0	0.00
FIFC02	On 14/12/2012	Spot Bond	100.35540	98.11645	100.35540	97.85941			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM Yield	MarkPrice	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
FIFC03	On 09/10/2013	Spot Bond	100.00000	51.14300	100.00000	50.75913			0.00	0	0.00
FR002U	On 02/08/2023	Spot Bond	100.00000	10.87068	100.00000	10.84435			0.00	0	0.00
FR003U	On 02/08/2023	Spot Bond	100.00000	10.57852	100.00000	10.55289			0.00	0	0.00
FR2A3C	On 15/08/2013	Spot Bond	101.07344	55.80504	101.07344	55.66855			0.00	0	0.00
FR2B3C	On 15/08/2013	Spot Bond	101.11222	55.91808	101.11222	55.78127			0.00	0	0.00
FR2C3C	On 15/08/2013	Spot Bond	101.23627	56.27960	101.23627	56.14176			0.00	0	0.00
FR2D3D	On 15/08/2013	Spot Bond	101.30601	56.48285	101.30601	56.34442			0.00	0	0.00
FRB03	On 15/09/2014	Spot Bond	105.15565	30.15577	105.15565	30.08546			0.00	0	21,460,000.00
FRB05	On 21/12/2018	Spot Bond	103.15112	12.41805	103.15112	12.38985			0.00	0	0.00
FRB07	On 06/12/2012	Spot Bond	100.55742	98.97711	100.55742	98.71174			0.00	0	0.00
FRB08	On 10/06/2016	Spot Bond	100.49836	10.92262	100.49836	10.89575			0.00	0	0.00
FRB09	On 10/06/2017	Spot Bond	100.49830	8.57873	100.49830	8.55763			0.00	0	0.00
FRB10	On 25/01/2017	Spot Bond	101.51768	9.71601	101.51768	9.69215			0.00	0	0.00
FRBC21	On 21/12/2018	Spot Bond	111.84945	16.18979	111.84945	16.15053			0.00	0	4,220,000.00
FRBC22	On 21/12/2018	Spot Bond	100.44644	9.88147	100.44644	9.85718			0.00	0	0.00
FRBI01	On 30/06/2014	Spot Bond	100.00000	49.19759	100.00000	49.08534			0.00	0	0.00
FRBI04	On 31/03/2013	Spot Bond	211.83970	59.96774	211.83970	59.76604			0.00	0	0.00
FRBI07	On 07/07/2013	Spot Bond	105.16707	65.61887	105.16707	65.46836			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM Yield	MarkPrice	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
FRBI22	On 31/01/2022	Spot Bond	121.95151	3.43628	121.95151	3.42712			0.00	0	0.00
FRBI23	On 07/12/2023	Spot Bond	266.05149	1.97388	266.05149	4.57843			0.00	0	0.00
FRBI28	On 31/03/2028	Spot Bond	145.44748	2.12769	145.44748	2.12131			0.00	0	0.00
FRBI33	On 07/12/2033	Spot Bond	186.40405	3.44943	186.40405	3.43703			0.00	0	3,000,000.00
FRBN04	On 15/09/2015	Spot Bond	118.97136	20.20097	118.97136	20.14894			0.00	0	0.00
FRBN06	On 15/09/2015	Spot Bond	100.00000	24.84154	100.00000	24.78595			0.00	0	0.00
FRBN07	On 15/09/2015	Spot Bond	100.00000	24.84154	100.00000	24.78595			0.00	0	0.00
FRBZ01	On 30/11/2020	Spot Bond	51.72712	3.54822	51.72712	3.54418			0.00	0	0.00
FRBZ02	On 28/10/2024	Spot Bond	32.59207	3.46625	32.59207	3.46357			0.00	0	0.00
FRBZ03	On 10/12/2024	Spot Bond	31.38364	3.74364	31.38364	3.74085			0.00	0	0.00
FRC04	On 03/06/2014	Spot Bond	103.71290	40.33435	103.71290	40.24238			0.00	0	0.00
FRC08	On 29/04/2013	Spot Bond	101.43171	86.72223	101.43171	86.51904			0.00	0	0.00
FRC101	On 24/02/2017	Spot Bond	101.42118	12.65398	101.42118	12.62293			0.00	0	0.00
FRC103	On 20/03/2014	Spot Bond	100.70350	47.43569	100.70350	47.34014			0.00	0	0.00
FRC104	On 20/03/2014	Spot Bond	100.43778	43.95720	100.43778	43.86886			0.00	0	0.00
FRC105	On 24/02/2017	Spot Bond	101.37968	12.34982	101.37968	12.31953			0.00	0	0.00
FRC106	On 24/02/2017	Spot Bond	101.37968	12.34982	101.37968	12.31953			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM Yield	MarkPrice	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
FRC107	On 03/06/2021	Spot Bond	100.95684	11.42776	100.95684	11.39953			0.00	0	0.00
FRC108	On 24/02/2017	Spot Bond	101.35502	12.16911	101.35502	12.13928			0.00	0	0.00
FRC109	On 20/06/2017	Spot Bond	100.49706	11.61771	100.49706	11.58914			0.00	0	0.00
FRC11	On 26/05/2013	Spot Bond	100.81157	81.34924	100.81157	81.17125			0.00	0	0.00
FRC110	On 15/06/2016	Spot Bond	100.62812	15.05200	100.62812	15.01493			0.00	0	0.00
FRC112	On 20/06/2017	Spot Bond	100.42343	10.11933	100.42343	10.09446			0.00	0	0.00
FRC113	On 20/06/2017	Spot Bond	100.46990	11.06467	100.46990	11.03745			0.00	0	0.00
FRC114	On 20/06/2014	Spot Bond	100.53541	33.43563	100.53541	33.35335			0.00	0	0.00
FRC115	On 20/06/2017	Spot Bond	98.00000	9.52040	98.00000	9.48765			0.00	0	0.00
FRC116	On 20/06/2017	Spot Bond	100.00000	8.89594	100.00000	8.86108			0.00	0	0.00
FRC117	On 15/06/2016	Spot Bond	100.61842	14.88159	100.61842	14.84494			0.00	0	0.00
FRC118	On 20/06/2017	Spot Bond	100.45750	11.04314	100.45750	11.01598			0.00	0	0.00
FRC119	On 20/06/2017	Spot Bond	100.56313	13.23143	100.56313	13.19886			0.00	0	0.00
FRC120	On 20/06/2017	Spot Bond	100.61014	14.20926	100.61014	14.17427			0.00	0	0.00
FRC121	On 20/06/2017	Spot Bond	100.43349	10.54740	100.43349	10.52147			0.00	0	0.00
FRC122	On 20/06/2017	Spot Bond	100.51033	11.90579	100.51033	11.87650			0.00	0	0.00
FRC123	On 20/06/2017	Spot Bond	100.67570	15.57706	100.67570	15.53867			0.00	0	0.00
FRC124	On 20/06/2017	Spot Bond	100.44913	10.20877	100.44913	10.17642			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM Yield	MarkPrice	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
FRC125	On 20/09/2017	Spot Bond	100.00000	7.88178	100.00000	7.84677			0.00	0	0.00
FRC126	On 20/09/2017	Spot Bond	100.53319	11.78228	100.53319	11.74492			0.00	0	0.00
FRC127	On 20/09/2017	Spot Bond	100.63883	13.76945	100.63883	13.72575			0.00	0	0.00
FRC128	On 20/09/2017	Spot Bond	100.48091	10.80300	100.48091	10.76877			0.00	0	0.00
FRC129	On 20/09/2017	Spot Bond	100.51430	11.42817	100.51430	11.39194			0.00	0	0.00
FRC130	On 20/09/2017	Spot Bond	100.60627	13.15599	100.60627	13.11425			0.00	0	0.00
FRC131	On 20/09/2017	Spot Bond	100.56147	12.31323	100.56147	12.27418			0.00	0	0.00
FRC132	On 20/09/2017	Spot Bond	100.63331	13.66550	100.63331	13.62213			0.00	0	0.00
FRC133	On 20/09/2017	Spot Bond	100.67296	14.41375	100.67296	14.36799			0.00	0	0.00
FRC134	On 20/09/2017	Spot Bond	100.60461	13.12479	100.60461	13.08315			0.00	0	0.00
FRC135	On 20/09/2017	Spot Bond	100.58527	13.28531	100.58527	13.24316			0.00	0	0.00
FRC136	On 20/09/2017	Spot Bond	100.52263	11.58442	100.52263	11.54768			0.00	0	0.00
FRC137	On 20/09/2017	Spot Bond	100.51264	11.92186	100.51264	11.88407			0.00	0	0.00
FRC138	On 20/09/2017	Spot Bond	100.64764	13.93576	100.64764	13.89153			0.00	0	0.00
FRC139	On 20/09/2017	Spot Bond	100.63938	13.77984	100.63938	13.73611			0.00	0	0.00
FRC140	On 20/09/2017	Spot Bond	100.61676	13.35358	100.61676	13.31121			0.00	0	0.00
FRC141	On 20/09/2017	Spot Bond	100.64874	13.95654	100.64874	13.91225			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM Yield	MarkPrice	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
FRC142	On 20/09/2017	Spot Bond	100.54761	12.05299	100.54761	12.01477			0.00	0	0.00
FRC143	On 20/09/2017	Spot Bond	100.48314	10.84469	100.48314	10.81032			0.00	0	0.00
FRC144	On 20/09/2017	Spot Bond	100.40273	9.34290	100.40273	9.31331			0.00	0	0.00
FRC145	On 20/09/2017	Spot Bond	100.68010	14.54880	100.68010	14.50261			0.00	0	0.00
FRC146	On 20/09/2014	Spot Bond	100.48314	32.30513	100.48314	32.20274			0.00	0	0.00
FRC147	On 20/09/2015	Spot Bond	100.54650	19.94798	100.54650	19.88471			0.00	0	0.00
FRC148	On 24/02/2017	Spot Bond	101.08864	2.55161	101.08864	2.54029			0.00	0	0.00
FRC149	On 20/09/2015	Spot Bond	100.52041	10.64153	100.52041	10.60779			0.00	0	0.00
FRC150	On 20/09/2017	Spot Bond	100.44745	1.88396	100.44745	1.87799			0.00	0	0.00
FRC151	On 20/09/2017	Spot Bond	98.00000	1.63677	98.00000	1.62486			0.00	0	0.00
FRC152	On 20/12/2017	Spot Bond	100.00000	1.52348	100.00000	1.51492			0.00	0	0.00
FRC153	On 20/12/2017	Spot Bond	100.00000	1.52348	100.00000	1.51492			0.00	0	0.00
FRC154	On 20/12/2017	Spot Bond	100.00000	1.47658	100.00000	1.46630			0.00	0	0.00
FRC155	On 20/12/2017	Spot Bond	100.00000	1.24291	100.00000	1.22505		13,200,000,000,000.00	132,000,000	88,000,000.00	
FRC17	On 03/06/2014	Spot Bond	103.88434	35.55257	103.88434	35.47139			0.00	0	0.00
FRC29	On 22/07/2014	Spot Bond	101.69803	28.97824	101.69803	28.90697			0.00	0	0.00
FRC37	On 20/06/2015	Spot Bond	100.46014	18.58680	100.46014	18.54109			0.00	0	0.00
FRC40	On 20/12/2015	Spot Bond	100.45737	15.18716	100.45737	15.14982			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
FRC41	On 25/10/2013	Spot Bond	101.67764	59.09416	101.67764	58.94885				0.00	0	0.00
FRC42	On 25/11/2012	Spot Bond	6.90500	100.00000	6.90500	100.00000				0.00	0	0.00
FRC46	On 10/09/2017	Spot Bond	98.80765	10.76517	98.80765	10.73909				0.00	0	0.00
FRC47	On 18/02/2013	Spot Bond	113.68077	79.45923	113.68077	79.26308			3,410,423,100,000.00	30,000,000	15,000,000.00	
FRC55	On 11/07/2013	Spot Bond	100.00003	60.86899	100.00003	60.72153				0.00	0	0.00
FRC57	On 20/06/2014	Spot Bond	100.38660	30.83163	100.38660	30.75586				0.00	0	0.00
FRC61	On 28/07/2017	Spot Bond	101.46163	9.08120	101.46163	9.05890				0.00	0	0.00
FRC66	On 31/01/2022	Spot Bond	109.33538	7.15587	109.33538	7.13893				0.00	0	0.00
FRC67	On 20/09/2016	Spot Bond	100.46640	13.22941	100.46640	13.19688				0.00	0	0.00
FRC68	On 20/09/2016	Spot Bond	100.47150	13.33071	100.47150	13.29792				0.00	0	0.00
FRC69	On 31/01/2022	Spot Bond	109.51236	5.48177	109.51236	5.46878				0.00	0	0.00
FRC70	On 20/09/2014	Spot Bond	111.32550	25.74158	111.32550	25.68886				0.00	0	0.00
FRC71	On 31/01/2022	Spot Bond	109.33538	5.02822	109.33538	5.01633				0.00	0	0.00
FRC72	On 31/01/2017	Spot Bond	114.09057	6.12220	114.09057	6.10720				0.00	0	0.00
FRC74	On 20/09/2016	Spot Bond	114.42023	8.64922	114.42023	8.63117				0.00	0	0.00
FRC75	On 20/12/2012	Spot Bond	100.45580	95.89124	100.45580	95.64368				0.00	0	0.00
FRC76	On 28/07/2017	Spot Bond	101.66489	10.12229	101.66489	10.09740				0.00	0	0.00

Contract Details	Strike	Call / Put	MTM Yield	MarkPrice	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
FRC77	On 15/06/2016	Spot Bond	100.00000	18.59208	100.00000	18.54654			0.00	0	0.00
FRC78	On 15/06/2016	Spot Bond	100.79789	18.03600	100.79789	17.99151			0.00	0	0.00
FRC79	On 15/06/2016	Spot Bond	100.69405	16.21014	100.69405	16.17019			0.00	0	0.00
FRC80	On 15/06/2016	Spot Bond	4.73000	107.90096	4.73000	107.87848			0.00	0	0.00
FRC81	On 20/12/2012	Spot Bond	100.56499	96.33879	100.56499	96.08982			0.00	0	0.00
FRC82	On 15/06/2016	Spot Bond	100.70697	16.43710	100.70697	16.39659			0.00	0	0.00
FRC83	On 20/12/2016	Spot Bond	100.40068	10.54108	100.40068	10.51518			0.00	0	0.00
FRC84	On 20/12/2016	Spot Bond	100.46304	11.79778	100.46304	11.76876			0.00	0	0.00
FRC85	On 20/12/2014	Spot Bond	100.61808	26.62812	100.61808	26.56254			0.00	0	0.00
FRC86	On 20/12/2016	Spot Bond	100.54671	13.48676	100.54671	13.45357			0.00	0	0.00
FRC87	On 20/12/2016	Spot Bond	100.52525	13.05330	100.52525	13.02119			0.00	0	0.00
FRC88	On 20/12/2012	Spot Bond	100.34678	95.44599	100.34678	95.19983			0.00	0	0.00
FRC89	On 20/12/2012	Spot Bond	100.34394	95.43439	100.34394	95.18826			0.00	0	0.00
FRC90	On 20/03/2013	Spot Bond	100.32862	96.27249	100.32862	96.07087			0.00	0	0.00
FRC91	On 20/03/2013	Spot Bond	100.34043	96.27384	100.34043	96.07220			0.00	0	0.00
FRC92	On 20/03/2013	Spot Bond	100.34112	96.28143	100.34112	96.07977			0.00	0	0.00
FRC93	On 20/03/2013	Spot Bond	100.34682	95.43040	100.34682	95.18364			0.00	0	0.00
FRC94	On 20/03/2017	Spot Bond	100.44788	11.06050	100.44788	11.03827			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM Yield	MarkPrice	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
FRC95	On 15/06/2016	Spot Bond	100.64235	13.73167	100.64235	13.70403			0.00	0	0.00
FRC96	On 20/03/2017	Spot Bond	100.44732	11.04942	100.44732	11.02721			0.00	0	0.00
FRC97	On 20/03/2015	Spot Bond	98.04956	25.05147	98.04956	25.00223			0.00	0	0.00
FRC98	On 15/06/2016	Spot Bond	100.67532	14.24095	100.67532	14.21227			0.00	0	0.00
FRC99	On 24/02/2017	Spot Bond	101.43156	12.72998	101.43156	12.69875			0.00	0	0.00
FRE2A1	On 02/08/2013	Spot Bond	101.08680	56.98597	101.08680	56.84658			0.00	0	0.00
FRE2A2	On 02/08/2013	Spot Bond	102.04635	58.99077	102.04635	58.84525			0.00	0	10,000.00
FRE2B1	On 02/08/2013	Spot Bond	101.11165	57.04560	101.11165	56.90603			0.00	0	0.00
FRE2B2	On 02/08/2013	Spot Bond	104.68033	58.25706	104.68033	58.11005			0.00	0	0.00
FRE2C	On 02/08/2013	Spot Bond	96.98334	58.48654	96.98334	58.34868			0.00	0	0.00
FRE2D	On 02/08/2013	Spot Bond	101.19191	57.23819	101.19191	57.09804			0.00	0	0.00
FRE2E	On 02/08/2013	Spot Bond	101.39248	57.71924	101.39248	57.57768			0.00	0	0.00
FRE2F	On 02/08/2013	Spot Bond	101.63872	58.30951	101.63872	58.16618			0.00	0	0.00
FRE2G	On 02/08/2013	Spot Bond	101.79324	58.67971	101.79324	58.53528			0.00	0	0.00
FRI15	On 14/03/2015	Spot Bond	137.45936	15.46116	137.45936	15.41529			0.00	0	0.00
FRJ13	On 01/09/2013	Spot Bond	101.30769	66.84954	101.30769	66.68390			0.00	0	0.00
FRJ14	On 20/07/2014	Spot Bond	104.00517	27.98828	104.00517	27.91806			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM Yield	MarkPrice	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
FRJ15	On 04/04/2015	Spot Bond	100.18638	21.98234	100.18638	21.91359			0.00	0	0.00
FRJ16	On 21/01/2016	Spot Bond	103.41346	12.39464	103.41346	12.36370			0.00	0	42,000,000.00
FRJ17	On 04/04/2017	Spot Bond	100.62484	10.18371	100.62484	10.15174			0.00	0	0.00
FRJ18	On 21/02/2018	Spot Bond	101.45882	7.39617	101.45882	7.37801			0.00	0	0.00
FRJ19	On 04/04/2019	Spot Bond	100.00000	12.07961	100.00000	12.05670			0.00	0	0.00
FRS36	On 07/12/2023	Spot Bond	254.50193	2.06629	254.50193	4.67464			0.00	0	0.00
FRS37	On 07/12/2023	Spot Bond	265.81898	1.97566	265.81898	4.58029			0.00	0	0.00
FRS43	On 07/12/2023	Spot Bond	249.70910	2.10717	249.70910	4.71713			0.00	0	0.00
FRS46	On 31/01/2022	Spot Bond	117.34620	3.17932	117.34620	3.17135			0.00	0	0.00
FRS49	On 27/10/2020	Spot Bond	101.41744	7.30019	101.41744	7.28228			0.00	0	0.00
FRS51	On 31/01/2022	Spot Bond	117.54524	3.45281	117.54524	3.44386			0.00	0	0.00
FRS56	On 19/07/2016	Spot Bond	101.77641	11.15368	101.77641	11.12623			0.00	0	0.00
FRS59	On 07/10/2016	Spot Bond	100.01476	11.48570	100.01476	11.45786			0.00	0	0.00
FRS61	On 02/08/2013	Spot Bond	101.49749	57.97100	101.49749	57.82869			0.00	0	0.00
FRS62	On 04/11/2026	Spot Bond	101.25022	7.18455	101.25022	7.16695			0.00	0	0.00
FRS63	On 22/12/2013	Spot Bond	100.29734	43.69701	100.29734	43.58970			0.00	0	0.00
FRS64	On 26/01/2042	Spot Bond	90.41057	2.96055	90.41057	2.95432			0.00	0	0.00
FRS65	On 30/03/2013	Spot Bond	100.18030	92.83428	100.18030	92.60064			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
FRS66	On 22/03/2013	Spot Bond	100.00000	94.98622	100.00000	94.74267				0.00	0	0.00
FRS67	On 25/05/2013	Spot Bond	100.68430	76.65707	100.68430	76.44713				0.00	0	0.00
FRS68	On 09/11/2024	Spot Bond	100.00000	0.92490	100.00000	0.92202				0.00	0	0.00
FRS69	On 31/05/2017	Spot Bond	101.11871	10.17726	101.11871	10.14482				0.00	0	0.00
FRS70	On 04/06/2013	Spot Bond	100.52362	65.90382	100.52362	65.69485				0.00	0	0.00
FRS71	On 08/06/2013	Spot Bond	100.43945	65.09381	100.43945	64.88757				0.00	0	0.00
FRS72	On 09/11/2024	Spot Bond	101.12618	8.07005	101.12618	8.04461				0.00	0	0.00
FRS73	On 12/06/2017	Spot Bond	101.07593	16.44070	101.07593	16.38831				0.00	0	0.00
FRS74	On 14/06/2017	Spot Bond	100.44759	8.29602	100.44759	8.26973				0.00	0	0.00
FRS75	On 13/06/2014	Spot Bond	100.44015	30.75697	100.44015	30.65953				0.00	0	0.00
FRS76	On 18/06/2017	Spot Bond	100.76967	14.76409	100.76967	14.71718				0.00	0	0.00
FRS77	On 19/07/2014	Spot Bond	101.24351	28.29638	101.24351	28.17068				0.00	0	0.00
FRS78	On 08/08/2013	Spot Bond	101.17008	51.28217	101.17008	51.05449				0.00	0	0.00
FRS79	On 10/07/2017	Spot Bond	100.00000	3.17245	100.00000	3.14863				0.00	0	0.00
FRS80	On 24/10/2013	Spot Bond	100.00000	45.67780	100.00000	45.33495				0.00	0	0.00
FRS81	On 30/10/2042	Spot Bond	2.25000	101.69958	2.25000	101.67897				0.00	0	0.00
FRS82	On 21/11/2017	Spot Bond	100.00000	2.31189	100.00000	2.29454				0.00	0	0.00

Contract Details	Strike	Call / Put	MTM Yield	MarkPrice	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
FRX14	On 01/09/2014	Spot Bond	105.55013	30.56414	105.55013	30.49265		3,588,704,420,000.00	34,000,000	18,436,000.00	
FRX15	On 14/03/2015	Spot Bond	106.51279	22.70829	106.51279	22.65479		0.00	0	255,874,000.00	
FRX16	On 15/09/2016	Spot Bond	104.36488	12.88188	104.36488	12.85203		0.00	0	0.00	
FRX17	On 15/09/2017	Spot Bond	105.51532	11.13339	105.51532	11.10736		0.00	0	20,000,000.00	
FRX18	On 14/04/2018	Spot Bond	113.83008	10.99853	113.83008	10.97135		0.00	0	1,000,000.00	
FRX19	On 15/11/2019	Spot Bond	108.96559	10.00694	108.96559	9.98982		0.00	0	2,918,000.00	
FRX24	On 10/12/2024	Spot Bond	117.28648	14.07299	117.28648	14.03755		0.00	0	0.00	
FRX31	On 21/02/2031	Spot Bond	102.81960	11.52391	102.81960	11.49797		0.00	0	1,140,000.00	
FRX45	On 14/04/2045	Spot Bond	79.83345	10.86851	79.83345	10.84848		0.00	0	0.00	
FTG1	On 05/09/2016	Spot Bond	100.94835	13.09998	100.94835	13.06761		0.00	0	0.00	
GBL01	On 15/10/2015	Spot Bond	100.00000	24.82317	100.00000	24.63685		0.00	0	0.00	
GFC03	On 10/04/2015	Spot Bond	100.01778	22.37659	100.01778	22.30673		0.00	0	0.00	
GFC04	On 11/04/2017	Spot Bond	104.81266	12.37560	104.81266	12.34698		0.00	0	0.00	
GFC2	On 27/02/2013	Spot Bond	100.00000	83.54267	100.00000	83.36026		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	90.29059	100.00000	90.08013		0.00	0	0.00	
GPT12	On 28/02/2013	Spot Bond	100.00000	84.38194	100.00000	84.19811		0.00	0	0.00	
GPT19	On 28/11/2012	Spot Bond	100.63710	99.72504	100.63710	99.45159		0.00	0	1,000,000.00	

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
GPT20	On 30/01/2013	Spot Bond	100.00000	85.08159	100.00000	84.88372				0.00	0	0.00
GRA292	On 15/02/2013	Spot Bond	100.00000	82.02247	100.00000	81.83857				0.00	0	0.00
GRA299	On 18/12/2012	Spot Bond	99.03016	94.60950	99.03016	94.36727				0.00	0	0.00
GRA300	On 15/02/2013	Spot Bond	100.00000	82.02247	100.00000	81.83857				0.00	0	0.00
GRB85	On 25/01/2013	Spot Bond	100.00000	86.08491	100.00000	85.88235				0.00	0	0.00
GRB89	On 25/01/2013	Spot Bond	100.00000	86.08491	100.00000	85.88235				0.00	0	0.00
GRD164	On 18/01/2013	Spot Bond	100.00000	87.52998	100.00000	87.32057				0.00	0	0.00
GRD166	On 15/02/2013	Spot Bond	100.00000	82.02247	100.00000	81.83857				0.00	0	0.00
GRD179	On 11/01/2013	Spot Bond	100.00000	89.02439	100.00000	88.80779				0.00	0	0.00
GRD180	On 16/01/2013	Spot Bond	100.00000	87.95181	100.00000	87.74038			1,600,000,000,000.00	16,000,000	8,000,000.00	
GRD181	On 31/01/2013	Spot Bond	100.00000	84.88372	100.00000	84.68677				0.00	0	0.00
GRD182	On 04/02/2013	Spot Bond	100.00000	84.10138	100.00000	83.90805				0.00	0	0.00
GRDB1	On 10/01/2018	Spot Bond	100.01501	7.51861	100.01501	7.50039				0.00	0	0.00
GRDC1	On 10/01/2018	Spot Bond	100.01973	9.52140	100.01973	9.49833				0.00	0	0.00
GRH1A1	On 25/10/2017	Spot Bond	100.00000	2.40037	100.00000	2.37567				0.00	0	0.00
GRH1A2	On 25/10/2017	Spot Bond	100.00000	2.40037	100.00000	2.37567				0.00	0	0.00
GRH1A3	On 25/10/2017	Spot Bond	100.00000	2.40037	100.00000	2.37567				0.00	0	0.00

Contract Details	Strike	Call / Put	MTM Yield	MarkPrice	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
GRH1A4	On 25/10/2017	Spot Bond	100.00000	2.28915	100.00000	2.27907			0.00	0	0.00
GRH1B	On 25/10/2017	Spot Bond	100.00000	2.40037	100.00000	2.37567			0.00	0	0.00
GRH1C	On 25/10/2017	Spot Bond	100.00000	2.40037	100.00000	2.37567			0.00	0	0.00
GRH1YU	On 25/10/2039	Spot Bond	100.00000	0.00000	100.00000	0.00000			0.00	0	0.00
GRT01	On 08/12/2014	Spot Bond	100.57078	23.14793	100.57078	23.09095			0.00	0	0.00
GRT02	On 13/05/2016	Spot Bond	101.42786	11.68205	101.42786	11.65339			0.00	0	0.00
GRT03	On 15/10/2015	Spot Bond	99.93193	16.17122	99.93193	16.13207			0.00	0	0.00
GRT04	On 15/09/2016	Spot Bond	100.43806	11.71915	100.43806	11.69034			0.00	0	0.00
GRT05	On 25/01/2015	Spot Bond	102.01673	19.99138	102.01673	19.94208			0.00	0	0.00
GSIZ16	On 23/09/2016	Spot Bond	100.31458	12.07627	100.31458	12.04662			0.00	0	0.00
HILB01	On 18/07/2015	Spot Bond	99.88260	17.47983	99.88260	17.40304			0.00	0	0.00
HILB02	On 13/09/2017	Spot Bond	100.51108	11.37871	100.51108	11.32791			0.00	0	0.00
HILC02	On 17/01/2013	Spot Bond	100.00000	87.74038	100.00000	87.52998			0.00	0	0.00
HM1B5U	On 19/07/2045	Spot Bond	100.00000	0.00000	100.00000	0.00000			0.00	0	0.00
HM1B6U	On 19/07/2045	Spot Bond	100.00000	0.00000	100.00000	0.00000			0.00	0	0.00
HMS1B2	On 19/12/2012	Spot Bond	105.54321	95.32936	105.54321	95.07090			0.00	0	0.00
HMS1B3	On 19/12/2012	Spot Bond	105.54321	95.32936	105.54321	95.07090			0.00	0	0.00
HMS1B5	On 19/07/2013	Spot Bond	100.00000	63.95776	100.00000	63.83675			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
HMS1B6	On 19/07/2013	Spot Bond	100.00000	70.72078	100.00000	70.58661				0.00	0	0.00
HMS1B7	On 19/07/2013	Spot Bond	101.63173	59.29312	101.63173	59.14740				0.00	0	0.00
HMS1B8	On 19/07/2015	Spot Bond	101.67762	15.79131	101.67762	15.75248				0.00	0	0.00
HMS1B9	On 19/07/2015	Spot Bond	105.13866	16.94716	105.13866	16.90423				0.00	0	0.00
HMS1C2	On 19/12/2012	Spot Bond	105.76786	95.37364	105.76786	95.11454				0.00	0	0.00
HMS1C3	On 19/07/2013	Spot Bond	101.68917	59.40955	101.68917	59.26346				0.00	0	0.00
HMS1C4	On 19/07/2015	Spot Bond	101.75803	16.11946	101.75803	16.07980				0.00	0	0.00
HMS1C5	On 19/07/2015	Spot Bond	117.06290	14.76486	117.06290	14.72373				0.00	0	0.00
HMS1D2	On 19/12/2012	Spot Bond	106.05795	95.43081	106.05795	95.17088				0.00	0	0.00
HMS1D3	On 19/07/2013	Spot Bond	101.79257	59.61904	101.79257	59.47229				0.00	0	0.00
HMS1D4	On 19/07/2015	Spot Bond	101.86140	16.54084	101.86140	16.50010				0.00	0	0.00
HMS1D5	On 19/07/2015	Spot Bond	117.06290	15.16801	117.06290	15.12575				0.00	0	0.00
HMS1E2	On 19/12/2012	Spot Bond	107.08651	95.63355	107.08651	95.37072				0.00	0	0.00
HMS1E3	On 19/07/2013	Spot Bond	101.93042	59.89817	101.93042	59.75056				0.00	0	0.00
HMS1E4	On 19/07/2015	Spot Bond	101.98773	17.05507	101.98773	17.01301				0.00	0	0.00
HMS1F2	On 19/12/2012	Spot Bond	108.34719	95.88215	108.34719	95.61572				0.00	0	0.00
HMS1G2	On 19/12/2012	Spot Bond	110.21153	96.24997	110.21153	95.97822				0.00	0	0.00

Contract Details	Strike	Call / Put	MTM Yield	MarkPrice	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
HWAY20	On 31/07/2020	Spot Bond	115.88630	11.38916	115.88630	11.36090			8,227,927,300.00	71,000	34,991,000.00
HWAY23	On 07/12/2023	Spot Bond	272.42396	1.92628	272.42396	4.52877			0.00	0	97,000,000.00
HWAY24	On 07/12/2024	Spot Bond	271.70682	1.93152	271.70682	4.53425			0.00	0	0.00
HWAY34	On 31/07/2034	Spot Bond	101.83148	11.85371	101.83148	11.82723			0.00	0	29,400,000.00
HWAY35	On 31/07/2035	Spot Bond	102.02133	11.83646	102.02133	11.80998			0.00	0	0.00
I2025	On 31/01/2025	Spot Bond	1.26000	110.31836	1.26000	110.30572			0.00	0	165,000,000.00
I2038	On 31/01/2038	Spot Bond	1.90000	109.03164	1.90000	109.01726			3,040,000,000.00	1,600,000	58,382,000.00
I2050	On 31/12/2050	Spot Bond	2.05500	114.00490	2.05500	113.98898			0.00	0	18,000,000.00
IBC01	On 16/03/2015	Spot Bond	95.45000	21.42973	95.45000	21.39042			0.00	0	0.00
IBL06	On 14/12/2012	Spot Bond	100.50759	97.14617	100.50759	96.89130			0.00	0	0.00
IBL09	On 08/12/2012	Spot Bond	100.56563	98.65381	100.56563	98.39069			0.00	0	1,000,000.00
IBL11	On 12/03/2015	Spot Bond	109.26558	23.67064	109.26558	23.61370			0.00	0	0.00
IBL12	On 12/03/2013	Spot Bond	100.86049	97.59967	100.86049	97.34072			0.00	0	0.00
IBL13	On 12/03/2015	Spot Bond	102.46253	22.81646	102.46253	22.75936			0.00	0	0.00
IBL14	On 28/06/2015	Spot Bond	100.92206	16.93481	100.92206	16.89299			0.00	0	0.00
IBL15	On 28/06/2013	Spot Bond	100.23329	62.93628	100.23329	62.78182			0.00	0	0.00
IBL18	On 10/12/2013	Spot Bond	100.52781	44.47883	100.52781	44.36938			0.00	0	0.00
IBL19	On 15/03/2014	Spot Bond	100.74849	44.01874	100.74849	43.91020			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
IBL20	On 15/03/2014	Spot Bond	103.45013	41.01469	103.45013	40.92033				0.00	0	0.00
IBL21	On 15/03/2016	Spot Bond	108.14435	15.73686	108.14435	15.69932				0.00	0	0.00
IBL22	On 15/03/2018	Spot Bond	111.48026	11.54691	111.48026	11.51868				0.00	0	0.00
IBL23	On 21/04/2014	Spot Bond	102.47730	37.82788	102.47730	37.74199				0.00	0	0.00
IBL24	On 21/04/2014	Spot Bond	99.82217	40.44822	99.82217	40.35038				0.00	0	0.00
IBL25	On 18/08/2014	Spot Bond	100.88835	26.13418	100.88835	26.07036				0.00	0	0.00
IBL26	On 18/08/2014	Spot Bond	106.87614	26.16870	106.87614	26.10577				0.00	0	0.00
IBL28	On 18/08/2016	Spot Bond	105.97204	13.73557	105.97204	13.70386				0.00	0	0.00
IBL32	On 03/11/2014	Spot Bond	101.15611	26.94028	101.15611	26.87434				0.00	0	0.00
IBL33	On 03/11/2016	Spot Bond	101.23137	10.15047	101.23137	10.12561				0.00	0	0.00
IBL34	On 31/01/2017	Spot Bond	119.59470	4.78208	119.59470	4.76991				0.00	0	0.00
IBL36	On 31/01/2022	Spot Bond	121.25275	3.09774	121.25275	3.08977				0.00	0	0.00
IBL37	On 02/04/2015	Spot Bond	100.15533	22.28417	100.15533	22.21450				0.00	0	0.00
IBL38	On 02/04/2017	Spot Bond	100.16252	10.39577	100.16252	10.36327				0.00	0	0.00
IBL39	On 02/04/2018	Spot Bond	105.78604	10.42116	105.78604	10.39687				0.00	0	0.00
IBL40	On 15/06/2015	Spot Bond	100.66354	16.91326	100.66354	16.85957				0.00	0	0.00
IBL42	On 15/06/2017	Spot Bond	100.43811	8.93263	100.43811	8.90433				0.00	0	60,000,000.00

Contract Details	Strike	Call / Put	MTM Yield	MarkPrice	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
IBL43	On 15/11/2015	Spot Bond	100.00000	9.67520	100.00000	9.60258			0.00	0	0.00
IBL45	On 21/12/2018	Spot Bond	100.00000	9.69884	100.00000	9.59022			0.00	0	0.00
IBL46	On 15/01/2020	Spot Bond	100.00000	8.72440	100.00000	8.62581			0.00	0	111,000.00
IC02	On 09/05/2013	Spot Bond	100.00000	72.23959	100.00000	72.10303			0.00	0	0.00
IDC01U	On 08/11/2026	Spot Bond	100.00000	0.00464	100.00000	0.00462			0.00	0	0.00
IDCP01	On 19/04/2015	Spot Bond	99.89211	19.12793	99.89211	19.08540			0.00	0	0.00
IDCP02	On 19/04/2015	Spot Bond	99.89211	19.12793	99.89211	19.08540			0.00	0	0.00
IDCP03	On 31/01/2017	Spot Bond	100.97091	9.57824	100.97091	9.55698			0.00	0	0.00
IDCP04	On 19/10/2017	Spot Bond	5.00000	103.54645	5.00000	103.51870			0.00	0	0.00
IDW001	On 30/06/2016	Spot Bond	101.37699	13.49813	101.37699	13.45548			0.00	0	0.00
IDW002	On 30/06/2016	Spot Bond	101.30327	12.75302	101.30327	12.71275			0.00	0	0.00
IDW003	On 30/06/2016	Spot Bond	100.00000	14.15306	100.00000	14.04520			0.00	0	0.00
IFM01	On 31/03/2016	Spot Bond	112.11249	17.39087	112.11249	17.34840			0.00	0	0.00
IHL01	On 29/12/2014	Spot Bond	100.20174	22.72925	100.20174	22.67349			0.00	0	0.00
IHL02	On 29/12/2014	Spot Bond	100.20174	22.72925	100.20174	22.67349			0.00	0	0.00
IHL03	On 17/05/2017	Spot Bond	101.14829	9.91464	101.14829	9.88338			0.00	0	0.00
IKH1D	On 09/12/2028	Spot Bond	100.00000	8.74516	100.00000	8.72374			0.00	0	0.00
IN01E	On 23/07/2013	Spot Bond	101.89135	58.30414	101.89135	58.04379			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM Yield	MarkPrice	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
IN02E	On 06/08/2013	Spot Bond	101.88356	51.63469	101.88356	51.40413			0.00	0	0.00
IN03E	On 13/08/2013	Spot Bond	101.64472	50.11387	101.64472	49.89053			0.00	0	0.00
IN04	On 15/03/2015	Spot Bond	101.44581	24.19035	101.44581	24.13558			0.00	0	0.00
IN04E	On 27/08/2013	Spot Bond	100.58397	47.40228	100.58397	68.08968			0.00	0	0.00
IN05E	On 14/11/2013	Spot Bond	100.00000	45.21840	100.00000	44.87527			0.00	0	0.00
IN07	On 16/05/2013	Spot Bond	104.33728	70.32517	104.33728	70.19015			0.00	0	0.00
IN09	On 01/02/2016	Spot Bond	101.67347	14.12985	101.67347	14.09511			0.00	0	0.00
IN177U	On 24/01/2013	Spot Bond	100.00000	86.28842	100.00000	86.08491			0.00	0	0.00
IN178U	On 24/01/2013	Spot Bond	100.00000	86.28842	100.00000	86.08491			0.00	0	0.00
IN181U	On 31/01/2013	Spot Bond	100.00000	84.88372	100.00000	84.68677			0.00	0	0.00
IND147	On 22/11/2012	Spot Bond	100.00000	50.00006	100.00000	50.00005			0.00	0	0.00
IND204	On 24/01/2013	Spot Bond	100.00000	86.28842	100.00000	86.08491			0.00	0	0.00
IND205	On 31/01/2013	Spot Bond	100.00000	84.88372	100.00000	84.68677			0.00	0	0.00
IND207	On 14/02/2013	Spot Bond	100.00000	82.20721	100.00000	82.02247			0.00	0	0.00
IND208	On 21/02/2013	Spot Bond	100.00000	80.93126	100.00000	80.75221			0.00	0	0.00
IND209	On 28/02/2013	Spot Bond	100.00000	79.69432	100.00000	79.52070			0.00	0	0.00
IND234	On 21/08/2013	Spot Bond	100.00000	55.25557	100.00000	55.13295			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM Yield	MarkPrice	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
IND248	On 27/11/2012	Spot Bond	99.22914	66.83841	99.22914	99.72888			0.00	0	0.00
IND249	On 04/12/2012	Spot Bond	99.12821	98.13438	99.12821	97.87353			0.00	0	0.00
IND250	On 11/12/2012	Spot Bond	99.02750	96.34068	99.02750	96.08952			0.00	0	0.00
IND302	On 08/01/2013	Spot Bond	98.62666	89.80787	98.62666	89.59046			0.00	0	0.00
IND303	On 15/01/2013	Spot Bond	98.52695	88.31823	98.52695	88.10818			0.00	0	0.00
IND304	On 22/01/2013	Spot Bond	98.42745	86.88007	98.42745	86.67700			0.00	0	0.00
IND305	On 29/01/2013	Spot Bond	100.00000	85.28037	100.00000	85.08159			0.00	0	0.00
IND306	On 05/02/2013	Spot Bond	100.00000	83.90805	100.00000	83.71560			0.00	0	0.00
IND307	On 12/02/2013	Spot Bond	100.00000	82.57919	100.00000	82.39278			0.00	0	0.00
IND308	On 19/02/2013	Spot Bond	100.00000	81.29176	100.00000	81.11111			0.00	0	0.00
IND309	On 26/02/2013	Spot Bond	100.00000	80.04386	100.00000	79.86871			0.00	0	0.00
IND310	On 05/03/2013	Spot Bond	100.00000	78.83369	100.00000	78.66379			0.00	0	0.00
IND311	On 12/03/2013	Spot Bond	100.00000	77.65957	100.00000	77.49469			0.00	0	0.00
IND312	On 19/03/2013	Spot Bond	100.00000	76.51992	100.00000	76.35983			0.00	0	0.00
IND313	On 26/03/2013	Spot Bond	100.00000	75.41322	100.00000	75.25773			0.00	0	0.00
IND314	On 02/04/2013	Spot Bond	100.00000	74.33809	100.00000	74.18699			0.00	0	0.00
IND315	On 09/04/2013	Spot Bond	100.00000	73.29317	100.00000	73.14629			0.00	0	0.00
IND316	On 16/04/2013	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
IND317	On 23/04/2013	Spot Bond	100,000.00000	0.24768	100,000.00000	0.24601			0.00	0	0.00
IND318	On 24/04/2013	Spot Bond	100.00000	71.15010	100.00000	71.01167			0.00	0	0.00
IND319	On 25/04/2013	Spot Bond	100.00000	71.01167	100.00000	70.87379			0.00	0	0.00
IND320	On 26/04/2013	Spot Bond	100.00000	70.87379	100.00000	70.73643			0.00	0	0.00
IND321	On 27/04/2013	Spot Bond	100.00000	70.73643	100.00000	70.59961			0.00	0	0.00
IND322	On 28/04/2013	Spot Bond	100.00000	70.59961	100.00000	70.46332			0.00	0	0.00
IND323	On 29/04/2013	Spot Bond	100.00000	70.46332	100.00000	70.32755			0.00	0	0.00
IND324	On 30/04/2013	Spot Bond	100.00000	70.32755	100.00000	70.19231			0.00	0	0.00
IND325	On 01/05/2013	Spot Bond	100.00000	70.19231	100.00000	70.05758			0.00	0	0.00
IND326	On 02/05/2013	Spot Bond	100.00000	70.05758	100.00000	69.92337			0.00	0	0.00
IND327	On 03/05/2013	Spot Bond	100.00000	69.92337	100.00000	69.78967			0.00	0	0.00
IND328	On 04/05/2013	Spot Bond	100.00000	69.78967	100.00000	69.65649			0.00	0	0.00
IND329	On 05/05/2013	Spot Bond	100.00000	69.65649	100.00000	69.52381			0.00	0	0.00
IND330	On 06/05/2013	Spot Bond	100.00000	69.52381	100.00000	69.39163			0.00	0	0.00
IND331	On 07/05/2013	Spot Bond	100.00000	69.39163	100.00000	69.25996			0.00	0	0.00
IND332	On 08/05/2013	Spot Bond	100.00000	69.25996	100.00000	69.12879			0.00	0	0.00
IND333	On 09/05/2013	Spot Bond	100.00000	69.12879	100.00000	68.99811			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM Yield	MarkPrice	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
IND334	On 20/08/2013	Spot Bond	100.00000	60.34194	100.00000	60.22745			0.00	0	0.00
IND335	On 27/08/2013	Spot Bond	100.00000	59.54510	100.00000	59.43213			0.00	0	0.00
IND336	On 03/09/2013	Spot Bond	100.00000	58.75879	100.00000	58.64732			0.00	0	0.00
IND337	On 10/09/2013	Spot Bond	100.00000	57.98287	100.00000	57.87286			0.00	0	0.00
IND338	On 17/09/2013	Spot Bond	100.00000	57.21719	100.00000	57.10864			0.00	0	0.00
IND339	On 25/09/2013	Spot Bond	100.00000	51.12168	100.00000	51.00823			0.00	0	0.00
IND340	On 01/10/2013	Spot Bond	100.00000	50.44474	100.00000	50.33279			0.00	0	0.00
IND341	On 08/10/2013	Spot Bond	100.00000	49.66628	100.00000	49.55606			0.00	0	0.00
IND342	On 15/10/2013	Spot Bond	100.00000	48.89984	100.00000	48.79132			0.00	0	0.00
IND343	On 22/10/2013	Spot Bond	100.00000	48.14523	100.00000	48.03839			0.00	0	0.00
IND344	On 29/10/2013	Spot Bond	100.00000	47.40227	100.00000	47.29707			0.00	0	0.00
IND345	On 05/11/2013	Spot Bond	100.00000	46.67077	100.00000	46.56719			0.00	0	0.00
IND346	On 12/11/2013	Spot Bond	100.00000	45.95055	100.00000	45.84858			0.00	0	0.00
IND347	On 19/11/2013	Spot Bond	100.00000	45.24145	100.00000	45.14105			0.00	0	0.00
IND348	On 26/11/2013	Spot Bond	100.00000	44.54330	100.00000	44.44444			0.00	0	0.00
IND349	On 03/12/2013	Spot Bond	100.00000	43.02592	100.00000	42.79394			0.00	0	0.00
IND350	On 10/12/2013	Spot Bond	100.00000	41.67740	100.00000	41.47182			0.00	0	0.00
IND351	On 17/12/2013	Spot Bond	100.00000	40.57387	100.00000	40.38944			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
INF001	On 30/07/2013	Spot Bond	101.10218	75.45045	101.10218	75.14743				0.00	0	0.00
INF002	On 05/02/2013	Spot Bond	100.97718	86.04874	100.97718	85.84977				0.00	0	0.00
ING100	On 19/05/2013	Spot Bond	101.06512	82.76339	101.06512	82.57911				0.00	0	0.00
ING114	On 31/12/2015	Spot Bond	100.29400	15.30563	100.29400	15.26845				0.00	0	0.00
ING115	On 31/03/2016	Spot Bond	103.81357	18.53771	103.81357	18.49127				0.00	0	0.00
ING116	On 31/03/2016	Spot Bond	101.94170	17.83707	101.94170	17.79311				0.00	0	0.00
ING126	On 25/11/2012	Spot Bond	100.00000	52.95253	100.00000	52.95251				0.00	0	0.00
ING127	On 07/12/2012	Spot Bond	100.51669	98.64712	100.51669	98.38345				0.00	0	0.00
ING130	On 16/02/2013	Spot Bond	100.00000	81.83857	100.00000	81.65548				0.00	0	0.00
ING131	On 24/02/2013	Spot Bond	100.00000	80.39648	100.00000	80.21978				0.00	0	0.00
ING132	On 22/12/2018	Spot Bond	100.34045	9.40058	100.34045	9.37748				0.00	0	0.00
ING133	On 28/02/2013	Spot Bond	100.00000	84.33652	100.00000	84.15278				0.00	0	0.00
ING135	On 10/12/2014	Spot Bond	100.81708	26.02855	100.81708	25.96434				0.00	0	0.00
ING138	On 22/03/2017	Spot Bond	100.33341	11.22128	100.33341	11.19372				0.00	0	0.00
ING147	On 16/12/2012	Spot Bond	100.35507	96.76344	100.35507	96.51127				0.00	0	0.00
ING148	On 18/03/2013	Spot Bond	100.00000	92.96005	100.00000	92.49525				0.00	0	0.00
ING153	On 03/04/2017	Spot Bond	6.50000	100.64987	6.50000	100.63801				0.00	0	0.00

Contract Details	Strike	Call / Put	MTM Yield	MarkPrice	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
ING154	On 03/04/2013	Spot Bond	100.13131	89.95057	100.13131	89.66378			0.00	0	0.00
ING157	On 12/04/2013	Spot Bond	99.98478	87.30332	99.98478	87.03307			0.00	0	0.00
ING158	On 07/12/2012	Spot Bond	100.00000	97.33333	100.00000	97.07447			0.00	0	0.00
ING159	On 05/12/2012	Spot Bond	100.42362	99.59942	100.42362	99.33201			0.00	0	0.00
ING160	On 10/12/2012	Spot Bond	100.41625	98.30901	100.41625	98.04858		401,665,000,000.00	4,000,000	2,000,000.00	
ING161	On 20/03/2017	Spot Bond	100.44355	11.69471	100.44355	11.65766			0.00	0	0.00
ING166	On 02/01/2013	Spot Bond	100.14548	93.45646	100.14548	93.22368			0.00	0	0.00
ING167	On 30/09/2014	Spot Bond	100.16956	29.55109	100.16956	29.45869			0.00	0	0.00
ING168	On 07/03/2013	Spot Bond	100.49744	94.76711	100.49744	94.27379			0.00	0	0.00
ING169	On 07/06/2013	Spot Bond	100.49744	63.64429	100.49744	63.36019			0.00	0	0.00
ING170	On 18/03/2013	Spot Bond	100.32608	89.62494	100.32608	89.18432			0.00	0	0.00
ING171	On 19/03/2013	Spot Bond	100.31481	89.18541	100.31481	88.74914			0.00	0	0.00
ING172	On 28/11/2012	Spot Bond	100.14110	99.72639	100.14110	99.45428			0.00	0	0.00
ING173	On 28/02/2013	Spot Bond	100.14461	99.14407	100.14461	98.30268			0.00	0	0.00
ING174	On 28/05/2013	Spot Bond	100.14677	66.16931	100.14677	65.70779			0.00	0	0.00
ING175	On 28/08/2013	Spot Bond	100.14677	67.98896	100.14677	67.51475			0.00	0	0.00
ING176	On 28/02/2013	Spot Bond	100.14488	99.14407	100.14488	98.30267			0.00	0	0.00
ING177	On 28/02/2015	Spot Bond	100.00000	19.61548	100.00000	19.47883			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM Yield	MarkPrice	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
ING178	On 28/08/2015	Spot Bond	100.00000	13.07699	100.00000	12.98589			0.00	0	0.00
ING182	On 23/01/2013	Spot Bond	100.00000	86.49289	100.00000	86.28842			0.00	0	0.00
ING32	On 30/04/2013	Spot Bond	101.21767	86.11118	101.21767	85.91073			0.00	0	0.00
ING33	On 31/10/2013	Spot Bond	101.23672	57.42805	101.23672	57.28739			0.00	0	0.00
ING34	On 31/10/2013	Spot Bond	101.23672	57.42805	101.23672	57.28739			0.00	0	0.00
ING46	On 16/10/2013	Spot Bond	99.91080	60.40508	99.91080	60.25886			0.00	0	0.00
ING60U	On 28/02/2014	Spot Bond	100.00000	47.70731	100.00000	47.59047			0.00	0	0.00
ING89	On 31/12/2014	Spot Bond	100.24109	24.31830	100.24109	24.25927			0.00	0	0.00
INJ02	On 30/04/2015	Spot Bond	102.25661	24.18449	102.25661	24.12472			0.00	0	0.00
IPB3	On 04/12/2013	Spot Bond	100.77468	46.25144	100.77468	46.13737			0.00	0	0.00
IPF01	On 13/04/2015	Spot Bond	99.93260	21.84323	99.93260	21.77507			0.00	0	0.00
IPF02	On 13/04/2016	Spot Bond	99.93094	13.69306	99.93094	13.65033			0.00	0	0.00
IPF03	On 13/04/2017	Spot Bond	99.92988	10.30214	99.92988	10.26999			0.00	0	0.00
IPF06	On 13/04/2017	Spot Bond	104.73009	11.62145	104.73009	11.59460			0.00	0	0.00
IPL4	On 29/03/2014	Spot Bond	104.25515	39.68436	104.25515	39.59248			0.00	0	225,000.00
IPL5	On 28/09/2015	Spot Bond	100.91681	17.17820	100.91681	17.13579			0.00	0	0.00
IPL6	On 28/09/2017	Spot Bond	108.21861	11.81983	108.21861	11.79162		216,437,220,000.00	2,000,000	14,228,000.00	

Contract Details	Strike	Call / Put	MTM Yield	MarkPrice	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
IV012	On 26/11/2014	Spot Bond	101.03261	27.27417	101.03261	27.20749			0.00	0	0.00
IV013	On 22/06/2015	Spot Bond	100.34728	18.41767	100.34728	18.37242			0.00	0	0.00
IV014	On 22/06/2015	Spot Bond	109.98505	23.51751	109.98505	23.46126			0.00	0	0.00
IV015	On 20/09/2017	Spot Bond	100.44886	10.63821	100.44886	10.61205			0.00	0	0.00
IV016	On 06/12/2021	Spot Bond	100.75653	7.62331	100.75653	7.60452			0.00	0	0.00
IV017	On 31/01/2022	Spot Bond	110.94012	3.32717	110.94012	3.31920			0.00	0	100,000.00
IV019	On 31/03/2028	Spot Bond	124.10625	2.52975	124.10625	2.52285			0.00	0	0.00
IV01E	On 29/08/2013	Spot Bond	100.58379	67.77908	100.58379	67.46242			0.00	0	0.00
IV022	On 02/04/2022	Spot Bond	100.18782	9.04486	100.18782	9.01658			0.00	0	0.00
IV023	On 11/07/2022	Spot Bond	99.99997	9.35261	99.99997	9.31149			0.00	0	0.00
IV024	On 27/07/2022	Spot Bond	101.62507	8.81531	101.62507	8.77604			0.00	0	0.00
IV025	On 12/09/2019	Spot Bond	100.60774	0.46797	100.60774	0.46588			0.00	0	100,000.00
IV026	On 27/09/2024	Spot Bond	100.28878	0.00762	100.28878	0.00759			0.00	0	0.00
IV02E	On 17/10/2013	Spot Bond	100.00000	55.01258	100.00000	54.57602			0.00	0	0.00
IV030	On 31/01/2025	Spot Bond	100.00000	2.62931	100.00000	2.61180			0.00	0	0.00
IV030A	On 31/01/2025	Spot Bond	100.00000	2.53577	100.00000	2.51751			0.00	0	0.00
IV03E	On 18/11/2013	Spot Bond	100.00000	43.86146	100.00000	43.52864			0.00	0	0.00
IV04	On 31/03/2013	Spot Bond	102.06373	78.24467	102.06373	78.08255			0.00	0	7,000,000.00

Contract Details	Strike	Call / Put	MTM Yield	MarkPrice	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
IV07	On 31/03/2013	Spot Bond	100.17994	93.00997	100.17994	92.77880			0.00	0	0.00
IV08	On 30/04/2018	Spot Bond	117.77551	13.07695	117.77551	13.04354			0.00	0	0.00
IV09	On 30/04/2018	Spot Bond	101.74618	10.10676	101.74618	10.08189			0.00	0	0.00
IV19A	On 31/03/2028	Spot Bond	124.10625	2.50290	124.10625	2.49608			0.00	0	0.00
IVA204	On 26/01/2013	Spot Bond	100.00000	85.88235	100.00000	85.68075			0.00	0	0.00
IVA206	On 09/02/2013	Spot Bond	100.00000	83.14351	100.00000	82.95455			0.00	0	0.00
IVA207	On 16/02/2013	Spot Bond	100.00000	81.83857	100.00000	81.65548			0.00	0	0.00
IVA208	On 23/02/2013	Spot Bond	100.00000	80.57395	100.00000	80.39648			0.00	0	0.00
IVA229	On 19/07/2013	Spot Bond	100.00000	59.45895	100.00000	59.32700			0.00	0	0.00
IVA234	On 23/08/2013	Spot Bond	100.00000	55.01059	100.00000	54.88851			0.00	0	0.00
IVA247	On 22/11/2012	Spot Bond	99.31432	66.81943	99.31432	66.81942			0.00	0	0.00
IVA248	On 29/11/2012	Spot Bond	99.20028	99.45938	99.20028	99.19125			0.00	0	0.00
IVA249	On 06/12/2012	Spot Bond	99.09942	97.61474	99.09942	97.35671			0.00	0	0.00
IVA250	On 13/12/2012	Spot Bond	98.99876	95.84082	98.99876	95.59233			0.00	0	0.00
IVA301	On 03/01/2013	Spot Bond	100.00000	90.79602	100.00000	90.57072			0.00	0	0.00
IVA302	On 10/01/2013	Spot Bond	98.62399	89.37436	98.62399	89.15904			0.00	0	0.00
IVA303	On 17/01/2013	Spot Bond	98.49850	87.90219	98.49850	87.69417			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM Yield	MarkPrice	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
IVA304	On 24/01/2013	Spot Bond	98.39906	86.47825	98.39906	86.27711			0.00	0	0.00
IVA305	On 31/01/2013	Spot Bond	100.00000	84.88372	100.00000	84.68677			0.00	0	0.00
IVA306	On 07/02/2013	Spot Bond	100.00000	83.52403	100.00000	83.33333			0.00	0	0.00
IVA307	On 14/02/2013	Spot Bond	100.00000	82.20721	100.00000	82.02247			0.00	0	0.00
IVA308	On 21/02/2013	Spot Bond	100.00000	80.93126	100.00000	80.75221		15,000,000,000,000.00	150,000,000	150,000,000.00	
IVA309	On 28/02/2013	Spot Bond	100.00000	79.69432	100.00000	79.52070		18,000,000,000,000.00	180,000,000	180,000,000.00	
IVA310	On 07/03/2013	Spot Bond	100.00000	78.49462	100.00000	78.32618			0.00	0	0.00
IVA311	On 14/03/2013	Spot Bond	100.00000	77.33051	100.00000	77.16702			0.00	0	0.00
IVA312	On 22/03/2013	Spot Bond	100.00000	76.04167	100.00000	75.88358			0.00	0	0.00
IVA313	On 28/03/2013	Spot Bond	100.00000	75.10288	100.00000	74.94867			0.00	0	0.00
IVA314	On 04/04/2013	Spot Bond	100.00000	74.03651	100.00000	73.88664			0.00	0	0.00
IVA315	On 11/04/2013	Spot Bond	100.00000	73.00000	100.00000	72.85429			0.00	0	0.00
IVA316	On 18/04/2013	Spot Bond	100.00000	71.99211	100.00000	71.85039			0.00	0	0.00
IVA317	On 10/05/2013	Spot Bond	100.00000	68.99811	100.00000	68.86792			0.00	0	0.00
IVA318	On 11/05/2013	Spot Bond	100.00000	68.86792	100.00000	68.73823			0.00	0	0.00
IVA319	On 12/05/2013	Spot Bond	100.00000	68.73823	100.00000	68.60902			0.00	0	0.00
IVA320	On 13/05/2013	Spot Bond	100.00000	68.60902	100.00000	68.48030			0.00	0	0.00
IVA321	On 14/05/2013	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
IVA322	On 15/05/2013	Spot Bond	100.00000	68.35206	100.00000	68.22430			0.00	0	0.00
IVA323	On 16/05/2013	Spot Bond	100.00000	68.22430	100.00000	68.09701			0.00	0	0.00
IVA324	On 17/05/2013	Spot Bond	100.00000	68.09701	100.00000	67.97020			0.00	0	0.00
IVA325	On 18/05/2013	Spot Bond	100.00000	67.97020	100.00000	67.84387			0.00	0	0.00
IVA326	On 19/05/2013	Spot Bond	100.00000	67.84387	100.00000	67.71800			0.00	0	0.00
IVA327	On 20/05/2013	Spot Bond	100.00000	67.71800	100.00000	67.59259			0.00	0	0.00
IVA328	On 21/05/2013	Spot Bond	100.00000	67.59259	100.00000	67.46765			0.00	0	0.00
IVA329	On 22/05/2013	Spot Bond	100.00000	67.46765	100.00000	67.34317			0.00	0	0.00
IVA330	On 23/05/2013	Spot Bond	100.00000	67.34317	100.00000	67.21915			0.00	0	0.00
IVA331	On 24/05/2013	Spot Bond	100.00000	67.21915	100.00000	67.09559			0.00	0	0.00
IVA332	On 25/05/2013	Spot Bond	100.00000	67.09559	100.00000	66.97248			0.00	0	0.00
IVA333	On 15/08/2013	Spot Bond	100.00000	60.91762	100.00000	60.80205			0.00	0	0.00
IVA334	On 22/08/2013	Spot Bond	100.00000	60.11319	100.00000	59.99914			0.00	0	0.00
IVA335	On 29/08/2013	Spot Bond	100.00000	59.31938	100.00000	59.20683			0.00	0	0.00
IVA336	On 05/09/2013	Spot Bond	100.00000	58.53605	100.00000	58.42499			0.00	0	0.00
IVA337	On 12/09/2013	Spot Bond	100.00000	57.76306	100.00000	57.65347			0.00	0	0.00
IVA338	On 19/09/2013	Spot Bond	100.00000	57.00029	100.00000	56.89214			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM Yield	MarkPrice	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
IVA339	On 26/09/2013	Spot Bond	100.00000	51.00823	100.00000	50.89503			0.00	0	0.00
IVA340	On 03/10/2013	Spot Bond	100.00000	50.22108	100.00000	50.10963			0.00	0	0.00
IVA341	On 10/10/2013	Spot Bond	100.00000	49.44608	100.00000	49.33635			0.00	0	0.00
IVA342	On 17/10/2013	Spot Bond	100.00000	48.68304	100.00000	48.57500			0.00	0	0.00
IVA343	On 24/10/2013	Spot Bond	100.00000	47.93178	100.00000	47.82540			0.00	0	0.00
IVA344	On 31/10/2013	Spot Bond	100.00000	47.19210	100.00000	47.08737			0.00	0	0.00
IVA345	On 07/11/2013	Spot Bond	100.00000	46.46385	100.00000	46.36073			0.00	0	0.00
IVA346	On 14/11/2013	Spot Bond	100.00000	45.74683	100.00000	45.64530			0.00	0	0.00
IVA347	On 21/11/2013	Spot Bond	100.00000	45.04087	100.00000	44.94091			0.00	0	0.00
IVA348	On 28/11/2013	Spot Bond	100.00000	44.18775	100.00000	43.93254			0.00	0	0.00
IVA349	On 05/12/2013	Spot Bond	100.00000	42.61105	100.00000	42.38726			0.00	0	0.00
IVA350	On 12/12/2013	Spot Bond	100.00000	41.34020	100.00000	41.14114			0.00	0	0.00
IVA351	On 19/12/2013	Spot Bond	100.00000	40.29452	100.00000	40.11538			0.00	0	0.00
IVC001	On 05/07/2013	Spot Bond	100.11329	62.03344	100.11329	61.88301			0.00	0	0.00
IVC002	On 12/02/2020	Spot Bond	101.15218	7.39595	101.15218	7.37786			0.00	0	0.00
IVC004	On 29/04/2014	Spot Bond	101.33204	39.47063	101.33204	39.37387			0.00	0	0.00
IVC005	On 27/07/2015	Spot Bond	101.39683	16.71635	101.39683	16.64200			0.00	0	0.00
IVF001	On 10/01/2013	Spot Bond	100.01454	91.63900	100.01454	91.41546			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
IVF002	On 01/08/2013	Spot Bond	101.10215	53.01768	101.10215	52.78243				0.00	0	0.00
IVF003	On 07/02/2013	Spot Bond	100.97704	85.65174	100.97704	85.45460				0.00	0	0.00
IVF004	On 09/05/2013	Spot Bond	100.00000	60.67394	100.00000	60.22341				0.00	0	0.00
JDC01U	On 14/05/2013	Spot Bond	100.00000	72.34943	100.00000	72.21395				0.00	0	0.00
JDC02U	On 14/11/2013	Spot Bond	100.00000	38.99347	100.00000	38.70079				0.00	0	0.00
JDG01	On 30/10/2015	Spot Bond	100.00000	10.91473	100.00000	10.83280				0.00	0	0.00
KCF01U	On 30/04/2013	Spot Bond	100.00000	87.26190	100.00000	87.06083				0.00	0	0.00
KCF02U	On 30/04/2013	Spot Bond	100.00000	87.11742	100.00000	86.91668				0.00	0	0.00
KSB004	On 01/02/2013	Spot Bond	103.25721	89.32245	103.25721	89.11003				0.00	0	0.00
KSB005	On 28/02/2013	Spot Bond	102.85510	84.20894	102.85510	84.02133				0.00	0	0.00
KSB007	On 31/08/2017	Spot Bond	100.85336	3.02985	100.85336	3.01820				0.00	0	0.00
KSB008	On 01/11/2017	Spot Bond	100.00000	2.68787	100.00000	2.66770				0.00	0	0.00
KSP003	On 01/02/2013	Spot Bond	100.00000	87.78970	100.00000	87.58649				0.00	0	0.00
KSP004	On 01/04/2013	Spot Bond	100.00000	77.11929	100.00000	76.96222				0.00	0	0.00
KW01	On 31/10/2027	Spot Bond	146.46402	10.00460	146.46402	9.97427				0.00	0	0.00
LBK01	On 25/10/2013	Spot Bond	101.88203	58.42797	101.88203	58.28405				0.00	0	0.00
LBK02	On 26/03/2015	Spot Bond	100.15505	22.05550	100.15505	22.00141				0.00	0	0.00

Contract Details	Strike	Call / Put	MTM Yield	MarkPrice	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
LGL02	On 13/08/2017	Spot Bond	100.36228	11.07278	100.36228	11.03104			0.00	0	6,505,000.00
LGL03	On 03/04/2018	Spot Bond	98.87452	1.98955	98.87452	1.98205			0.00	0	0.00
MAQ007	On 27/01/2013	Spot Bond	100.00000	85.68075	100.00000	85.48009			0.00	0	0.00
MAQ008	On 09/02/2013	Spot Bond	100.00000	83.14351	100.00000	82.95455			0.00	0	0.00
MAQ015	On 23/08/2013	Spot Bond	100.00000	55.01059	100.00000	54.88851			0.00	0	0.00
MAQ018	On 11/01/2013	Spot Bond	98.55765	89.16555	98.55765	88.95138			0.00	0	0.00
MAQ020	On 02/08/2013	Spot Bond	101.08680	52.78697	101.08680	52.55278			0.00	0	0.00
MAQ021	On 29/11/2012	Spot Bond	99.30957	99.45878	99.30957	99.19037			0.00	0	2,000,000.00
MAQ022	On 11/12/2012	Spot Bond	99.14082	96.33664	99.14082	96.08522			0.00	0	0.00
MAQ023	On 11/01/2013	Spot Bond	98.70105	89.15149	98.70105	88.93708			0.00	0	0.00
MAQ024	On 11/03/2013	Spot Bond	97.83334	78.20088	97.83334	78.03731			0.00	0	0.00
MAQ025	On 11/10/2013	Spot Bond	100.00000	53.21191	100.00000	58.43750			0.00	0	0.00
MAQ026	On 11/02/2013	Spot Bond	100.00000	82.76644	100.00000	82.57919			0.00	0	0.00
MAQ027	On 07/03/2013	Spot Bond	100.00000	99.99973	100.00000	99.99959			0.00	0	0.00
MBC17	On 06/02/2013	Spot Bond	100.00000	83.71560	100.00000	83.52403			0.00	0	0.00
MBC18	On 21/02/2013	Spot Bond	100.00000	80.93126	100.00000	80.75221			0.00	0	0.00
MBF018	On 15/04/2013	Spot Bond	99.92980	89.74050	99.92980	89.52594			0.00	0	0.00
MBF019	On 15/04/2014	Spot Bond	99.92873	41.48816	99.92873	41.38771			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM Yield	MarkPrice	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
MBF024	On 26/05/2013	Spot Bond	100.85528	81.21414	100.85528	81.03638			0.00	0	1,400,000.00
MBF025	On 26/05/2014	Spot Bond	100.87824	36.62379	100.87824	36.53437			0.00	0	0.00
MBF027	On 07/10/2014	Spot Bond	100.00907	29.25251	100.00907	29.18163		600,054,420,000.00		6,000,000	3,000,000.00
MBF028	On 16/04/2015	Spot Bond	99.91959	21.34657	99.91959	21.27997			0.00	0	133,350,000.00
MBF029	On 01/10/2015	Spot Bond	100.16737	13.48492	100.16737	13.38467			0.00	0	0.00
MBF030	On 01/10/2017	Spot Bond	100.17350	2.21135	100.17350	2.20172			0.00	0	0.00
MBP011	On 30/01/2013	Spot Bond	100.00000	86.65027	100.00000	86.44877			0.00	0	0.00
MBP012	On 29/01/2013	Spot Bond	101.40172	86.58880	101.40172	86.38455			0.00	0	0.00
MBP013	On 29/01/2014	Spot Bond	101.42165	39.76219	101.42165	39.66464			0.00	0	0.00
MBP17U	On 23/11/2012	Spot Bond	100.00000	81.33082	100.00000	81.33082			0.00	0	0.00
MBP18U	On 28/01/2014	Spot Bond	100.00000	40.28461	100.00000	40.18701			0.00	0	0.00
MBP19U	On 18/02/2013	Spot Bond	100.00000	82.83280	100.00000	82.64832			0.00	0	0.00
MBP20U	On 17/02/2014	Spot Bond	100.00000	38.27374	100.00000	38.18102			0.00	0	0.00
MBP21U	On 11/04/2014	Spot Bond	100.00000	41.75433	100.00000	41.65318			0.00	0	0.00
MBP22U	On 09/09/2014	Spot Bond	100.00000	25.45427	100.00000	25.39193			0.00	0	0.00
MBP23U	On 13/02/2015	Spot Bond	100.00000	20.13366	100.00000	20.08489			0.00	0	0.00
MBP24U	On 22/03/2016	Spot Bond	100.00000	6.46333	100.00000	6.44750			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM Yield	MarkPrice	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
MBP25U	On 22/03/2015	Spot Bond	100.00000	15.77961	100.00000	15.74096			0.00	0	0.00
MBSA01	On 16/04/2019	Spot Bond	106.46019	9.75845	106.46019	9.73560			0.00	0	63,000.00
MCB2M	On 13/12/2012	Spot Bond	100.46941	97.22435	100.46941	96.96870			0.00	0	0.00
MCB3M	On 13/12/2014	Spot Bond	100.55268	23.37816	100.55268	23.32062			0.00	0	0.00
MEFSA1	On 05/10/2014	Spot Bond	100.10089	27.90943	100.10089	27.84728			0.00	0	0.00
MEFSA2	On 05/10/2014	Spot Bond	100.10166	27.95432	100.10166	27.89206		600,609,960,000.00	6,000,000	2,000,000.00	
MEFSA3	On 05/10/2016	Spot Bond	100.10553	11.53738	100.10553	11.51168			0.00	0	0.00
MEFSA4	On 05/01/2019	Spot Bond	102.05054	10.49685	102.05054	10.47336			0.00	0	0.00
MEFSA6	On 05/07/2026	Spot Bond	102.14122	10.36166	102.14122	10.33846			0.00	0	0.00
MEFSB3	On 05/10/2016	Spot Bond	100.13874	13.65441	100.13874	13.62398			0.00	0	0.00
MEFSB4	On 05/01/2019	Spot Bond	102.46074	13.21029	102.46074	13.18062			0.00	0	0.00
MEFSB5	On 05/01/2022	Spot Bond	102.63527	13.56535	102.63527	13.53484			0.00	0	0.00
MET01	On 15/12/2014	Spot Bond	109.14290	27.91183	109.14290	27.84548			0.00	0	86,600,000.00
MFS1A1	On 20/12/2015	Spot Bond	100.35527	13.20476	100.35527	13.17232			0.00	0	0.00
MFS1A2	On 20/12/2018	Spot Bond	100.36949	7.86008	100.36949	7.84076			0.00	0	0.00
MFS1B	On 20/09/2019	Spot Bond	108.22148	11.49565	108.22148	11.46545			0.00	0	0.00
MGL01	On 15/09/2015	Spot Bond	105.26282	18.19914	105.26282	18.15667			0.00	0	25,524,000.00
MIL01	On 31/05/2015	Spot Bond	100.76354	16.25378	100.76354	16.20214			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
MIL02	On 31/05/2017	Spot Bond	106.38091	10.16137	106.38091	10.13773				0.00	0	0.00
MQB01	On 31/05/2013	Spot Bond	100.73012	65.63384	100.73012	65.47205				0.00	0	0.00
MQB02	On 31/05/2017	Spot Bond	106.29569	9.89855	106.29569	9.87552				0.00	0	7,049,000.00
MTN02	On 13/07/2014	Spot Bond	109.35704	34.81364	109.35704	34.73121				0.00	0	2,417,000.00
MTN03	On 13/07/2015	Spot Bond	108.68196	21.23727	108.68196	21.18723				0.00	0	9,700,000.00
MTN04	On 13/07/2017	Spot Bond	112.43670	14.02407	112.43670	13.99011				0.00	0	3,494,000.00
MTN05	On 28/10/2013	Spot Bond	105.38322	50.52294	105.38322	50.40558				0.00	0	100,000.00
MTNC10	On 06/12/2012	Spot Bond	99.21764	97.61196	99.21764	97.35364				0.00	0	0.00
MTNC11	On 16/01/2013	Spot Bond	98.63643	88.09654	98.63643	87.88730				0.00	0	0.00
MTNC12	On 20/03/2013	Spot Bond	97.71856	76.77390	97.71856	76.61642				0.00	0	0.00
N4A111	On 14/08/2020	Spot Bond	100.00000	5.97382	100.00000	5.95934				0.00	0	0.00
N4A202	On 14/08/2020	Spot Bond	100.00000	0.10221	100.00000	0.10196				0.00	0	0.00
N4A205	On 14/08/2020	Spot Bond	100.00000	6.25735	100.00000	6.24218				0.00	0	0.00
N4A208	On 14/08/2020	Spot Bond	100.00000	6.33467	100.00000	6.31933				0.00	0	0.00
N4A211	On 14/08/2020	Spot Bond	100.89771	5.81564	100.89771	5.80145				0.00	0	0.00
N4A302	On 14/08/2020	Spot Bond	100.90718	5.87639	100.90718	5.86204				0.00	0	0.00
N4A305	On 14/08/2020	Spot Bond	100.92303	5.97761	100.92303	5.96302				0.00	0	0.00

Contract Details	Strike	Call / Put	MTM Yield	MarkPrice	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
N4A308		On 14/08/2020	Spot Bond	100.93092	6.02821	100.93092	6.01349		0.00	0	0.00
N4A311		On 14/08/2020	Spot Bond	100.94038	6.08892	100.94038	6.07405		0.00	0	0.00
N4A402		On 14/08/2020	Spot Bond	100.96406	6.24065	100.96406	6.22540		0.00	0	0.00
N4A405		On 14/08/2020	Spot Bond	100.97993	6.34176	100.97993	6.32626		0.00	0	0.00
N4A408		On 14/08/2020	Spot Bond	100.99728	6.45295	100.99728	6.43718		0.00	0	0.00
N4A411		On 14/08/2020	Spot Bond	101.01305	6.55400	101.01305	6.53799		0.00	0	0.00
N4A502		On 14/08/2020	Spot Bond	101.02081	6.60452	101.02081	6.58838		0.00	0	0.00
N4B508		On 14/08/2020	Spot Bond	101.11573	7.21008	101.11573	7.19244		0.00	0	0.00
N4C508		On 14/08/2020	Spot Bond	101.22620	7.91520	101.22620	7.89581		0.00	0	0.00
N4D68U		On 14/08/2020	Spot Bond	100.00000	0.10221	100.00000	0.10196		0.00	0	0.00
N4E68U		On 14/08/2020	Spot Bond	100.00000	0.10221	100.00000	0.10196		0.00	0	0.00
NAM01		On 19/11/2022	Spot Bond	8.00000	106.21267	8.00000	106.16752		0.00	0	5,000,000.00
NBK10B		On 21/04/2014	Spot Bond	101.70052	39.72467	101.70052	39.62698		0.00	0	0.00
NBK11B		On 27/10/2014	Spot Bond	101.25975	27.32201	101.25975	27.25507		0.00	0	0.00
NBK12B		On 20/02/2015	Spot Bond	100.87403	18.75734	100.87403	18.71154		0.00	0	0.00
NBK13B		On 21/02/2017	Spot Bond	101.31348	8.43956	101.31348	8.41888		0.00	0	0.00
NBK14B		On 27/08/2015	Spot Bond	100.75760	14.15524	100.75760	18.16824		0.00	0	0.00
NBK15B		On 27/08/2017	Spot Bond	100.79541	7.91647	100.79541	8.67512		0.00	0	125,000,000.00

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
NBK2A	On 15/09/2015	Spot Bond	110.77590	19.05422	110.77590	19.00788				0.00	0	15,629,000.00
NBK2B	On 15/09/2015	Spot Bond	101.00801	17.96822	101.00801	17.92381				0.00	0	0.00
NBK3A	On 09/09/2019	Spot Bond	118.84122	11.90971	118.84122	11.87907				0.00	0	5,257,000.00
NBK4	On 28/10/2024	Spot Bond	30.23292	4.29319	30.23292	4.29008				0.00	0	0.00
NBK5B	On 19/04/2013	Spot Bond	102.03598	88.61624	102.03598	88.40253				0.00	0	0.00
NBK6A	On 19/04/2015	Spot Bond	111.25692	20.56029	111.25692	20.51039				0.00	0	9,400,000.00
NBK6B	On 19/04/2015	Spot Bond	101.70058	20.75560	101.70058	20.70455				0.00	0	0.00
NBK7B	On 19/04/2020	Spot Bond	101.79234	7.95648	101.79234	7.93689				0.00	0	0.00
NBK8A	On 24/03/2014	Spot Bond	103.06649	40.00836	103.06649	39.91660				0.00	0	0.00
NBK8B	On 24/03/2014	Spot Bond	100.27352	43.05878	100.27352	42.95307				0.00	0	20,000,000.00
NBK9A	On 23/03/2016	Spot Bond	107.67718	15.37352	107.67718	15.33698				0.00	0	7,385,000.00
NBK9B	On 23/03/2016	Spot Bond	100.28219	13.39914	100.28219	13.36624				0.00	0	0.00
NBK11	On 31/03/2013	Spot Bond	117.77042	84.72652	117.77042	84.52489				0.00	0	0.00
NCLN17	On 24/01/2013	Spot Bond	101.18874	87.38099	101.18874	87.17280				0.00	0	0.00
NCLN19	On 07/03/2013	Spot Bond	100.66622	99.03002	100.66622	98.76423				0.00	0	0.00
NCLN43	On 28/08/2014	Spot Bond	100.00000	29.71607	100.00000	29.65969				0.00	0	0.00
NCLN44	On 17/09/2014	Spot Bond	100.00000	37.53447	100.00000	37.46326				0.00	0	0.00

Contract Details	Strike	Call / Put	MTM Yield	MarkPrice	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
NCLN45	On 22/09/2014	Spot Bond	100.00000	28.33824	100.00000	28.28447			0.00	0	0.00
NCLN46	On 20/10/2014	Spot Bond	100.00000	26.87077	100.00000	26.81979			0.00	0	0.00
NCLN48	On 25/02/2015	Spot Bond	100.88001	19.39237	100.88001	19.34501			0.00	0	0.00
NCLN49	On 12/03/2013	Spot Bond	100.53804	97.62654	100.53804	97.36830			0.00	0	0.00
NCLN50	On 25/03/2013	Spot Bond	100.29682	94.39133	100.29682	94.15048			0.00	0	0.00
NCLN51	On 26/03/2013	Spot Bond	100.27583	94.13574	100.27583	93.89620			0.00	0	0.00
NCLN52	On 26/03/2013	Spot Bond	100.27583	94.13574	100.27583	93.89620			0.00	0	0.00
NCLN53	On 26/03/2013	Spot Bond	100.27583	94.13574	100.27583	93.89620			0.00	0	0.00
NCLN54	On 31/03/2015	Spot Bond	100.26098	22.70816	100.26098	22.65302			0.00	0	0.00
NCLN55	On 07/04/2015	Spot Bond	100.01676	22.14544	100.01676	22.09179			0.00	0	0.00
NCLN56	On 15/04/2015	Spot Bond	99.92572	21.74688	99.92572	21.69423			0.00	0	0.00
NCLN58	On 01/06/2015	Spot Bond	100.72872	18.27946	100.72872	18.23439			0.00	0	0.00
NCLN61	On 30/11/2015	Spot Bond	78.84167	17.39901	78.84167	17.37139			0.00	0	0.00
NCLN62	On 02/12/2015	Spot Bond	100.68736	14.25629	100.68736	14.22116			0.00	0	0.00
NCLN63	On 08/12/2015	Spot Bond	100.00000	12.24229	100.00000	12.21913			0.00	0	0.00
NCLN64	On 25/01/2016	Spot Bond	101.44317	12.55107	101.44317	12.52028			0.00	0	0.00
NCLN65	On 25/01/2016	Spot Bond	101.58167	13.18119	101.58167	13.14881			0.00	0	0.00
NCLN66	On 29/01/2016	Spot Bond	101.36186	12.49448	101.36186	12.46384			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
NCLN67	On 13/07/2016	Spot Bond	99.92294	11.87396	99.92294	11.84521				0.00	0	0.00
NCLN68	On 30/01/2013	Spot Bond	100.00000	87.48514	100.00000	87.28169				0.00	0	0.00
NCLN69	On 27/05/2016	Spot Bond	74.70107	14.22202	74.70107	14.20030				0.00	0	0.00
NCLN70	On 30/08/2013	Spot Bond	100.71896	65.55291	100.71896	65.39309				0.00	0	0.00
NCLN71	On 17/03/2014	Spot Bond	100.42509	43.34736	100.42509	43.26025				0.00	0	0.00
NCLN72	On 17/03/2014	Spot Bond	100.41859	43.27309	100.41859	43.18614				0.00	0	0.00
NCLN73	On 03/07/2015	Spot Bond	100.13494	18.41354	100.13494	18.33248				0.00	0	0.00
NCLN74	On 15/08/2017	Spot Bond	101.09351	8.89935	101.09351	8.85986				0.00	0	0.00
NCLN75	On 20/09/2017	Spot Bond	100.28784	2.31326	100.28784	2.30235				0.00	0	0.00
NCLN76	On 20/09/2015	Spot Bond	100.21716	11.72436	100.21716	11.66712				0.00	0	0.00
NCLN77	On 09/10/2017	Spot Bond	100.00000	3.19644	100.00000	3.17245				0.00	0	0.00
NED11	On 17/09/2015	Spot Bond	108.64353	19.42697	108.64353	19.38045				0.00	0	0.00
NED12A	On 14/12/2012	Spot Bond	100.43443	96.91050	100.43443	96.65642				0.00	0	0.00
NED12B	On 14/12/2012	Spot Bond	103.93706	100.33298	103.93706	100.06120				0.00	0	0.00
NED6	On 20/09/2013	Spot Bond	103.85854	56.97769	103.85854	56.84618				0.00	0	0.00
NED8	On 08/02/2014	Spot Bond	105.20960	44.15536	105.20960	44.05404				0.00	0	4,181,000.00
NED9	On 06/07/2017	Spot Bond	100.00389	7.83416	100.00389	7.81519				0.00	0	0.00

Contract Details	Strike	Call / Put	MTM Yield	MarkPrice	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
NEDH1A	On 20/11/2018	Spot Bond	122.15519	12.84239	122.15519	12.80861			0.00	0	0.00
NEDH1B	On 20/11/2018	Spot Bond	109.62449	9.48217	109.62449	9.45724			0.00	0	0.00
NET41	On 16/02/2013	Spot Bond	100.00000	81.83857	100.00000	81.65548			0.00	0	0.00
NHM001	On 04/09/2015	Spot Bond	100.87482	12.57703	100.87482	12.52071			0.00	0	0.00
NILB10	On 08/12/2016	Spot Bond	154.74879	6.42281	154.74879	6.40222			0.00	0	0.00
NMP20N	On 24/07/2020	Spot Bond	110.78287	11.52080	110.78287	11.49323			0.00	0	0.00
NQ1A10	On 22/05/2020	Spot Bond	112.47442	9.47309	112.47442	9.44761			0.00	0	0.00
NQ1A11	On 22/05/2016	Spot Bond	100.87478	11.46432	100.87478	11.41834			0.00	0	0.00
NQ1A12	On 22/05/2014	Spot Bond	100.84223	37.02930	100.84223	36.92607			0.00	0	0.00
NQ1A14	On 22/05/2013	Spot Bond	100.77827	81.89643	100.77827	81.71188			0.00	0	0.00
NQ1A15	On 22/05/2015	Spot Bond	100.82862	18.61856	100.82862	18.54344			0.00	0	0.00
NQ1B10	On 22/05/2020	Spot Bond	114.30671	9.49466	114.30671	9.46876			0.00	0	0.00
NQ1B11	On 22/05/2014	Spot Bond	100.88848	37.24367	100.88848	37.13989			0.00	0	0.00
NQ1B13	On 22/05/2013	Spot Bond	100.82727	81.96145	100.82727	81.77668			0.00	0	0.00
NQ1B14	On 22/05/2015	Spot Bond	100.85447	18.77782	100.85447	18.70218			0.00	0	0.00
NQ1C10	On 22/05/2020	Spot Bond	112.37668	9.84203	112.37668	9.81558			0.00	0	0.00
NQ1C11	On 22/05/2014	Spot Bond	100.94287	37.49576	100.94287	37.39132			0.00	0	0.00
NQ1C13	On 22/05/2013	Spot Bond	100.89257	82.04812	100.89257	81.86307			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM Yield	MarkPrice	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
NQ1C14	On 22/05/2015	Spot Bond	100.90208	19.07103	100.90208	18.99447			0.00	0	0.00
NQF1A7	On 22/11/2012	Spot Bond	100.00000	81.34502	100.00000	81.34502			0.00	0	0.00
NQF1A9	On 22/05/2013	Spot Bond	100.90209	82.06075	100.90209	81.87567			0.00	0	0.00
NQF1B7	On 22/11/2012	Spot Bond	100.00000	81.46503	100.00000	81.46502			0.00	0	0.00
NQF1B9	On 22/05/2013	Spot Bond	100.92679	82.13762	100.92679	81.95233			0.00	0	0.00
NQF1C7	On 22/11/2012	Spot Bond	100.00000	81.52503	100.00000	81.52502			0.00	0	0.00
NQF1C9	On 22/05/2013	Spot Bond	101.02443	82.22322	101.02443	82.03759			0.00	0	0.00
NQF1D4	On 22/05/2013	Spot Bond	101.11272	82.34052	101.11272	82.15450			0.00	0	0.00
NQF1D5	On 22/05/2020	Spot Bond	101.14634	8.48562	101.14634	8.44591			0.00	0	0.00
NQF1D6	On 22/05/2016	Spot Bond	101.06357	12.74624	101.06357	12.69710			0.00	0	0.00
NRA013	On 31/10/2013	Spot Bond	133.37761	52.56115	133.37761	52.40875			0.00	0	30,000,000.00
NRA014	On 30/04/2014	Spot Bond	112.65666	35.85929	112.65666	35.77089			0.00	0	124,200,000.00
NRA018	On 30/11/2018	Spot Bond	127.61916	15.83738	127.61916	15.79472			0.00	0	7,500,000.00
NRA01U	On 31/03/2013	Spot Bond	100.00000	76.97469	100.00000	76.81760			0.00	0	0.00
NRA022	On 31/10/2022	Spot Bond	133.90446	9.87865	133.90446	9.85072			0.00	0	2,501,000.00
NRA023	On 31/05/2023	Spot Bond	166.40319	3.69883	166.40319	3.68633			0.00	0	82,000,000.00
NRA028	On 30/11/2028	Spot Bond	132.37089	15.25178	132.37089	15.20950			0.00	0	6,100,000.00

Contract Details	Strike	Call / Put	MTM Yield	MarkPrice	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
NTC09	On 18/04/2013	Spot Bond	99.96864	89.02769	99.96864	88.81629			0.00	0	0.00
NTC10	On 18/04/2014	Spot Bond	99.87889	41.04202	99.87889	40.94270			0.00	0	0.00
NTC11	On 18/04/2014	Spot Bond	99.88231	40.90740	99.88231	40.80841			0.00	0	0.00
NTC12	On 25/08/2016	Spot Bond	101.83987	9.94271	101.83987	9.91823			0.00	0	0.00
NTC13	On 31/01/2015	Spot Bond	101.27473	19.90534	101.27473	19.85657			0.00	0	0.00
NTC14	On 26/07/2013	Spot Bond	101.19990	54.44199	101.19990	54.20023			0.00	0	0.00
NTC15	On 26/07/2015	Spot Bond	101.37662	16.60844	101.37662	16.53459			0.00	0	0.00
OCT1A1	On 18/10/2015	Spot Bond	100.00000	15.48832	100.00000	15.45081			0.00	0	0.00
OCT1A4	On 18/10/2015	Spot Bond	100.00000	15.53868	100.00000	15.50104			0.00	0	0.00
OCT1B1	On 18/10/2015	Spot Bond	100.00000	15.56890	100.00000	15.53119			0.00	0	0.00
OCT1C1	On 18/10/2015	Spot Bond	100.00000	16.29411	100.00000	16.25464			0.00	0	0.00
OCT1D1	On 18/10/2015	Spot Bond	100.00000	17.09989	100.00000	17.05847			0.00	0	0.00
OCT1E1	On 18/10/2015	Spot Bond	100.00000	22.13605	100.00000	22.08242			0.00	0	0.00
OML01	On 27/10/2015	Spot Bond	110.62267	15.75189	110.62267	15.71384			0.00	0	95,953,000.00
OTCA2U	On 31/07/2016	Spot Bond	100.00000	4.39490	100.00000	4.37557			0.00	0	0.00
PBET01	On 13/09/2015	Spot Bond	109.71000	12.62492	109.71000	12.59933			0.00	0	0.00
PCF03	On 06/04/2015	Spot Bond	100.00000	23.65294	100.00000	23.59564			0.00	0	0.00
PCF03U	On 02/03/2016	Spot Bond	100.00000	6.78821	100.00000	6.77158			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM Yield	MarkPrice	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
PMM02	On 13/06/2013	Spot Bond	100.48296	64.67632	100.48296	64.47133			0.00	0	0.00
PMM04	On 25/01/2013	Spot Bond	98.38076	86.27931	98.38076	86.07913			0.00	0	0.00
PNP03	On 21/02/2013	Spot Bond	100.00000	80.93126	100.00000	80.75221			0.00	0	0.00
PNP05	On 21/08/2013	Spot Bond	100.00000	59.26851	100.00000	59.13698			0.00	0	0.00
PNP07	On 21/02/2013	Spot Bond	100.00000	80.93126	100.00000	80.75221			0.00	0	0.00
PR2A1F	On 15/06/2014	Spot Bond	100.42050	30.89995	100.42050	30.82400		602,523,000,000.00	6,000,000	2,000,000.00	
PR2A2B	On 15/12/2012	Spot Bond	103.78737	99.89699	103.78737	99.62750			0.00	0	0.00
PR2A3B	On 15/12/2012	Spot Bond	100.37625	96.62334	100.37625	96.37081			0.00	0	0.00
PR2A4D	On 15/06/2013	Spot Bond	100.37300	64.38767	100.37300	64.22945			0.00	0	0.00
PR2A9D	On 15/06/2013	Spot Bond	100.39251	64.55725	100.39251	64.39858			0.00	0	0.00
PR2A9E	On 15/09/2013	Spot Bond	100.41791	64.77768	100.41791	64.61844			0.00	0	0.00
PR2B1B	On 15/12/2012	Spot Bond	100.38925	96.67039	100.38925	96.41771			0.00	0	0.00
PR2B1F	On 15/06/2014	Spot Bond	100.43155	31.05659	100.43155	30.98024			0.00	0	0.00
PR2B2B	On 15/12/2012	Spot Bond	103.92808	100.10680	103.92808	99.83640			0.00	0	0.00
PR2B4D	On 15/06/2013	Spot Bond	100.42500	64.83986	100.42500	64.68046			0.00	0	0.00
PR2B5E	On 15/09/2013	Spot Bond	100.42441	65.13743	100.42441	64.97730			0.00	0	0.00
PR2C1B	On 15/12/2012	Spot Bond	100.41200	96.75272	100.41200	96.49978			0.00	0	0.00

Contract Details			Strike	Call / Put	MTM	Yield	MarkPrice	Previous MTM	Previous Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
PR2C1F	On 15/06/2014	Spot Bond			100.45623		31.40668	100.45623	31.32944				0.00	0	0.00
PR2C4D	On 15/06/2013	Spot Bond			100.48342		65.34849	100.48342	65.18775				0.00	0	0.00
PR2D1B	On 15/12/2012	Spot Bond			100.47042		96.96445	100.47042	96.71081				0.00	0	0.00
PR2D1F	On 15/06/2014	Spot Bond			100.48350		31.79352	100.48350	31.71532				0.00	0	0.00
PR2D4D	On 15/06/2013	Spot Bond			100.53526		65.80053	100.53526	65.63860				0.00	0	0.00
PRM1A4	On 15/02/2014	Spot Bond			101.01119		37.83092	101.01119	37.73845				0.00	0	0.00
R009	On 15/09/2014	Spot Bond			115.36704		40.86639	115.36704	40.69161				0.00	0	0.00
R009P	On 15/09/2014	Spot Bond			90.32933		26.17202	90.32933	26.11819				0.00	0	0.00
R010P	On 21/12/2025	Spot Bond			36.97373		1.18826	36.97373	1.18716				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			5.50000		123.18999	5.45500	123.30167			113,303,927,000,000.00	600,714,000	5,554,377,000.00	
R158	On 15/09/2015	Spot Bond			122.26482		30.05689	122.26482	29.92307				0.00	0	0.00
R158P	On 15/09/2015	Spot Bond			85.50505		13.64090	85.50505	13.61411				0.00	0	0.00
R159	On 15/09/2016	Spot Bond			128.79704		25.01439	128.79704	24.89899				0.00	0	0.00
R159P	On 15/09/2016	Spot Bond			81.26980		7.49865	81.26980	7.48454				0.00	0	0.00
R179	On 01/08/2013	Spot Bond			106.08559		63.18806	106.08559	63.04208				0.00	0	0.00
R186	On 21/12/2026	Spot Bond			7.60000		129.34423	7.57500	129.56833			92,431,826,954,400.00	162,082,494	1,905,943,435.00	
R187P	On 21/12/2026	Spot Bond			34.66514		1.11475	34.66514	1.11377				0.00	0	0.00

Contract Details	Strike	Call / Put	MTM Yield	MarkPrice	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
R188P	On 21/12/2027	Spot Bond	32.55096	1.06357	32.55096	1.06270			0.00	0	0.00
R189	On 31/03/2013	Spot Bond	214.83490	123.77086	214.16115	123.50542		10,741,745,000,000.00	50,000,000	670,000,000.00	
R197	On 07/12/2023	Spot Bond	1.19000	275.36065	1.19000	280.57608		1,295,910,000.00	1,089,000	105,937,500.00	
R201	On 21/12/2014	Spot Bond	5.10000	110.86562	5.05000	110.95185		1,068,929,400,000.00	209,594,000	1,005,455,000.00	
R202	On 07/12/2033	Spot Bond	1.82000	207.32320	1.82000	210.08243		13,331,500,000.00	7,325,000	1,081,848,000.00	
R2023	On 28/02/2023	Spot Bond	7.11500	106.43507	7.10000	106.52571		8,450,855,480,000.00	187,752,000	2,983,052,000.00	
R203	On 15/09/2017	Spot Bond	5.98000	110.99783	5.93500	111.17589		38,717,450,200,000.00	474,490,000	6,876,745,160.00	
R204	On 21/12/2018	Spot Bond	6.20500	112.42790	6.17500	112.56718		9,174,940,946,880.00	478,636,736	5,211,460,553.00	
R2048	On 28/02/2048	Spot Bond	99.20808	10.72794	99.20808	10.70409		88,096,775,040,000.00	888,000,000	1,227,000,000.00	
R205	On 31/03/2014	Spot Bond	100.00000	42.01273	100.00000	41.91095		0.00	0	0.00	
R206	On 15/01/2014	Spot Bond	5.10000	105.35239	5.05000	105.39363		3,141,600,000,000.00	616,000,000	1,180,430,000.00	
R207	On 15/01/2020	Spot Bond	6.47500	107.02027	6.44000	107.20480		8,154,618,885,000.00	259,400,600	4,861,247,700.00	
R208	On 31/03/2021	Spot Bond	6.66500	101.60076	6.64000	101.74122		14,671,927,967,450.00	201,339,530	0,107,666,210.00	
R209	On 31/03/2036	Spot Bond	8.38500	79.26324	8.35500	79.49868		22,970,857,868,205.00	739,517,933	0,060,188,933.00	
R210	On 31/03/2028	Spot Bond	1.61000	158.29993	1.61000	158.28022		1,288,000,000.00	800,000	58,200,000.00	
R211	On 31/01/2017	Spot Bond	0.10000	112.42304	0.15000	124.31706		(5,500,000,000.00)	55,000,000	1,177,900,000.00	
R212	On 31/01/2022	Spot Bond	1.05000	129.81793	1.05000	129.80377		537,442,609,200.00	511,850,104	1,150,360,000.00	

Contract Details	Strike	Call / Put	MTM Yield	MarkPrice	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
R213	On 28/02/2031	Spot Bond	8.16000	90.76931	8.12500	91.05288		24,084,917,280,000.00	951,583,000	5,145,574,000.00	
R214	On 28/02/2041	Spot Bond	77.73332	9.80924	77.73332	9.79147		164,695,606,150,320.00	118,726,000	8,082,052,604.00	
R223C	On 15/03/2013	Spot Bond	98.10852	77.50173	98.10852	77.34062		0.00	0	0.00	
R224C	On 15/09/2013	Spot Bond	95.74929	53.54677	95.74929	53.43116		0.00	0	0.00	
R225C	On 15/03/2014	Spot Bond	93.40448	36.96717	93.40448	36.88898		0.00	0	0.00	
R226C	On 15/09/2014	Spot Bond	91.01110	25.95216	91.01110	25.89844		0.00	0	0.00	
R227C	On 15/03/2015	Spot Bond	87.49080	18.86211	87.49080	18.82433		0.00	0	0.00	
R228C	On 15/09/2015	Spot Bond	85.50505	13.64090	85.50505	13.61411		0.00	0	0.00	
R229C	On 15/03/2016	Spot Bond	83.47163	10.01698	83.47163	9.99769		0.00	0	0.00	
R230C	On 15/09/2016	Spot Bond	81.26980	7.49865	81.26980	7.48454		0.00	0	0.00	
R322C	On 21/12/2012	Spot Bond	99.35642	93.86761	99.35642	93.62837		0.00	0	0.00	
R323C	On 21/06/2013	Spot Bond	96.68315	64.01421	96.68315	63.87642		0.00	0	0.00	
R324C	On 21/12/2013	Spot Bond	94.26296	43.91315	94.26296	43.82059		0.00	0	0.00	
R325C	On 21/06/2014	Spot Bond	91.92899	30.59974	91.92899	30.53656		0.00	0	0.00	
R326C	On 21/12/2014	Spot Bond	89.76971	21.61674	89.76971	21.57299		0.00	0	0.00	
R327C	On 21/06/2015	Spot Bond	86.42385	15.83608	86.42385	15.80503		0.00	0	0.00	
R328C	On 21/12/2015	Spot Bond	84.45562	11.53531	84.45562	11.51313		0.00	0	0.00	
R329C	On 21/06/2016	Spot Bond	82.31050	8.56029	82.31050	8.54418		0.00	0	0.00	

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
R330C	On 21/12/2016	Spot Bond	79.97373	6.48848	79.97373	6.47656				0.00	0	0.00
R331C	On 21/06/2017	Spot Bond	75.56089	5.35868	75.56089	5.34930				0.00	0	0.00
R332C	On 21/12/2017	Spot Bond	73.15412	4.25077	73.15412	4.24354				0.00	0	0.00
R333C	On 21/06/2018	Spot Bond	69.91580	3.55421	69.91580	3.54839				0.00	0	0.00
R334C	On 21/12/2018	Spot Bond	67.83418	2.89290	67.83418	2.88829				0.00	0	0.00
R335C	On 21/06/2019	Spot Bond	65.82731	2.38446	65.82731	2.38075				0.00	0	0.00
R336C	On 21/12/2019	Spot Bond	63.84766	1.99386	63.84766	1.99084				0.00	0	0.00
R337C	On 21/06/2020	Spot Bond	60.09257	1.87744	60.09257	1.87475				0.00	0	0.00
R338C	On 21/12/2020	Spot Bond	58.22853	1.62128	58.22853	1.61902				0.00	0	0.00
R339C	On 21/06/2021	Spot Bond	55.42223	1.51419	55.42223	1.51217				0.00	0	0.00
R340C	On 21/12/2021	Spot Bond	53.71567	1.33887	53.71567	1.33713				0.00	0	0.00
R341C	On 21/06/2022	Spot Bond	52.07678	1.19472	52.07678	1.19321				0.00	0	0.00
R342C	On 21/12/2022	Spot Bond	50.50256	1.07531	50.50256	1.07399				0.00	0	0.00
R343C	On 21/06/2023	Spot Bond	49.04085	0.97153	49.04085	0.97037				0.00	0	0.00
R344C	On 21/12/2023	Spot Bond	47.63992	0.88397	47.63992	0.88294				0.00	0	0.00
R345C	On 21/06/2024	Spot Bond	40.84619	1.35860	40.84619	1.35722				0.00	0	0.00
R346C	On 21/12/2024	Spot Bond	39.49703	1.29197	39.49703	1.29070				0.00	0	0.00

Contract Details	Strike	Call / Put	MTM Yield	MarkPrice	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
R347C	On 21/06/2025	Spot Bond	38.20719	1.23572	38.20719	1.23454			0.00	0	0.00
R348C	On 21/12/2025	Spot Bond	36.97373	1.18826	36.97373	1.18716			0.00	0	0.00
R349C	On 21/06/2026	Spot Bond	35.79392	1.14829	35.79392	1.14726			0.00	0	0.00
R350C	On 21/12/2026	Spot Bond	34.66514	1.11475	34.66514	1.11377			0.00	0	0.00
R351C	On 21/06/2027	Spot Bond	33.58493	1.08675	33.58493	1.08583			0.00	0	0.00
R352C	On 21/12/2027	Spot Bond	32.55096	1.06357	32.55096	1.06270			0.00	0	0.00
RCSB01	On 16/03/2014	Spot Bond	100.64880	46.74562	100.64880	46.63047			0.00	0	0.00
RCSB02	On 15/07/2013	Spot Bond	99.92574	60.69889	99.92574	60.55194			0.00	0	0.00
RCSB03	On 15/07/2016	Spot Bond	99.90770	13.31956	99.90770	13.28732			0.00	0	0.00
RCSB04	On 25/05/2015	Spot Bond	100.96576	19.94023	100.96576	19.87746			0.00	0	0.00
RCSB2U	On 24/07/2017	Spot Bond	100.00000	2.01449	100.00000	2.00563			0.00	0	0.00
RCSC08	On 08/03/2013	Spot Bond	100.56581	98.38203	100.56581	98.11965			0.00	0	0.00
RCSC09	On 06/06/2013	Spot Bond	100.63344	64.34002	100.63344	64.13582			0.00	0	0.00
RCSC10	On 06/06/2013	Spot Bond	100.61948	66.17268	100.61948	65.96269			0.00	0	0.00
RCSC11	On 06/09/2013	Spot Bond	100.62865	63.89901	100.62865	63.61346			0.00	0	0.00
RDFB01	On 30/03/2015	Spot Bond	100.22952	21.85578	100.22952	21.80214			0.00	0	0.00
RDFC04	On 06/09/2013	Spot Bond	100.00000	76.25109	100.00000	76.14777			0.00	0	0.00
RDFC05	On 06/12/2012	Spot Bond	100.48281	97.58225	100.48281	97.32080			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
RES06	On 18/10/2014	Spot Bond	101.67229	28.32432	101.67229	28.25468				0.00	0	0.00
RES07	On 14/02/2013	Spot Bond	5.87500	104.54562	5.87500	104.52901				0.00	0	0.00
RES12	On 20/08/2015	Spot Bond	100.93776	14.98228	100.93776	14.91589				0.00	0	0.00
RES13	On 09/01/2013	Spot Bond	100.29264	89.43320	100.29264	89.21397				0.00	0	0.00
RES14	On 04/10/2013	Spot Bond	100.11180	53.07927	100.11180	52.68054				0.00	0	0.00
RES15	On 12/11/2017	Spot Bond	100.00000	13.03414	100.00000	12.93630				0.00	0	0.00
RES16	On 14/02/2013	Spot Bond	100.00000	82.20721	100.00000	82.02247				0.00	0	0.00
RESB01	On 03/06/2014	Spot Bond	100.68733	31.94958	100.68733	31.87085				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	101.44897	101.03586	101.17047				0.00	0	0.00
RP002	On 28/02/2013	Spot Bond	101.10798	99.17358	101.10798	98.90113				0.00	0	0.00
RP004	On 25/11/2014	Spot Bond	102.70350	28.35820	102.70350	28.28785				0.00	0	0.00
RP005	On 31/03/2017	Spot Bond	100.28309	13.98046	100.28309	13.95270				0.00	0	0.00
RP006	On 30/04/2019	Spot Bond	102.22019	12.16572	102.22019	12.13566				0.00	0	0.00
RP007	On 30/04/2016	Spot Bond	101.97649	15.59169	101.97649	15.55326				0.00	0	0.00
RP008	On 30/04/2016	Spot Bond	101.97649	15.59169	101.97649	15.55326				0.00	0	0.00
RP009	On 16/07/2013	Spot Bond	99.90414	58.40672	99.90414	58.15008				0.00	0	0.00

Contract Details	Strike	Call / Put	MTM Yield	MarkPrice	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
RP010	On 23/08/2013	Spot Bond	100.99069	49.06740	100.99069	48.84988			0.00	0	0.00
RP011	On 12/09/2013	Spot Bond	100.58819	67.91775	100.58819	67.61435			0.00	0	0.00
RP012	On 10/10/2013	Spot Bond	100.00000	50.75913	100.00000	50.37813			0.00	0	0.00
RP013	On 27/09/2016	Spot Bond	100.38461	5.07260	100.38461	5.04998			0.00	0	0.00
RP014	On 27/09/2019	Spot Bond	100.43152	0.44100	100.43152	0.43903			0.00	0	0.00
RPG01	On 28/02/2014	Spot Bond	100.88031	46.84041	100.88031	46.72479			0.00	0	0.00
RPG01U	On 25/02/2014	Spot Bond	100.00000	33.62280	100.00000	33.55623			0.00	0	0.00
RPG02	On 25/11/2014	Spot Bond	101.00223	27.15376	101.00223	27.08738			0.00	0	0.00
RPI01	On 22/07/2016	Spot Bond	5.25000	101.81888	5.25000	101.80453			0.00	0	0.00
RPP01U	On 31/08/2018	Spot Bond	100.00000	0.73246	100.00000	0.73067			0.00	0	0.00
RPP04U	On 07/10/2016	Spot Bond	100.00000	3.98173	100.00000	3.97208			0.00	0	0.00
RPP05U	On 21/01/2013	Spot Bond	100.00000	86.90476	100.00000	86.69834			0.00	0	0.00
RPS001	On 16/11/2022	Spot Bond	100.00000	22.62942	100.00000	22.54293			0.00	0	0.00
RW21	On 21/04/2021	Spot Bond	109.50878	10.00879	109.50878	9.98480			0.00	0	5,381,000.00
SA061U	On 14/12/2012	Spot Bond	100.00000	95.54974	100.00000	95.30026			0.00	0	0.00
SA062U	On 18/01/2013	Spot Bond	100.00000	87.52998	100.00000	87.32057			0.00	0	0.00
SBC2	On 28/04/2016	Spot Bond	105.69036	8.50989	105.69036	8.49309			0.00	0	0.00
SBK12	On 24/11/2016	Spot Bond	117.11129	11.59955	117.11129	11.57005			0.00	0	29,700,000.00

Contract Details	Strike	Call / Put	MTM Yield	MarkPrice	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
SBK13	On 24/11/2016	Spot Bond	100.96377	10.45395	100.96377	10.42841			0.00	0	0.00
SBK14	On 01/12/2017	Spot Bond	109.76738	9.85373	109.76738	9.83020			0.00	0	15,000,000.00
SBK15	On 23/01/2022	Spot Bond	101.55586	7.61627	101.55586	7.59757			0.00	0	0.00
SBK16	On 15/03/2023	Spot Bond	100.47716	8.55864	100.47716	8.53759			0.00	0	0.00
SBK17	On 31/07/2024	Spot Bond	101.44951	9.05907	101.44951	9.03074			0.00	0	100,000.00
SBK18	On 24/10/2020	Spot Bond	100.00000	13.89667	100.00000	13.79236			0.00	0	100,000.00
SBK19	On 24/10/2019	Spot Bond	100.00000	13.95403	100.00000	13.84930			0.00	0	0.00
SBK7	On 24/05/2015	Spot Bond	110.28697	19.02409	110.28697	18.97799			0.00	0	15,067,000.00
SBK8	On 10/04/2013	Spot Bond	101.21158	75.89836	101.21158	75.74522		303,634,740,000.00	3,000,000	2,700,000.00	
SBK9	On 10/04/2018	Spot Bond	101.86258	10.29670	101.86258	10.27343			0.00	0	6,860,000.00
SBK11	On 09/04/2014	Spot Bond	127.67688	36.29698	127.67688	36.19573			0.00	0	200,000.00
SBN18	On 14/09/2013	Spot Bond	159.66556	41.00574	159.66556	40.87300			0.00	0	0.00
SBN20	On 31/03/2013	Spot Bond	152.98792	66.79104	152.98792	66.60733			0.00	0	0.00
SBN27	On 15/09/2015	Spot Bond	117.95662	20.41079	117.95662	20.35857			0.00	0	0.00
SBN29	On 15/09/2015	Spot Bond	118.36117	20.32669	118.36117	20.27455			0.00	0	0.00
SBN31	On 15/09/2015	Spot Bond	118.56412	20.28472	118.56412	20.23262			0.00	0	0.00
SBN32	On 19/03/2013	Spot Bond	143.82678	70.77831	143.82678	70.58533			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM Yield	MarkPrice	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
SBN33	On 15/09/2017	Spot Bond	103.68838	11.08814	103.68838	11.06259			0.00	0	0.00
SBN34	On 15/09/2015	Spot Bond	118.14423	20.37171	118.14423	20.31953			0.00	0	0.00
SBN35	On 15/09/2015	Spot Bond	118.24540	20.35069	118.24540	20.29853			0.00	0	0.00
SBN36	On 31/03/2013	Spot Bond	211.65251	59.98992	211.65251	59.78825			0.00	0	0.00
SBN42	On 31/03/2013	Spot Bond	100.00000	76.97469	100.00000	76.81760			0.00	0	0.00
SBN45	On 15/09/2017	Spot Bond	100.42831	9.24540	100.42831	9.22267			0.00	0	0.00
SBN49	On 02/06/2014	Spot Bond	99.21990	31.32126	99.21990	31.24509			0.00	0	0.00
SBN50	On 23/09/2014	Spot Bond	100.36654	32.13820	100.36654	32.05924			0.00	0	0.00
SBN51	On 03/10/2016	Spot Bond	100.15186	11.57384	100.15186	11.54576			0.00	0	0.00
SBN52	On 03/07/2013	Spot Bond	100.16711	62.68208	100.16711	62.53000			0.00	0	0.00
SBR003	On 05/11/2013	Spot Bond	100.00000	57.03040	100.00000	56.89224			0.00	0	0.00
SBS13	On 22/09/2017	Spot Bond	107.02647	11.19717	107.02647	11.17068			0.00	0	0.00
SBS14	On 07/02/2014	Spot Bond	101.09831	38.33815	101.09831	38.24436			0.00	0	0.00
SBS15	On 26/04/2016	Spot Bond	101.18390	12.16672	101.18390	12.13693		809,471,200,000.00	8,000,000	4,000,000.00	
SBS16	On 22/09/2018	Spot Bond	100.29283	8.35084	100.29283	8.33034			0.00	0	0.00
SBS17	On 23/06/2018	Spot Bond	100.00000	1.09138	100.00000	1.08897			0.00	0	0.00
SBS18	On 23/06/2018	Spot Bond	100.30374	8.62005	100.30374	8.59888			0.00	0	0.00
SBS19	On 23/06/2021	Spot Bond	112.35030	13.32607	112.35030	13.29364			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM Yield	MarkPrice	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
SBS20	On 15/05/2026	Spot Bond	107.31305	9.63652	107.31305	9.61368			0.00	0	0.00
SBS21	On 15/05/2026	Spot Bond	101.14300	7.47146	101.14300	7.44791			0.00	0	100,000.00
SBS22	On 23/05/2015	Spot Bond	100.81390	18.63477	100.81390	18.58930			0.00	0	0.00
SBS23	On 23/05/2017	Spot Bond	100.85958	8.69067	100.85958	8.66333			0.00	0	0.00
SBS24	On 23/05/2019	Spot Bond	100.88565	7.00511	100.88565	6.98802			0.00	0	0.00
SBS25	On 24/05/2019	Spot Bond	107.86744	8.53442	107.86744	8.51995			0.00	0	3,167,000.00
SBS3	On 25/05/2026	Spot Bond	100.17939	8.22372	100.17939	8.20530			0.00	0	0.00
SBS4	On 16/11/2021	Spot Bond	102.91713	8.62317	102.91713	8.60342			0.00	0	517,000.00
SBS7	On 26/03/2013	Spot Bond	102.48454	79.07976	102.48454	78.91368			0.00	0	0.00
SBS9	On 07/07/2016	Spot Bond	118.34171	16.99582	118.34171	16.95294			0.00	0	945,000.00
SBSI10	On 03/07/2013	Spot Bond	120.99445	69.99171	120.99445	69.80635			0.00	0	1,200,000.00
SBSI11	On 07/12/2023	Spot Bond	265.12288	1.98101	265.12288	4.58586			0.00	0	100,000.00
SBSI12	On 31/01/2017	Spot Bond	119.59470	4.78208	119.59470	4.76991			0.00	0	0.00
SCM107	On 15/09/2017	Spot Bond	112.58000	11.03463	112.58000	11.00460			0.00	0	0.00
SCM220	On 20/01/2013	Spot Bond	100.00000	96.51593	100.00000	96.28613			0.00	0	0.00
SCM221	On 17/02/2013	Spot Bond	100.00000	81.65548	100.00000	81.47321			0.00	0	0.00
SHF01	On 15/12/2016	Spot Bond	100.00000	2.69321	100.00000	2.68662			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM Yield	MarkPrice	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
SHI02	On 01/10/2021	Spot Bond	82.63494	0.22884	82.63494	0.22835			0.00	0	0.00
SHI05	On 31/01/2017	Spot Bond	100.00000	6.81318	100.00000	6.76149			0.00	0	0.00
SHPCBU	On 03/04/2017	Spot Bond	6.50000	100.64987	6.50000	100.63801			0.00	0	0.00
SHS01	On 15/12/2016	Spot Bond	100.49004	11.24086	100.49004	11.21320			0.00	0	0.00
SHS02	On 29/06/2013	Spot Bond	100.22255	62.94386	100.22255	62.78939			0.00	0	0.00
SHS03	On 29/06/2015	Spot Bond	100.24006	17.58256	100.24006	17.53940			0.00	0	0.00
SHS04	On 29/06/2017	Spot Bond	100.37865	10.61869	100.37865	10.59260			0.00	0	0.00
SHS05	On 29/06/2017	Spot Bond	104.63904	10.74782	104.63904	10.73026			0.00	0	664,000.00
SLI1	On 15/08/2013	Spot Bond	104.53403	61.28396	104.53403	61.14408			0.00	0	0.00
SLI2	On 15/08/2016	Spot Bond	110.17225	14.70729	110.17225	14.67226			0.00	0	8,200,000.00
SMF1	On 27/06/2013	Spot Bond	104.99511	68.40744	104.99511	68.24988		2,099,902,200,000.00	20,000,000	5,098,000.00	
SNT01	On 15/09/2017	Spot Bond	102.86503	11.19607	102.86503	11.17043			0.00	0	18,700,000.00
SPDA1	On 21/08/2014	Spot Bond	101.14731	25.94460	101.14731	25.88110			0.00	0	0.00
SPDA2	On 21/08/2016	Spot Bond	100.91285	9.76826	100.91285	9.74439			0.00	0	0.00
SPDA3	On 21/08/2015	Spot Bond	101.15213	14.31887	101.15213	14.28383			0.00	0	0.00
SPDA4	On 21/08/2017	Spot Bond	100.91985	7.88800	100.91985	7.86873			0.00	0	0.00
SSA01	On 28/06/2016	Spot Bond	110.58806	16.44154	110.58806	16.40205			0.00	0	0.00
SSA02	On 20/04/2015	Spot Bond	99.95086	21.40437	99.95086	21.33757			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
SSN001	On 01/03/2017	Spot Bond	100.74418	9.48417	100.74418	9.46078				0.00	0	0.00
SSN002	On 26/03/2017	Spot Bond	100.29998	10.79860	100.29998	10.77209				0.00	0	0.00
SSN003	On 25/04/2017	Spot Bond	101.49647	9.96926	101.49647	9.93773				0.00	0	0.00
SSN004	On 31/03/2021	Spot Bond	89.26946	8.70106	89.26946	8.68344				0.00	0	0.00
SSN005	On 31/03/2021	Spot Bond	88.92846	8.73430	88.92846	8.71667				0.00	0	0.00
SSN006	On 21/12/2014	Spot Bond	107.77651	24.59385	107.77651	24.55263				0.00	0	0.00
SSN007	On 15/01/2020	Spot Bond	97.48656	10.27291	97.48656	10.25076				0.00	0	0.00
SSN008	On 18/06/2017	Spot Bond	100.44496	9.27001	100.44496	9.24064				0.00	0	0.00
SSN009	On 15/09/2017	Spot Bond	104.60347	10.97075	104.60347	10.94528				0.00	0	0.00
SSN010	On 15/09/2015	Spot Bond	119.58561	20.07577	119.58561	20.02385				0.00	0	0.00
SSN011	On 31/01/2025	Spot Bond	101.19280	3.12405	101.19280	3.11154				0.00	0	0.00
SYN860	On 25/11/2012	Spot Bond	100.00000	50.00002	100.00000	50.00001				0.00	0	0.00
SYN861	On 22/11/2012	Spot Bond	100.00000	50.00006	100.00000	50.00005				0.00	0	0.00
SYN867	On 19/01/2013	Spot Bond	100.00000	87.32057	100.00000	87.11217				0.00	0	0.00
SYN869	On 19/01/2013	Spot Bond	100.00000	87.32057	100.00000	87.11217				0.00	0	0.00
SYN870	On 20/01/2013	Spot Bond	100.00000	87.11217	100.00000	86.90476				0.00	0	0.00
SYN872	On 13/02/2013	Spot Bond	100.00000	82.39278	100.00000	82.20721				0.00	0	0.00

Contract Details	Strike	Call / Put	MTM Yield	MarkPrice	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
SYN873	On 14/02/2013	Spot Bond	100.00000	82.20721	100.00000	82.02247			0.00	0	0.00
SYN874	On 16/02/2013	Spot Bond	100.00000	81.83857	100.00000	81.65548			0.00	0	0.00
SYN875	On 16/02/2013	Spot Bond	100.00000	81.83857	100.00000	81.65548			0.00	0	0.00
SYN876	On 20/02/2013	Spot Bond	100.00000	81.11111	100.00000	80.93126			0.00	0	0.00
SYN878	On 21/02/2013	Spot Bond	100.00000	80.93126	100.00000	80.75221			0.00	0	0.00
SYN880	On 23/02/2013	Spot Bond	100.00000	80.57395	100.00000	80.39648			0.00	0	0.00
SYN881	On 23/02/2013	Spot Bond	100.00000	80.57395	100.00000	80.39648			0.00	0	0.00
SYN882	On 27/02/2013	Spot Bond	100.00000	79.86871	100.00000	79.69432			0.00	0	0.00
SYN887	On 17/02/2013	Spot Bond	100.00000	81.65548	100.00000	81.47321			0.00	0	0.00
SYN911	On 19/07/2013	Spot Bond	100.00000	59.45895	100.00000	59.32700			0.00	0	0.00
SYN913	On 19/07/2013	Spot Bond	100.00000	59.45895	100.00000	59.32700			0.00	0	0.00
SYN923	On 21/08/2013	Spot Bond	100.00000	55.25557	100.00000	55.13295			0.00	0	0.00
SYN924	On 22/08/2013	Spot Bond	100.00000	55.13295	100.00000	55.01059			0.00	0	0.00
SYN925	On 23/08/2013	Spot Bond	100.00000	55.01059	100.00000	54.88851			0.00	0	0.00
SYN928	On 19/07/2013	Spot Bond	100.00000	59.45895	100.00000	59.32700			0.00	0	0.00
SYN929	On 19/07/2013	Spot Bond	100.00000	59.45895	100.00000	59.32700			0.00	0	0.00
SYN944	On 22/11/2012	Spot Bond	99.40185	66.79989	99.40185	66.79988			0.00	0	0.00
SYN945	On 23/11/2012	Spot Bond	99.34562	66.81243	99.34562	66.81243			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM Yield	MarkPrice	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
SYN946	On 27/11/2012	Spot Bond	99.33096	66.81567	99.33096	99.72860			0.00	0	0.00
SYN947	On 18/12/2012	Spot Bond	99.03221	94.60940	99.03221	94.36716			0.00	0	0.00
SYN949	On 29/11/2012	Spot Bond	99.30851	99.45879	99.30851	99.19037			0.00	0	0.00
SYN950	On 15/01/2013	Spot Bond	100.00000	88.16425	100.00000	87.95181			0.00	0	0.00
SYN951	On 21/01/2013	Spot Bond	100.00000	86.90476	100.00000	86.69834			0.00	0	0.00
SYN952	On 22/11/2012	Spot Bond	100.00000	66.66670	100.00000	66.66670			0.00	0	0.00
SYN953	On 05/02/2013	Spot Bond	100.00000	83.90805	100.00000	83.71560			0.00	0	0.00
SYN954	On 21/01/2013	Spot Bond	100.00000	86.90476	100.00000	86.69834			0.00	0	0.00
SYN955	On 12/02/2013	Spot Bond	100.00000	82.57919	100.00000	82.39278			0.00	0	0.00
SYN956	On 14/02/2013	Spot Bond	100.00000	82.20721	100.00000	82.02247			0.00	0	0.00
SYN957	On 18/02/2013	Spot Bond	100.00000	81.47321	100.00000	81.29176			0.00	0	0.00
SYN958	On 18/02/2013	Spot Bond	100.00000	81.47321	100.00000	81.29176			0.00	0	0.00
SYN959	On 19/02/2013	Spot Bond	100.00000	81.29176	100.00000	81.11111			0.00	0	0.00
SYN960	On 28/01/2013	Spot Bond	100.00000	85.48009	100.00000	85.28037			0.00	0	0.00
SYN961	On 22/02/2013	Spot Bond	100.00000	80.75221	100.00000	80.57395		72,700,000,000,000.00	727,000,000	351,000,000.00	
SYN962	On 19/12/2012	Spot Bond	100.00000	94.31525	100.00000	94.07216		19,600,000,000,000.00	196,000,000	97,000,000.00	
SYN963	On 25/02/2013	Spot Bond	100.00000	80.21978	100.00000	80.04386		0.00	0	0.00	

Contract Details	Strike	Call / Put	MTM Yield	MarkPrice	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
SYN964	On 26/02/2013	Spot Bond	100.00000	80.04386	100.00000	100.00000			0.00	0	0.00
SZ18	On 30/09/2015	Spot Bond	117.60842	18.77347	117.60842	18.72582			0.00	0	0.00
SZ25	On 30/09/2025	Spot Bond	104.75139	9.82779	104.75139	9.80507			0.00	0	0.00
T018	On 15/07/2014	Spot Bond	100.00000	38.21238	100.00000	38.12827			0.00	0	0.00
TF105U	On 25/10/2014	Spot Bond	100.00000	31.83080	100.00000	31.59188			0.00	0	0.00
TFS06	On 20/03/2014	Spot Bond	102.75446	40.20277	102.75446	40.11078			0.00	0	0.00
TFS100	On 22/01/2013	Spot Bond	98.53867	86.86719	98.53867	86.66395			0.00	0	0.00
TFS101	On 06/02/2013	Spot Bond	98.31078	83.94652	98.31078	83.75714			0.00	0	0.00
TFS102	On 14/12/2012	Spot Bond	99.10758	95.58770	99.10758	95.34025			0.00	0	0.00
TFS103	On 14/03/2013	Spot Bond	97.81910	77.71473	97.81910	77.55321			0.00	0	0.00
TFS104	On 29/01/2013	Spot Bond	100.00000	66.66689	100.00000	66.66688			0.00	0	0.00
TFS73	On 11/02/2013	Spot Bond	100.94335	83.82510	100.94335	83.63398			0.00	0	0.00
TFS77	On 12/04/2013	Spot Bond	99.98492	90.18484	99.98492	89.96756			0.00	0	0.00
TFS78	On 18/04/2013	Spot Bond	99.89383	88.90669	99.89383	88.69571			0.00	0	0.00
TFS83	On 28/07/2015	Spot Bond	101.19250	14.78100	101.19250	14.74481			0.00	0	0.00
TFS84	On 28/07/2016	Spot Bond	107.95127	14.60372	107.95127	14.56950			0.00	0	0.00
TFS88	On 08/02/2013	Spot Bond	100.00000	83.33333	100.00000	83.14351			0.00	0	0.00
TFS90	On 05/03/2013	Spot Bond	100.57712	99.24740	100.57712	98.97982			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM Yield	MarkPrice	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
TFS93	On 17/02/2014	Spot Bond	100.87887	37.76823	100.87887	37.69286			0.00	0	0.00
TFS97	On 14/11/2013	Spot Bond	100.92142	54.44392	100.92142	54.27258			0.00	0	0.00
TH10A1	On 18/10/2038	Spot Bond	101.62026	8.30471	101.62026	8.27842			0.00	0	0.00
TH10A2	On 18/10/2038	Spot Bond	101.66672	8.56024	101.66672	8.53313			0.00	0	0.00
TH10A3	On 18/10/2038	Spot Bond	102.00557	10.31668	102.00557	10.29360			0.00	0	0.00
TH10A4	On 18/07/2017	Spot Bond	100.00000	2.67889	100.00000	2.65322			0.00	0	0.00
TH10A5	On 18/07/2017	Spot Bond	100.00000	2.67889	100.00000	2.65322			0.00	0	0.00
TH10A6	On 18/07/2017	Spot Bond	100.00000	2.67889	100.00000	2.65322			0.00	0	0.00
TH10B1	On 18/10/2038	Spot Bond	101.76658	9.10901	101.76658	9.08014			0.00	0	0.00
TH10B2	On 18/07/2017	Spot Bond	100.00000	2.67889	100.00000	2.65322			0.00	0	0.00
TH10C1	On 18/10/2038	Spot Bond	101.98019	10.28040	101.98019	10.24776			0.00	0	0.00
TH10C2	On 18/07/2017	Spot Bond	100.00000	2.67889	100.00000	2.65322			0.00	0	0.00
TH10D1	On 18/10/2038	Spot Bond	102.86169	15.07967	102.86169	15.03143			0.00	0	0.00
TH10D2	On 18/07/2017	Spot Bond	100.00000	2.67889	100.00000	2.65322			0.00	0	0.00
TH9A10	On 18/07/2016	Spot Bond	101.66078	10.59198	101.66078	10.56593			0.00	0	0.00
THE8A1	On 18/04/2036	Spot Bond	101.48088	6.33294	101.48088	6.31739			0.00	0	0.00
THE8A2	On 18/04/2036	Spot Bond	101.58542	6.81577	101.58542	6.79903			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM Yield	MarkPrice	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
THE8A3	On 18/04/2036	Spot Bond	105.94334	6.87366	105.94334	6.85612			0.00	0	0.00
THE8B1	On 18/04/2036	Spot Bond	101.79445	7.77874	101.79445	7.75959			0.00	0	0.00
THE8C1	On 18/04/2036	Spot Bond	101.88733	8.20557	101.88733	8.18535			0.00	0	0.00
THE8D1	On 18/04/2036	Spot Bond	102.87096	12.68693	102.87096	12.65541			0.00	0	0.00
THE9A1	On 18/07/2016	Spot Bond	101.59334	10.29851	101.59334	10.27320			0.00	0	0.00
THE9A2	On 18/01/2016	Spot Bond	101.62589	12.42401	101.62589	12.39348			0.00	0	0.00
THE9A3	On 18/07/2016	Spot Bond	101.64915	10.54140	101.64915	10.51548			0.00	0	0.00
THE9A5	On 18/07/2039	Spot Bond	101.62589	6.97616	101.62589	6.95902			0.00	0	0.00
THE9A6	On 18/07/2039	Spot Bond	101.64915	7.08326	101.64915	7.06585			0.00	0	0.00
THE9A7	On 18/07/2039	Spot Bond	101.66078	7.13680	101.66078	7.11925			0.00	0	0.00
THE9A8	On 18/07/2016	Spot Bond	101.61194	10.37949	101.61194	10.35399			0.00	0	0.00
THE9A9	On 18/07/2016	Spot Bond	101.64915	10.54140	101.64915	10.51548			0.00	0	0.00
THE9B1	On 18/07/2016	Spot Bond	101.77704	11.09724	101.77704	11.06993			0.00	0	0.00
THE9B2	On 18/07/2039	Spot Bond	101.77704	7.67152	101.77704	7.65264			0.00	0	0.00
THE9B3	On 18/07/2016	Spot Bond	101.77704	11.09724	101.77704	11.06993			0.00	0	0.00
THE9C1	On 18/07/2016	Spot Bond	101.96303	11.90378	101.96303	11.87444			0.00	0	0.00
THE9C2	On 18/07/2039	Spot Bond	102.00952	8.73764	102.00952	8.71609			0.00	0	0.00
THE9C3	On 18/07/2016	Spot Bond	101.95141	11.85344	101.95141	11.82423			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM Yield	MarkPrice	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
THE9D1	On 18/07/2016	Spot Bond	102.88090	15.85240	102.88090	15.81301			0.00	0	0.00
THE9D2	On 18/07/2039	Spot Bond	102.93896	12.95833	102.93896	12.92611			0.00	0	0.00
THE9D3	On 18/07/2016	Spot Bond	102.91574	16.00126	102.91574	15.96149			0.00	0	0.00
TL13	On 31/12/2013	Spot Bond	100.16956	42.51476	100.16956	42.41162			0.00	0	0.00
TL15	On 29/04/2015	Spot Bond	115.34604	20.98859	115.34604	20.93615			0.00	0	2,705,000.00
TL20	On 22/02/2020	Spot Bond	98.42479	10.93669	98.42479	10.91623			0.00	0	0.00
TN17	On 14/11/2017	Spot Bond	113.10271	9.51837	113.10271	9.49483			0.00	0	998,192,000.00
TN20	On 17/09/2020	Spot Bond	114.87864	10.99740	114.87864	10.96985		7,581,990,240.00		66,000	303,863,000.00
TN23	On 06/11/2023	Spot Bond	120.75839	9.45026	120.75839	9.42563		8,332,328,910.00		69,000	109,069,000.00
TN25	On 19/08/2025	Spot Bond	105.49834	11.33806	105.49834	11.31198			0.00	0	132,700,000.00
TN27	On 14/11/2027	Spot Bond	103.04013	8.89946	103.04013	8.87904			0.00	0	9,376,000.00
TORQ1	On 15/04/2022	Spot Bond	100.87844	6.65515	100.87844	6.62568			0.00	0	0.00
TORQ2	On 15/04/2022	Spot Bond	100.89915	6.81053	100.89915	6.78036			0.00	0	0.00
TORQ3	On 15/04/2022	Spot Bond	100.92536	7.00725	100.92536	6.97621			0.00	0	0.00
TORQ4	On 15/04/2022	Spot Bond	100.92812	7.02796	100.92812	6.99682			0.00	0	0.00
TORQ5	On 15/04/2022	Spot Bond	101.05768	7.99977	101.05768	7.96429			0.00	0	0.00
TORQ6	On 15/04/2022	Spot Bond	101.32571	13.57264	101.32571	13.51230			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM Yield	MarkPrice	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
TPDA01	On 05/04/2015	Spot Bond	100.00000	25.95671	100.00000	25.74835			0.00	0	0.00
TPDA02	On 05/04/2017	Spot Bond	100.00000	13.44276	100.00000	13.33485			0.00	0	0.00
TPDA03	On 05/04/2018	Spot Bond	100.00000	11.51952	100.00000	11.42705			0.00	0	0.00
TR30	On 31/12/2099	Spot Bond	10.00000	99.91705	10.00000	99.88941			0.00	0	0.00
TR31	On 31/12/2099	Spot Bond	9.75000	99.91911	9.75000	99.89216			0.00	0	0.00
TR32	On 31/12/2099	Spot Bond	100.00000	9.92028	100.00000	9.89384			0.00	0	0.00
TSP116	On 09/02/2013	Spot Bond	100.00000	83.14351	100.00000	82.95455			0.00	0	0.00
TSP117	On 23/02/2013	Spot Bond	100.00000	80.57395	100.00000	80.39648			0.00	0	0.00
TSP125	On 23/08/2013	Spot Bond	100.00000	59.99914	100.00000	59.88531			0.00	0	0.00
TSP128	On 07/02/2013	Spot Bond	100.00000	83.52403	100.00000	83.33333			0.00	0	0.00
TSP129	On 07/03/2013	Spot Bond	97.58601	78.90425	97.58601	78.73814			0.00	0	0.00
TSP131	On 03/05/2013	Spot Bond	96.66726	70.63136	96.66726	70.49949			0.00	0	0.00
TSP132	On 29/11/2012	Spot Bond	99.23248	99.45920	99.23248	99.19099			0.00	0	0.00
TSP133	On 03/01/2013	Spot Bond	98.71758	90.90332	98.71758	90.68037			0.00	0	0.00
TSP134	On 27/06/2013	Spot Bond	99.76004	66.90491	99.76004	66.77820			0.00	0	0.00
TSP135	On 07/02/2013	Spot Bond	98.31631	83.75637	98.31631	83.56784			0.00	0	0.00
UG21	On 02/03/2021	Spot Bond	114.88602	11.60533	114.88602	11.57626			0.00	0	0.00
UTR041	On 19/04/2014	Spot Bond	99.85679	41.11314	99.85679	41.01367			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM Yield	MarkPrice	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
UTR042	On 19/04/2016	Spot Bond	99.84614	13.68445	99.84614	13.65134			0.00	0	0.00
UTR043	On 06/04/2015	Spot Bond	100.02475	23.14940	100.02475	23.09331			0.00	0	0.00
UTR40	On 10/09/2017	Spot Bond	107.51485	12.85056	107.51485	12.82005			0.00	0	0.00
VIP1A5	On 07/11/2013	Spot Bond	100.00000	57.34351	100.00000	57.20459			0.00	0	0.00
VIP1B3	On 07/11/2013	Spot Bond	100.00000	57.57403	100.00000	57.43455			0.00	0	0.00
VIP1C3	On 07/11/2013	Spot Bond	100.00000	57.65087	100.00000	57.51121			0.00	0	0.00
VKE01	On 08/05/2015	Spot Bond	101.12514	19.71546	101.12514	19.65330			0.00	0	0.00
VKE02	On 08/05/2016	Spot Bond	101.16690	12.37134	101.16690	12.33233			0.00	0	0.00
VKE03	On 08/05/2017	Spot Bond	101.16870	9.22324	101.16870	9.19415			0.00	0	0.00
VOD002	On 28/02/2013	Spot Bond	100.00000	84.21698	100.00000	84.03350			0.00	0	0.00
VOD005	On 28/11/2012	Spot Bond	100.62384	99.72508	100.62384	99.45166			0.00	0	0.00
VOD006	On 28/02/2013	Spot Bond	100.00000	99.99986	100.00000	99.99973		123,512,000,000,000.00	235,120,000	750,000,000.00	
VOYT01	On 09/09/2015	Spot Bond	142.66000	8.47879	142.66000	8.45822			0.00	0	0.00
WS04	On 30/05/2016	Spot Bond	125.92352	18.97615	125.92352	18.92585			0.00	0	93,568,000.00
WS05	On 01/08/2018	Spot Bond	235.74310	6.57771	235.74310	6.54938			0.00	0	30,000,000.00
WSP1	On 28/05/2015	Spot Bond	110.71509	22.72568	110.71509	22.67133			0.00	0	14,200,000.00
WSP2	On 28/05/2017	Spot Bond	112.63018	14.10775	112.63018	14.07354			0.00	0	60,000,000.00

Contract Details	Strike	Call / Put	MTM Yield	MarkPrice	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
WSP3	On 28/05/2019	Spot Bond	114.13989	12.61416	114.13989	12.58324			0.00	0	0.00
WSP4	On 28/05/2020	Spot Bond	112.54320	12.58003	112.54320	12.54954			0.00	0	0.00
WSP5	On 28/05/2021	Spot Bond	112.28516	12.53211	112.28516	12.50180			0.00	0	21,000,000.00
Z006	On 31/08/2013	Spot Bond	95.75673	55.30906	95.75673	55.18964			0.00	0	0.00
Z009	On 30/11/2013	Spot Bond	94.53097	45.81865	94.53097	45.72184			0.00	0	0.00
Z014	On 30/06/2015	Spot Bond	86.34739	15.55547	86.34739	15.52515			0.00	0	0.00
Z018	On 31/03/2014	Spot Bond	92.99863	35.92046	92.99863	35.84518			0.00	0	0.00
Z019	On 30/06/2014	Spot Bond	91.84060	30.01422	91.84060	29.95265			0.00	0	0.00
Z020	On 19/10/2015	Spot Bond	85.12782	12.85122	85.12782	12.82621			0.00	0	0.00
Z025	On 30/11/2014	Spot Bond	90.00797	22.48273	90.00797	22.43737			0.00	0	0.00
Z071	On 01/07/2015	Spot Bond	86.33473	15.52872	86.33473	15.49846			0.00	0	75,000,000.00
Z083	On 30/09/2019	Spot Bond	64.79116	2.15191	64.79116	2.14858			0.00	0	0.00
ZA001	On 01/09/2016	Spot Bond	100.00000	7.37280	100.00000	7.35881			0.00	0	0.00
ZA002	On 16/08/2024	Spot Bond	100.00000	0.02969	100.00000	0.02963			0.00	0	0.00
ZA003	On 01/09/2016	Spot Bond	100.00000	7.37280	100.00000	7.35881			0.00	0	0.00
ZA007	On 31/03/2015	Spot Bond	100.00000	19.75478	100.00000	19.71730			0.00	0	0.00
ZA008	On 19/03/2015	Spot Bond	100.00000	20.21013	100.00000	20.17179			0.00	0	0.00
ZA009	On 22/04/2015	Spot Bond	100.00000	18.94646	100.00000	18.91051			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
ZA010	On 22/04/2015	Spot Bond	100.00000	18.94646	100.00000	18.91051				0.00	0	0.00
ZA011	On 20/05/2015	Spot Bond	100.00000	17.96533	100.00000	17.93125				0.00	0	0.00
ZA012	On 20/05/2015	Spot Bond	100.00000	17.96533	100.00000	17.93125				0.00	0	0.00
ZA013	On 18/06/2015	Spot Bond	100.00000	17.00270	100.00000	16.97044				0.00	0	0.00
ZA014	On 18/06/2015	Spot Bond	100.00000	17.00270	100.00000	16.97044				0.00	0	0.00
ZA015	On 20/07/2015	Spot Bond	100.00000	16.00023	100.00000	15.96987				0.00	0	0.00
ZA016	On 20/07/2015	Spot Bond	100.00000	16.00023	100.00000	15.96987				0.00	0	0.00
ZA017	On 20/08/2015	Spot Bond	100.00000	15.08548	100.00000	15.05686				0.00	0	0.00
ZA018	On 20/08/2015	Spot Bond	100.00000	15.08548	100.00000	15.05686				0.00	0	0.00
ZA019	On 21/09/2015	Spot Bond	100.00000	14.19605	100.00000	14.16912				0.00	0	0.00
ZA020	On 21/09/2015	Spot Bond	100.00000	14.19605	100.00000	14.16912				0.00	0	0.00
ZA021	On 20/10/2015	Spot Bond	100.00000	13.43539	100.00000	13.40990				0.00	0	0.00
ZA022	On 18/11/2015	Spot Bond	100.00000	12.71548	100.00000	12.69135				0.00	0	0.00
ZA023	On 20/04/2016	Spot Bond	100.00000	9.50928	100.00000	9.49124				0.00	0	0.00
ZA024	On 20/05/2016	Spot Bond	100.00000	8.98267	100.00000	8.96562				0.00	0	0.00
ZA025	On 21/06/2016	Spot Bond	100.00000	8.45305	100.00000	8.43702				0.00	0	0.00
ZA026	On 21/06/2016	Spot Bond	100.00000	8.45305	100.00000	8.43702				0.00	0	0.00

Contract Details	Strike	Call / Put	MTM Yield	MarkPrice	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
ZA027	On 20/07/2016	Spot Bond	100.00000	8.00011	100.00000	7.98494			0.00	0	0.00
ZA028	On 19/08/2016	Spot Bond	100.00000	7.55708	100.00000	7.54274			0.00	0	0.00
ZA029	On 20/09/2016	Spot Bond	100.00000	7.11152	100.00000	7.09803			0.00	0	0.00
Total for j-Bonds :									,071,251,443,590,040.00	,216,696,397	107 635 625 095.00

Grand Total: **,071,251,794,635,800.00** **,216,762,335** **07 637 172 203.00**