



JOHANNESBURG STOCK EXCHANGE

Interest Rates & Currency Derivatives

Daily MTM Report

Daily summary for: 23/11/2012

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			8.90290	8.90290	8.95280	8.95280		12.66	185,340,572.20	20,818	345,555.00
\$ / R	On 14/12/2012	Foreign Exchange Future	7.95	Call	953.16260	0.95316	1,003.05490	1.00305	953.163	16.88	0.00	0	0.00
\$ / R	On 14/12/2012	Foreign Exchange Future	7.95	Put	0.26260	0.00026	0.25490	0.00025	0.263	16.88	0.00	0	15,000.00
\$ / R	On 14/12/2012	Foreign Exchange Future	8.00	Call	903.25150	0.90325	953.14050	0.95314	903.251	16.50	0.00	0	300.00
\$ / R	On 14/12/2012	Foreign Exchange Future	8.00	Put	0.35150	0.00035	0.34050	0.00034	0.351	16.50	0.00	0	12,540.00
\$ / R	On 14/12/2012	Foreign Exchange Future	8.10	Call	803.49390	0.80349	853.38750	0.85339	803.494	15.62	0.00	0	0.00
\$ / R	On 14/12/2012	Foreign Exchange Future	8.10	Put	0.59390	0.00059	0.58750	0.00059	0.594	15.62	0.00	0	3,000.00
\$ / R	On 14/12/2012	Foreign Exchange Future	8.25	Call	654.46910	0.65447	704.27950	0.70428	654.469	14.59	0.00	0	0.00
\$ / R	On 14/12/2012	Foreign Exchange Future	8.25	Put	1.56910	0.00157	1.47950	0.00148	1.569	14.59	0.00	0	2,500.00
\$ / R	On 14/12/2012	Foreign Exchange Future	7.80	Call	1,103.01120	1.10301	1,152.90820	1.15291	1,103.011	18.02	0.00	0	0.00
\$ / R	On 14/12/2012	Foreign Exchange Future	7.80	Put	0.11120	0.00011	0.10820	0.00011	0.111	18.02	0.00	0	43,500.00
\$ / R	On 14/12/2012	Foreign Exchange Future	8.32	Call	585.68530	0.58569	635.34820	0.63535	585.685	14.38	0.00	0	0.00
\$ / R	On 14/12/2012	Foreign Exchange Future	8.32	Put	2.78530	0.00279	2.54820	0.00255	2.785	14.38	0.00	0	0.00
\$ / R	On 14/12/2012	Foreign Exchange Future	8.35	Call	556.43260	0.55643	605.99460	0.60599	556.433	14.30	0.00	0	0.00
\$ / R	On 14/12/2012	Foreign Exchange Future	8.35	Put	3.53260	0.00353	3.19460	0.00319	3.533	14.30	0.00	0	400.00
\$ / R	On 14/12/2012	Foreign Exchange Future	8.05	Call	853.35590	0.85336	903.25550	0.90326	853.356	16.06	0.00	0	0.00
\$ / R	On 14/12/2012	Foreign Exchange Future	8.05	Put	0.45590	0.00046	0.45550	0.00046	0.456	16.06	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	413.63390		0.41363	462.06760	0.46207	413.634	13.85	0.00	0	50.00
\$ / R	On 14/12/2012	Foreign Exchange Future	8.50	Put	10.73390		0.01073	9.26760	0.00927	10.734	13.85	0.00	0	3,500.00
\$ / R	On 14/12/2012	Foreign Exchange Future	8.60	Call	323.81020		0.32381	370.49860	0.37050	323.810	13.55	0.00	0	6,000.00
\$ / R	On 14/12/2012	Foreign Exchange Future	8.60	Put	20.91020		0.02091	17.69860	0.01770	20.910	13.55	0.00	0	500.00
\$ / R	On 14/12/2012	Foreign Exchange Future	8.30	Call	605.27060		0.60527	654.98660	0.65499	605.271	14.44	0.00	0	3,000.00
\$ / R	On 14/12/2012	Foreign Exchange Future	8.30	Put	2.37060		0.00237	2.18660	0.00219	2.371	14.44	0.00	0	6,000.00
\$ / R	On 14/12/2012	Foreign Exchange Future	8.75	Call	203.53300		0.20353	245.06870	0.24507	203.533	13.11	0.00	0	0.00
\$ / R	On 14/12/2012	Foreign Exchange Future	8.75	Put	50.63300		0.05063	42.26870	0.04227	50.633	13.11	0.00	0	2,700.00
\$ / R	On 14/12/2012	Foreign Exchange Future	8.80	Call	168.78340		0.16878	207.76780	0.20777	168.783	12.96	0.00	0	1,000.00
\$ / R	On 14/12/2012	Foreign Exchange Future	8.80	Put	65.88340		0.06588	54.96780	0.05497	65.883	12.96	0.00	0	300.00
\$ / R	On 14/12/2012	Foreign Exchange Future	8.40	Call	508.09110		0.50809	557.41210	0.55741	508.091	14.15	0.00	0	0.00
\$ / R	On 14/12/2012	Foreign Exchange Future	8.40	Put	5.19110		0.00519	4.61210	0.00461	5.191	14.15	0.00	0	1,000.00
\$ / R	On 14/12/2012	Foreign Exchange Future	8.90	Call	109.28960		0.10929	141.93240	0.14193	109.290	12.66	0.00	0	2,000.00
\$ / R	On 14/12/2012	Foreign Exchange Future	8.90	Put	106.38960		0.10639	89.13240	0.08913	106.390	12.66	0.00	0	0.00
\$ / R	On 14/12/2012	Foreign Exchange Future	9.00	Call	73.01820		0.07302	93.96170	0.09396	73.018	13.44	0.00	0	13,900.00
\$ / R	On 14/12/2012	Foreign Exchange Future	9.00	Put	170.11820		0.17012	141.16170	0.14116	170.118	13.44	0.00	0	700.00
\$ / R	On 14/12/2012	Foreign Exchange Future	8.70	Call	241.20150		0.24120	284.85640	0.28486	241.202	13.25	0.00	0	44,500.00
\$ / R	On 14/12/2012	Foreign Exchange Future	8.70	Put	38.30150		0.03830	32.05640	0.03206	38.302	13.25	0.00	0	0.00
\$ / R	On 14/12/2012	Foreign Exchange Future	9.10	Call	48.32270		0.04832	63.24570	0.06325	48.323	14.22	0.00	0	1,540.00
\$ / R	On 14/12/2012	Foreign Exchange Future	9.10	Put	245.42270		0.24542	210.44570	0.21045	245.423	14.22	0.00	0	0.00
\$ / R	On 14/12/2012	Foreign Exchange Future	9.20	Call	31.95110		0.03195	42.28050	0.04228	31.951	15.00	0.00	0	1,000.00
\$ / R	On 14/12/2012	Foreign Exchange Future	9.20	Put	329.05110		0.32905	289.48050	0.28948	329.051	15.00	0.00	0	0.00
\$ / R	On 14/12/2012	Foreign Exchange Future	8.82	Call	155.77740		0.15578	193.61950	0.19362	155.777	12.90	0.00	0	0.00
\$ / R	On 14/12/2012	Foreign Exchange Future	8.82	Put	72.87740		0.07288	60.81950	0.06082	72.877	12.90	0.00	0	100.00
\$ / R	On 14/12/2012	Foreign Exchange Future	9.25	Call	26.02800		0.02603	34.55870	0.03456	26.028	15.39	0.00	0	9,250.00
\$ / R	On 14/12/2012	Foreign Exchange Future	9.25	Put	373.12800		0.37313	331.75870	0.33176	373.128	15.39	0.00	0	0.00
\$ / R	On 14/12/2012	Foreign Exchange Future	9.50	Call	10.10670		0.01011	13.27210	0.01327	10.107	17.48	0.00	0	1,300.00
\$ / R	On 14/12/2012	Foreign Exchange Future	9.50	Put	607.20670		0.60721	560.47210	0.56047	607.207	17.48	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
\$ / R	On 14/12/2012	Foreign Exchange Future	9.01	Call	70.08410		0.07008	90.36350	0.09036	70.084	13.52	0.00	0	0.00
\$ / R	On 14/12/2012	Foreign Exchange Future	9.01	Put	177.18410		0.17718	147.56350	0.14756	177.184	13.52	0.00	0	0.00
\$ / R	On 14/12/2012	Foreign Exchange Future	10.40	Call	0.18930		0.00019	0.29790	0.00030	0.189	21.59	0.00	0	0.00
\$ / R	On 14/12/2012	Foreign Exchange Future	10.40	Put	1,497.28930		1.49729	1,447.49790	1.44750	1,497.289	21.59	0.00	0	0.00
\$ / R	On 14/12/2012	Foreign Exchange Future	11.10	Call	0.02330		0.00002	0.03110	0.00003	0.023	25.51	0.00	0	0.00
\$ / R	On 14/12/2012	Foreign Exchange Future	11.10	Put	2,197.12330		2.19712	2,147.23110	2.14723	2,197.123	25.51	0.00	0	0.00
\$ / R	On 14/12/2012	Foreign Exchange Future	9.23	Call	28.24610		0.02825	37.45990	0.03746	28.246	15.23	0.00	0	0.00
\$ / R	On 14/12/2012	Foreign Exchange Future	9.23	Put	355.34610		0.35535	314.65990	0.31466	355.346	15.23	0.00	0	0.00
\$ / R	On 14/12/2012	Foreign Exchange Future	7.65	Call	1,252.94820		1.25295	1,302.84670	1.30285	1,252.948	19.16	0.00	0	0.00
\$ / R	On 14/12/2012	Foreign Exchange Future	7.65	Put	0.04820		0.00005	0.04670	0.00005	0.048	19.16	0.00	0	0.00
\$ / R	On 14/12/2012	Foreign Exchange Future	7.70	Call	1,202.96350		1.20296	1,252.86160	1.25286	1,202.964	18.78	0.00	0	0.00
\$ / R	On 14/12/2012	Foreign Exchange Future	7.70	Put	0.06350		0.00006	0.06160	0.00006	0.063	18.78	0.00	0	0.00
\$ / R	On 14/12/2012	Foreign Exchange Future	7.75	Call	1,152.98390		1.15298	1,202.88160	1.20288	1,152.984	18.40	0.00	0	0.00
\$ / R	On 14/12/2012	Foreign Exchange Future	7.75	Put	0.08390		0.00008	0.08160	0.00008	0.084	18.40	0.00	0	0.00
\$ / R	On 18/03/2013	Foreign Exchange Future			9.02450		9.02450	9.07500	9.07500		14.12	1,218,307.50	135	54,491.00
\$ / R	On 18/03/2013	Foreign Exchange Future	8.50	Call	602.14000		0.60214	647.45400	0.64745	602.140	13.25	0.00	0	0.00
\$ / R	On 18/03/2013	Foreign Exchange Future	8.50	Put	77.64000		0.07764	72.45400	0.07245	77.640	13.25	0.00	0	3,376.00
\$ / R	On 18/03/2013	Foreign Exchange Future	8.60	Call	526.73300		0.52673	567.23350	0.56723	526.733	13.26	0.00	0	0.00
\$ / R	On 18/03/2013	Foreign Exchange Future	8.60	Put	102.23300		0.10223	92.23350	0.09223	102.233	13.26	0.00	0	500.00
\$ / R	On 18/03/2013	Foreign Exchange Future	8.75	Call	429.34640		0.42935	466.17520	0.46618	429.346	13.58	0.00	0	0.00
\$ / R	On 18/03/2013	Foreign Exchange Future	8.75	Put	154.84640		0.15485	141.17520	0.14118	154.846	13.58	0.00	0	400.00
\$ / R	On 18/03/2013	Foreign Exchange Future	8.85	Call	372.05110		0.37205	406.26920	0.40627	372.051	13.80	0.00	0	200.00
\$ / R	On 18/03/2013	Foreign Exchange Future	8.85	Put	197.55110		0.19755	181.26920	0.18127	197.551	13.80	0.00	0	0.00
\$ / R	On 18/03/2013	Foreign Exchange Future	8.10	Call	951.31420		0.95131	1,000.78620	1.00079	951.314	14.11	0.00	0	0.00
\$ / R	On 18/03/2013	Foreign Exchange Future	8.10	Put	26.81420		0.02681	25.78620	0.02579	26.814	14.11	0.00	0	180.00
\$ / R	On 18/03/2013	Foreign Exchange Future	9.10	Call	259.75670		0.25976	284.69120	0.28469	259.757	14.59	0.00	0	10,000.00
\$ / R	On 18/03/2013	Foreign Exchange Future	9.10	Put	335.25670		0.33526	309.69120	0.30969	335.257	14.59	0.00	0	0.00
\$ / R	On 18/03/2013	Foreign Exchange Future	9.25	Call	212.79300		0.21279	233.81780	0.23382	212.793	15.29	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	438.29300		0.43829	408.81780	0.40882	438.293	15.29	0.00	0	0.00
\$ / R	On 18/03/2013	Foreign Exchange Future	8.70	Call	460.28750		0.46029	498.37770	0.49838	460.288	13.47	0.00	0	0.00
\$ / R	On 18/03/2013	Foreign Exchange Future	8.70	Put	135.78750		0.13579	123.37770	0.12338	135.788	13.47	0.00	0	0.00
\$ / R	On 18/03/2013	Foreign Exchange Future	9.55	Call	146.02280		0.14602	160.54160	0.16054	146.023	16.71	0.00	0	0.00
\$ / R	On 18/03/2013	Foreign Exchange Future	9.55	Put	671.52280		0.67152	635.54160	0.63554	671.523	16.71	0.00	0	0.00
\$ / R	On 18/03/2013	Foreign Exchange Future	9.60	Call	137.73180		0.13773	151.41630	0.15142	137.732	16.96	0.00	0	200.00
\$ / R	On 18/03/2013	Foreign Exchange Future	9.60	Put	713.23180		0.71323	676.41630	0.67642	713.232	16.96	0.00	0	0.00
\$ / R	On 18/03/2013	Foreign Exchange Future	9.00	Call	297.37200		0.29737	327.56650	0.32757	297.372	14.12	0.00	0	21,000.00
\$ / R	On 18/03/2013	Foreign Exchange Future	9.00	Put	272.87200		0.27287	252.56650	0.25257	272.872	14.12	0.00	0	0.00
\$ / R	On 18/03/2013	Foreign Exchange Future	10.20	Call	73.74030		0.07374	80.80210	0.08080	73.740	19.88	0.00	0	250.00
\$ / R	On 18/03/2013	Foreign Exchange Future	10.20	Put	1,249.24030		1.24924	1,205.80210	1.20580	1,249.240	19.88	0.00	0	0.00
\$ / R	On 18/03/2013	Foreign Exchange Future	10.55	Call	54.67520		0.05468	59.65250	0.05965	54.675	21.55	0.00	0	250.00
\$ / R	On 18/03/2013	Foreign Exchange Future	10.55	Put	1,580.17520		1.58018	1,534.65250	1.53465	1,580.175	21.55	0.00	0	0.00
\$ / R	On 18/03/2013	Foreign Exchange Future	9.35	Call	186.88700		0.18689	205.59270	0.20559	186.887	15.75	0.00	0	200.00
\$ / R	On 18/03/2013	Foreign Exchange Future	9.35	Put	512.38700		0.51239	480.59270	0.48059	512.387	15.75	0.00	0	0.00
\$ / R	On 18/03/2013	Foreign Exchange Future	8.00	Call	1,045.94860		1.04595	1,095.71190	1.09571	1,045.949	14.54	0.00	0	0.00
\$ / R	On 18/03/2013	Foreign Exchange Future	8.00	Put	21.44860		0.02145	20.71190	0.02071	21.449	14.54	0.00	0	10,000.00
\$ / R	On 18/03/2013	Foreign Exchange Future	10.85	Call	43.64220		0.04364	47.71430	0.04771	43.642	22.95	0.00	0	250.00
\$ / R	On 18/03/2013	Foreign Exchange Future	10.85	Put	1,869.14220		1.86914	1,822.71430	1.82271	1,869.142	22.95	0.00	0	0.00
\$ / R	On 18/03/2013	Foreign Exchange Future	10.00	Call	89.48100		0.08948	98.22900	0.09823	89.481	18.92	0.00	0	21,000.00
\$ / R	On 18/03/2013	Foreign Exchange Future	10.00	Put	1,064.98100		1.06498	1,023.22900	1.02323	1,064.981	18.92	0.00	0	0.00
\$ / R	On 18/03/2013	Foreign Exchange Future	7.90	Call	1,141.65930		1.14166	1,191.63730	1.19164	1,141.659	14.98	0.00	0	0.00
\$ / R	On 18/03/2013	Foreign Exchange Future	7.90	Put	17.15930		0.01716	16.63730	0.01664	17.159	14.98	0.00	0	0.00
\$ / R	On 18/03/2013	Foreign Exchange Future	7.95	Call	1,093.68360		1.09368	1,143.56270	1.14356	1,093.684	14.76	0.00	0	0.00
\$ / R	On 18/03/2013	Foreign Exchange Future	7.95	Put	19.18360		0.01918	18.56270	0.01856	19.184	14.76	0.00	0	0.00
\$ / R	On 14/06/2013	Foreign Exchange Future			9.13140		9.13140	9.18240	9.18240		15.31	940,534.20	103	11,495.00
\$ / R	On 14/06/2013	Foreign Exchange Future	9.30	Call	355.74170		0.35574	380.20100	0.38020	355.742	15.87	0.00	0	0.00
\$ / R	On 14/06/2013	Foreign Exchange Future	9.30	Put	524.34170		0.52434	497.80100	0.49780	524.342	15.87	0.00	0	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	325.96190		0.32596	348.57390	0.34857	325.962	16.24	0.00	0	300.00
\$ / R	On 14/06/2013	Foreign Exchange Future	9.40	Put	594.56190		0.59456	566.17390	0.56617	594.562	16.24	0.00	0	0.00
\$ / R	On 14/06/2013	Foreign Exchange Future	9.70	Call	253.82580		0.25383	271.56720	0.27157	253.826	17.37	0.00	0	300.00
\$ / R	On 14/06/2013	Foreign Exchange Future	9.70	Put	822.42580		0.82243	789.16720	0.78917	822.426	17.37	0.00	0	0.00
\$ / R	On 14/06/2013	Foreign Exchange Future	8.75	Call	593.47990		0.59348	629.66920	0.62967	593.480	14.00	0.00	0	0.00
\$ / R	On 14/06/2013	Foreign Exchange Future	8.75	Put	212.07990		0.21208	197.26920	0.19727	212.080	14.00	0.00	0	500.00
\$ / R	On 14/06/2013	Foreign Exchange Future	8.76	Call	587.91050		0.58791	623.88270	0.62388	587.911	14.03	0.00	0	0.00
\$ / R	On 14/06/2013	Foreign Exchange Future	8.76	Put	216.51050		0.21651	201.48270	0.20148	216.510	14.03	0.00	0	0.00
\$ / R	On 14/06/2013	Foreign Exchange Future	9.85	Call	225.74330		0.22574	241.49820	0.24150	225.743	17.94	0.00	0	500.00
\$ / R	On 14/06/2013	Foreign Exchange Future	9.85	Put	944.34330		0.94434	909.09820	0.90910	944.343	17.94	0.00	0	0.00
\$ / R	On 14/06/2013	Foreign Exchange Future	8.74	Call	599.09620		0.59910	636.24710	0.63625	599.096	13.96	0.00	0	0.00
\$ / R	On 14/06/2013	Foreign Exchange Future	8.74	Put	207.69620		0.20770	193.84710	0.19385	207.696	13.96	0.00	0	0.00
\$ / R	On 16/09/2013	Foreign Exchange Future			9.24430		9.24430	9.29610	9.29610		15.88	0.00	0	0.00
\$ / R	On 16/09/2013	Foreign Exchange Future	9.66	Call	397.67760		0.39768	421.70620	0.42171	397.678	17.13	0.00	0	0.00
\$ / R	On 16/09/2013	Foreign Exchange Future	9.66	Put	813.37760		0.81338	785.60620	0.78561	813.378	17.13	0.00	0	0.00
\$ / R	On 16/09/2013	Foreign Exchange Future	10.20	Call	285.75760		0.28576	303.44280	0.30344	285.758	18.78	0.00	0	500.00
\$ / R	On 16/09/2013	Foreign Exchange Future	10.20	Put	1,241.45760		1.24146	1,207.34280	1.20734	1,241.458	18.78	0.00	0	0.00
\$ / R	On 16/09/2013	Foreign Exchange Future	8.75	Call	752.02370		0.75202	793.03620	0.79304	752.024	14.33	0.00	0	0.00
\$ / R	On 16/09/2013	Foreign Exchange Future	8.75	Put	257.72370		0.25772	246.93620	0.24694	257.724	14.33	0.00	0	500.00
\$ / R	On 16/09/2013	Foreign Exchange Future	9.64	Call	402.90410		0.40290	427.21160	0.42721	402.904	17.07	0.00	0	0.00
\$ / R	On 16/09/2013	Foreign Exchange Future	9.64	Put	798.60410		0.79860	771.11160	0.77111	798.604	17.07	0.00	0	0.00
\$ / R	On 16/09/2013	Foreign Exchange Future	9.65	Call	400.27950		0.40028	424.44890	0.42445	400.279	17.10	0.00	0	0.00
\$ / R	On 16/09/2013	Foreign Exchange Future	9.65	Put	805.97950		0.80598	778.34890	0.77835	805.979	17.10	0.00	0	0.00
\$ / R	On 13/12/2013	Foreign Exchange Future			9.33820		9.33820	9.38940	9.38940		16.42	0.00	0	5,542.00
\$ / R	On 13/12/2013	Foreign Exchange Future	8.98	Call	770.91330		0.77091	805.03660	0.80504	770.913	15.28	0.00	0	0.00
\$ / R	On 13/12/2013	Foreign Exchange Future	8.98	Put	410.61330		0.41061	393.53660	0.39354	410.613	15.28	0.00	0	0.00
\$ / R	On 13/12/2013	Foreign Exchange Future	9.00	Call	760.87240		0.76087	794.66600	0.79467	760.872	15.35	0.00	0	0.00
\$ / R	On 13/12/2013	Foreign Exchange Future	9.00	Put	422.67240		0.42267	405.26600	0.40527	422.672	15.35	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	513.74970		0.51375	538.51130	0.53851	513.750	17.34	0.00	0	750.00
\$ / R	On 13/12/2013	Foreign Exchange Future	9.69	Put	865.54970		0.86555	839.11130	0.83911	865.550	17.34	0.00	0	0.00
\$ / R	On 13/12/2013	Foreign Exchange Future	10.27	Call	382.39300		0.38239	400.73120	0.40073	382.393	18.94	0.00	0	750.00
\$ / R	On 13/12/2013	Foreign Exchange Future	10.27	Put	1,314.19300		1.31419	1,281.33120	1.28133	1,314.193	18.94	0.00	0	0.00
\$ / R	On 13/12/2013	Foreign Exchange Future	8.93	Call	794.22630		0.79423	830.41140	0.83041	794.226	15.13	0.00	0	0.00
\$ / R	On 13/12/2013	Foreign Exchange Future	8.93	Put	383.92630		0.38393	368.91140	0.36891	383.926	15.13	0.00	0	0.00
\$ / R	On 13/12/2013	Foreign Exchange Future	8.75	Call	893.16300		0.89316	932.94640	0.93295	893.163	14.85	0.00	0	0.00
\$ / R	On 13/12/2013	Foreign Exchange Future	8.75	Put	304.96300		0.30496	293.54640	0.29355	304.963	14.85	0.00	0	750.00
\$ / R	On 13/12/2013	Foreign Exchange Future	8.90	Call	807.62280		0.80762	845.84500	0.84585	807.623	15.05	0.00	0	0.00
\$ / R	On 13/12/2013	Foreign Exchange Future	8.90	Put	369.42280		0.36942	356.44500	0.35645	369.423	15.05	0.00	0	0.00
\$ / R	On 13/12/2013	Foreign Exchange Future	9.03	Call	748.42610		0.74843	781.79710	0.78180	748.426	15.44	0.00	0	0.00
\$ / R	On 13/12/2013	Foreign Exchange Future	9.03	Put	438.12610		0.43813	420.29710	0.42030	438.126	15.44	0.00	0	0.00
\$ / R	On 13/12/2013	Foreign Exchange Future	8.00	Call	1,447.26760		1.44727	1,496.12840	1.49613	1,447.268	14.96	0.00	0	0.00
\$ / R	On 13/12/2013	Foreign Exchange Future	8.00	Put	109.06760		0.10907	106.72840	0.10673	109.068	14.96	0.00	0	0.00
\$ / R	On 12/12/2014	Foreign Exchange Future			9.49530		9.49530	9.54560	9.54560		17.02	0.00	0	0.00
\$ / R	On 12/12/2014	Foreign Exchange Future	9.60	Call	884.27220		0.88427	913.79630	0.91380	884.272	17.19	0.00	0	0.00
\$ / R	On 12/12/2014	Foreign Exchange Future	9.60	Put	988.97220		0.98897	968.19630	0.96820	988.972	17.19	0.00	0	0.00
\$ / R	On 12/12/2014	Foreign Exchange Future	8.45	Call	1,401.10460		1.40110	1,445.61950	1.44562	1,401.105	15.02	0.00	0	0.00
\$ / R	On 12/12/2014	Foreign Exchange Future	8.45	Put	355.80460		0.35580	350.01950	0.35002	355.805	15.02	0.00	0	0.00
\$ / R	On 12/12/2014	Foreign Exchange Future	8.50	Call	1,368.14690		1.36815	1,412.39010	1.41239	1,368.147	15.03	0.00	0	0.00
\$ / R	On 12/12/2014	Foreign Exchange Future	8.50	Put	372.84690		0.37285	366.79010	0.36679	372.847	15.03	0.00	0	0.00
\$ / R	On 12/12/2014	Foreign Exchange Future	8.55	Call	1,335.69760		1.33570	1,379.66200	1.37966	1,335.698	15.03	0.00	0	0.00
\$ / R	On 12/12/2014	Foreign Exchange Future	8.55	Put	390.39760		0.39040	384.06200	0.38406	390.398	15.03	0.00	0	0.00
\$ / R	On 12/12/2014	Foreign Exchange Future	8.00	Call	1,720.04780		1.72005	1,766.69670	1.76670	1,720.048	14.98	0.00	0	200.00
\$ / R	On 12/12/2014	Foreign Exchange Future	8.00	Put	224.74780		0.22475	221.09670	0.22110	224.748	14.98	0.00	0	0.00
\$ / R	On 14/12/2015	Foreign Exchange Future			10.17110		10.17110	10.21770	10.21770		19.05	0.00	0	0.00
\$ / R	On 14/12/2015	Foreign Exchange Future	9.15	Call	1,730.61870		1.73062	1,713.98430	1.71398	1,730.619	17.12	0.00	0	0.00
\$ / R	On 14/12/2015	Foreign Exchange Future	9.15	Put	709.51870		0.70952	646.28430	0.64628	709.519	17.12	0.00	0	0.00

Contract Details			Strike	Call / Put	MTM	Yield	MarkPrice	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
\$ / R	On 14/12/2015	Foreign Exchange Future	9.20	Call	1,709.12670		1.70913	1,687.18180	1.68718	1,709.127	17.24	0.00	0	0.00
\$ / R	On 14/12/2015	Foreign Exchange Future	9.20	Put	738.02670		0.73803	669.48180	0.66948	738.027	17.24	0.00	0	0.00
\$ / R	On 14/12/2015	Foreign Exchange Future	9.25	Call	1,688.14660		1.68815	1,664.76350	1.66476	1,688.147	17.36	0.00	0	0.00
\$ / R	On 14/12/2015	Foreign Exchange Future	9.25	Put	767.04660		0.76705	697.06350	0.69706	767.047	17.36	0.00	0	0.00
\$ / R MAXI	On 14/12/2012	Foreign Exchange Future			8.90290		8.90290	8.95280	8.95280		12.66	8,902.90	1	1,232.00
\$ / R MAXI	On 14/12/2012	Foreign Exchange Future	7.82	Call	107,982.67970		1.07983	112,972.33530	1.12972	107,982.680	17.84	0.00	0	0.00
\$ / R MAXI	On 14/12/2012	Foreign Exchange Future	7.82	Put	12.67970		0.00013	12.33530	0.00012	12.680	17.84	0.00	0	0.00
\$ / R MAXI	On 14/12/2012	Foreign Exchange Future	7.87	Call	102,986.85980		1.02987	107,976.39820	1.07976	102,986.860	17.46	0.00	0	0.00
\$ / R MAXI	On 14/12/2012	Foreign Exchange Future	7.87	Put	16.85980		0.00017	16.39820	0.00016	16.860	17.46	0.00	0	0.00
\$ / R MAXI	On 14/12/2012	Foreign Exchange Future	7.92	Call	97,992.47950		0.97992	102,981.84200	1.02982	97,992.479	17.08	0.00	0	0.00
\$ / R MAXI	On 14/12/2012	Foreign Exchange Future	7.92	Put	22.47950		0.00022	21.84200	0.00022	22.479	17.08	0.00	0	0.00
\$ / R MAXI	On 14/12/2012	Foreign Exchange Future	8.60	Call	31,992.11360		0.31992	36,625.10610	0.36625	31,992.114	12.70	0.00	0	0.00
\$ / R MAXI	On 14/12/2012	Foreign Exchange Future	8.60	Put	1,702.11360		0.01702	1,345.10610	0.01345	1,702.114	12.70	0.00	0	0.00
\$ / R MAXI	On 14/12/2012	Foreign Exchange Future	8.80	Call	16,654.90020		0.16655	20,440.37930	0.20440	16,654.900	12.67	0.00	0	158.00
\$ / R MAXI	On 14/12/2012	Foreign Exchange Future	8.80	Put	6,364.90020		0.06365	5,160.37930	0.05160	6,364.900	12.67	0.00	0	0.00
\$ / R MAXI	On 14/12/2012	Foreign Exchange Future	8.30	Call	60,481.00250		0.60481	65,462.80010	0.65463	60,481.003	13.98	0.00	0	158.00
\$ / R MAXI	On 14/12/2012	Foreign Exchange Future	8.30	Put	191.00250		0.00191	182.80010	0.00183	191.003	13.98	0.00	0	0.00
\$ / R MAXI	On 14/12/2012	Foreign Exchange Future	8.59	Call	32,865.54970		0.32866	37,524.15970	0.37524	32,865.550	12.70	0.00	0	0.00
\$ / R MAXI	On 14/12/2012	Foreign Exchange Future	8.59	Put	1,575.54970		0.01576	1,244.15970	0.01244	1,575.550	12.70	0.00	0	0.00
\$ / R MAXI	On 18/03/2013	Foreign Exchange Future			9.02450		9.02450	9.07500	9.07500		14.12	0.00	0	5.00
\$ / R MAXI	On 18/03/2013	Foreign Exchange Future	8.75	Call	42,934.64270		0.42935	46,617.51870	0.46618	42,934.643	13.58	0.00	0	0.00
\$ / R MAXI	On 18/03/2013	Foreign Exchange Future	8.75	Put	15,484.64270		0.15485	14,117.51870	0.14118	15,484.643	13.58	0.00	0	0.00
\$ / R MAXI	On 18/03/2013	Foreign Exchange Future	8.76	Call	42,334.05140		0.42334	45,991.33110	0.45991	42,334.051	13.60	0.00	0	0.00
\$ / R MAXI	On 18/03/2013	Foreign Exchange Future	8.76	Put	15,884.05140		0.15884	14,491.33110	0.14491	15,884.051	13.60	0.00	0	0.00
\$ / R MAXI	On 18/03/2013	Foreign Exchange Future	9.02	Call	28,940.61400		0.28941	31,805.97210	0.31806	28,940.614	14.22	0.00	0	97.00
\$ / R MAXI	On 18/03/2013	Foreign Exchange Future	9.02	Put	28,490.61400		0.28491	26,305.97210	0.26306	28,490.614	14.22	0.00	0	0.00
\$ / R MAXI	On 18/03/2013	Foreign Exchange Future	8.69	Call	46,665.88640		0.46666	50,499.64600	0.50500	46,665.886	13.45	0.00	0	0.00
\$ / R MAXI	On 18/03/2013	Foreign Exchange Future	8.69	Put	13,215.88640		0.13216	11,999.64600	0.12000	13,215.886	13.45	0.00	0	0.00

Contract Details			Strike	Call / Put	MTM	Yield	MarkPrice	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
\$ / R MAXI	On 18/03/2013	Foreign Exchange Future	8.74	Call	43,541.17840		0.43541	47,249.52790	0.47250	43,541.178	13.56	0.00	0	0.00
\$ / R MAXI	On 18/03/2013	Foreign Exchange Future	8.74	Put	15,091.17840		0.15091	13,749.52790	0.13750	15,091.178	13.56	0.00	0	0.00
\$ / R MAXI	On 14/06/2013	Foreign Exchange Future			9.13140		9.13140	9.18240	9.18240		15.31	0.00	0	10.00
\$ / R MAXI	On 14/06/2013	Foreign Exchange Future	8.74	Call	59,909.61570		0.59910	63,624.70580	0.63625	59,909.616	13.96	0.00	0	0.00
\$ / R MAXI	On 14/06/2013	Foreign Exchange Future	8.74	Put	20,769.61570		0.20770	19,384.70580	0.19385	20,769.616	13.96	0.00	0	0.00
\$ / R MAXI	On 14/06/2013	Foreign Exchange Future	8.75	Call	59,347.98800		0.59348	62,966.91680	0.62967	59,347.988	14.00	0.00	0	0.00
\$ / R MAXI	On 14/06/2013	Foreign Exchange Future	8.75	Put	21,207.98800		0.21208	19,726.91680	0.19727	21,207.988	14.00	0.00	0	0.00
\$ / R MAXI	On 14/06/2013	Foreign Exchange Future	8.76	Call	58,791.05250		0.58791	62,388.26910	0.62388	58,791.053	14.03	0.00	0	0.00
\$ / R MAXI	On 14/06/2013	Foreign Exchange Future	8.76	Put	21,651.05250		0.21651	20,148.26910	0.20148	21,651.053	14.03	0.00	0	0.00
£ / R	On 14/12/2012	Foreign Exchange Future			14.22890		14.22890	14.27700	14.27700		11.02	3,713,742.90	261	16,407.00
£ / R	On 14/12/2012	Foreign Exchange Future	12.25	Call	1,978.97780		1.97898	2,027.00200	2.02700	1,978.978	18.95	0.00	0	0.00
£ / R	On 14/12/2012	Foreign Exchange Future	12.25	Put	0.07780		0.00008	0.00200	0.00000	0.078	18.95	0.00	0	11,100.00
£ / R	On 14/12/2012	Foreign Exchange Future	12.40	Call	1,828.72570		1.82873	1,876.71090	1.87671	1,828.726	18.17	0.00	0	0.00
£ / R	On 14/12/2012	Foreign Exchange Future	12.40	Put	0.12570		0.00013	0.01090	0.00001	0.126	18.17	0.00	0	0.00
£ / R	On 14/12/2012	Foreign Exchange Future	12.45	Call	1,778.74790		1.77875	1,826.71840	1.82672	1,778.748	17.91	0.00	0	0.00
£ / R	On 14/12/2012	Foreign Exchange Future	12.45	Put	0.14790		0.00015	0.01840	0.00002	0.148	17.91	0.00	0	0.00
£ / R	On 14/12/2012	Foreign Exchange Future	13.45	Call	783.40280		0.78340	831.08630	0.83109	783.403	12.34	0.00	0	0.00
£ / R	On 14/12/2012	Foreign Exchange Future	13.45	Put	4.50280		0.00450	4.08630	0.00409	4.503	12.34	0.00	0	0.00
£ / R	On 14/12/2012	Foreign Exchange Future	13.95	Call	331.06170		0.33106	370.49150	0.37049	331.062	11.33	0.00	0	11,100.00
£ / R	On 14/12/2012	Foreign Exchange Future	13.95	Put	52.16170		0.05216	43.49150	0.04349	52.162	11.33	0.00	0	0.00
£ / R	On 14/12/2012	Foreign Exchange Future	12.50	Call	1,728.77430		1.72877	1,776.73030	1.77673	1,728.774	17.65	0.00	0	0.00
£ / R	On 14/12/2012	Foreign Exchange Future	12.50	Put	0.17430		0.00017	0.03030	0.00003	0.174	17.65	0.00	0	0.00
£ / R	On 14/12/2012	Foreign Exchange Future	13.37	Call	862.24430		0.86224	910.09030	0.91009	862.244	12.81	0.00	0	0.00
£ / R	On 14/12/2012	Foreign Exchange Future	13.37	Put	3.34430		0.00334	3.09030	0.00309	3.344	12.81	0.00	0	0.00
£ / R	On 14/12/2012	Foreign Exchange Future	14.20	Call	165.46500		0.16547	194.70280	0.19470	165.465	11.07	0.00	0	100.00
£ / R	On 14/12/2012	Foreign Exchange Future	14.20	Put	136.56500		0.13656	117.70280	0.11770	136.565	11.07	0.00	0	0.00
£ / R	On 14/12/2012	Foreign Exchange Future	13.55	Call	685.49720		0.68550	732.85790	0.73286	685.497	11.76	0.00	0	0.00
£ / R	On 14/12/2012	Foreign Exchange Future	13.55	Put	6.59720		0.00660	5.85790	0.00586	6.597	11.76	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	544.38830		0.54439	589.49930	0.58950	544.388	11.60	0.00	0	100.00
£ / R	On 14/12/2012	Foreign Exchange Future	13.70	Put	15.48830		0.01549	12.49930	0.01250	15.488	11.60	0.00	0	0.00
£ / R	On 18/03/2013	Foreign Exchange Future			14.42020		14.42020	14.46820	14.46820		12.41	0.00	0	4,560.00
£ / R	On 18/03/2013	Foreign Exchange Future	13.35	Call	1,123.24050		1.12324	1,166.14300	1.16614	1,123.241	11.65	0.00	0	0.00
£ / R	On 18/03/2013	Foreign Exchange Future	13.35	Put	53.04050		0.05304	47.94300	0.04794	53.041	11.65	0.00	0	0.00
£ / R	On 18/03/2013	Foreign Exchange Future	13.36	Call	1,114.45150		1.11445	1,157.20200	1.15720	1,114.451	11.64	0.00	0	0.00
£ / R	On 18/03/2013	Foreign Exchange Future	13.36	Put	54.25150		0.05425	49.00200	0.04900	54.251	11.64	0.00	0	0.00
£ / R	On 18/03/2013	Foreign Exchange Future	13.70	Call	830.80000		0.83080	866.71520	0.86672	830.800	11.52	0.00	0	0.00
£ / R	On 18/03/2013	Foreign Exchange Future	13.70	Put	110.60000		0.11060	98.51520	0.09852	110.600	11.52	0.00	0	200.00
£ / R	On 18/03/2013	Foreign Exchange Future	13.90	Call	687.37430		0.68737	718.18310	0.71818	687.374	11.69	0.00	0	200.00
£ / R	On 18/03/2013	Foreign Exchange Future	13.90	Put	167.17430		0.16717	149.98310	0.14998	167.174	11.69	0.00	0	0.00
£ / R	On 18/03/2013	Foreign Exchange Future	13.34	Call	1,132.05320		1.13205	1,175.10190	1.17510	1,132.053	11.65	0.00	0	0.00
£ / R	On 18/03/2013	Foreign Exchange Future	13.34	Put	51.85320		0.05185	46.90190	0.04690	51.853	11.65	0.00	0	0.00
£ / R	On 18/03/2013	Foreign Exchange Future	14.40	Call	408.56820		0.40857	425.80040	0.42580	408.568	12.35	0.00	0	0.00
£ / R	On 18/03/2013	Foreign Exchange Future	14.40	Put	388.36820		0.38837	357.60040	0.35760	388.368	12.35	0.00	0	0.00
£ / R	On 18/03/2013	Foreign Exchange Future	13.53	Call	968.68080		0.96868	1,008.43570	1.00844	968.681	11.58	0.00	0	0.00
£ / R	On 18/03/2013	Foreign Exchange Future	13.53	Put	78.48080		0.07848	70.23570	0.07024	78.481	11.58	0.00	0	0.00
£ / R	On 14/06/2013	Foreign Exchange Future			14.58650		14.58650	14.63460	14.63460		13.38	0.00	0	261.00
£ / R	On 14/06/2013	Foreign Exchange Future	13.80	Call	997.98390		0.99798	1,032.29590	1.03230	997.984	12.12	0.00	0	0.00
£ / R	On 14/06/2013	Foreign Exchange Future	13.80	Put	211.48390		0.21148	197.69590	0.19770	211.484	12.12	0.00	0	0.00
£ / R	On 14/06/2013	Foreign Exchange Future	13.81	Call	991.00870		0.99101	1,025.18140	1.02518	991.009	12.12	0.00	0	0.00
£ / R	On 14/06/2013	Foreign Exchange Future	13.81	Put	214.50870		0.21451	200.58140	0.20058	214.509	12.12	0.00	0	0.00
£ / R	On 14/06/2013	Foreign Exchange Future	14.34	Call	689.05900		0.68906	713.17490	0.71317	689.059	12.95	0.00	0	0.00
£ / R	On 14/06/2013	Foreign Exchange Future	14.34	Put	442.55900		0.44256	418.57490	0.41857	442.559	12.95	0.00	0	0.00
£ / R	On 14/06/2013	Foreign Exchange Future	14.40	Call	660.75810		0.66076	684.03360	0.68403	660.758	13.05	0.00	0	0.00
£ / R	On 14/06/2013	Foreign Exchange Future	14.40	Put	474.25810		0.47426	449.43360	0.44943	474.258	13.05	0.00	0	0.00
£ / R	On 14/06/2013	Foreign Exchange Future	14.65	Call	555.07160		0.55507	574.24290	0.57424	555.072	13.49	0.00	0	0.00
£ / R	On 14/06/2013	Foreign Exchange Future	14.65	Put	618.57160		0.61857	589.64290	0.58964	618.572	13.49	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	501.85870		0.50186	519.20540	0.51921	501.859	13.79	0.00	0	200.00
£ / R	On 14/06/2013	Foreign Exchange Future	14.80	Put	715.35870		0.71536	684.60540	0.68461	715.359	13.79	0.00	0	0.00
£ / R	On 14/06/2013	Foreign Exchange Future	13.00	Call	1,647.16770		1.64717	1,692.37270	1.69237	1,647.168	12.17	0.00	0	0.00
£ / R	On 14/06/2013	Foreign Exchange Future	13.00	Put	60.66770		0.06067	57.77270	0.05777	60.668	12.17	0.00	0	699.00
£ / R	On 14/06/2013	Foreign Exchange Future	13.79	Call	1,004.98800		1.00499	1,039.43560	1.03944	1,004.988	12.11	0.00	0	0.00
£ / R	On 14/06/2013	Foreign Exchange Future	13.79	Put	208.48800		0.20849	194.83560	0.19484	208.488	12.11	0.00	0	0.00
£ / R	On 14/06/2013	Foreign Exchange Future	15.30	Call	361.80350		0.36180	374.17790	0.37418	361.803	14.81	0.00	0	200.00
£ / R	On 14/06/2013	Foreign Exchange Future	15.30	Put	1,075.30350		1.07530	1,039.57790	1.03958	1,075.304	14.81	0.00	0	0.00
£ / R	On 14/06/2013	Foreign Exchange Future	12.00	Call	2,606.58580		2.60659	2,653.72580	2.65373	2,606.586	14.49	0.00	0	0.00
£ / R	On 14/06/2013	Foreign Exchange Future	12.00	Put	20.08580		0.02009	19.12580	0.01913	20.086	14.49	0.00	0	699.00
¥ / R	On 14/12/2012	Foreign Exchange Future			0.10800		0.10800	0.10870	0.10870		12.87	0.00	0	22,073.00
¥ / R	On 14/12/2012	Foreign Exchange Future	0.08	Call	2,460.00000		0.02460	2,530.00550	0.02530	2,460.000	19.83	0.00	0	0.00
¥ / R	On 14/12/2012	Foreign Exchange Future	0.08	Put	0.00000		0.00000	0.00550	0.00000	0.000	19.83	0.00	0	0.00
¥ / R	On 14/12/2012	Foreign Exchange Future	0.09	Call	1,460.04020		0.01460	1,530.04360	0.01530	1,460.040	17.91	0.00	0	0.00
¥ / R	On 14/12/2012	Foreign Exchange Future	0.09	Put	0.04020		0.00000	0.04360	0.00000	0.040	17.91	0.00	0	0.00
¥ / R	On 14/12/2012	Foreign Exchange Future	0.10	Call	476.01730		0.00476	543.58170	0.00544	476.017	13.94	0.00	0	0.00
¥ / R	On 14/12/2012	Foreign Exchange Future	0.10	Put	16.01730		0.00016	13.58170	0.00014	16.017	13.94	0.00	0	0.00
¥ / R	On 14/12/2012	Foreign Exchange Future	0.11	Call	57.26070		0.00057	84.95810	0.00085	57.261	12.87	0.00	0	0.00
¥ / R	On 14/12/2012	Foreign Exchange Future	0.11	Put	257.26070		0.00257	214.95810	0.00215	257.261	12.87	0.00	0	0.00
¥ / R	On 18/03/2013	Foreign Exchange Future			0.10960		0.10960	0.11030	0.11030		15.98	0.00	0	1,893.00
¥ / R	On 18/03/2013	Foreign Exchange Future	0.10	Call	1,033.71140		0.01034	1,097.72260	0.01098	1,033.711	15.89	0.00	0	0.00
¥ / R	On 18/03/2013	Foreign Exchange Future	0.10	Put	73.71140		0.00074	67.72260	0.00068	73.711	15.89	0.00	0	0.00
¥ / R	On 18/03/2013	Foreign Exchange Future	0.11	Call	373.19970		0.00373	412.11890	0.00412	373.200	15.98	0.00	0	0.00
¥ / R	On 18/03/2013	Foreign Exchange Future	0.11	Put	413.19970		0.00413	382.11890	0.00382	413.200	15.98	0.00	0	0.00
¥ / R	On 18/03/2013	Foreign Exchange Future	0.09	Call	1,967.70590		0.01968	2,037.19040	0.02037	1,967.706	17.35	0.00	0	0.00
¥ / R	On 18/03/2013	Foreign Exchange Future	0.09	Put	7.70590		0.00008	7.19040	0.00007	7.706	17.35	0.00	0	0.00
€ / R	On 14/12/2012	Foreign Exchange Future			11.52440		11.52440	11.53170	11.53170		10.94	0.00	0	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	1,134.80070		1.13480	1,142.28640	1.14229	1,134.801	15.83	0.00	0	0.00
€ / R	On 14/12/2012	Foreign Exchange Future	10.39	Put	0.40070		0.00040	0.58640	0.00059	0.401	15.83	0.00	0	0.00
€ / R	On 14/12/2012	Foreign Exchange Future	10.40	Call	1,124.81860		1.12482	1,132.31150	1.13231	1,124.819	15.77	0.00	0	0.00
€ / R	On 14/12/2012	Foreign Exchange Future	10.40	Put	0.41860		0.00042	0.61150	0.00061	0.419	15.77	0.00	0	750.00
€ / R	On 14/12/2012	Foreign Exchange Future	10.80	Call	727.03800		0.72704	734.65820	0.73466	727.038	13.22	0.00	0	0.00
€ / R	On 14/12/2012	Foreign Exchange Future	10.80	Put	2.63800		0.00264	2.95820	0.00296	2.638	13.22	0.00	0	0.00
€ / R	On 14/12/2012	Foreign Exchange Future	10.82	Call	707.30540		0.70731	714.92090	0.71492	707.305	13.09	0.00	0	0.00
€ / R	On 14/12/2012	Foreign Exchange Future	10.82	Put	2.90540		0.00291	3.22090	0.00322	2.905	13.09	0.00	0	0.00
€ / R	On 14/12/2012	Foreign Exchange Future	10.34	Call	1,184.72320		1.18472	1,192.17560	1.19218	1,184.723	16.15	0.00	0	0.00
€ / R	On 14/12/2012	Foreign Exchange Future	10.34	Put	0.32320		0.00032	0.47560	0.00048	0.323	16.15	0.00	0	0.00
€ / R	On 14/12/2012	Foreign Exchange Future	11.00	Call	532.02460		0.53202	539.59460	0.53959	532.025	12.14	0.00	0	13,900.00
€ / R	On 14/12/2012	Foreign Exchange Future	11.00	Put	7.62460		0.00762	7.89460	0.00789	7.625	12.14	0.00	0	0.00
€ / R	On 14/12/2012	Foreign Exchange Future	11.10	Call	438.63700		0.43864	446.42680	0.44643	438.637	11.90	0.00	0	425.00
€ / R	On 14/12/2012	Foreign Exchange Future	11.10	Put	14.23700		0.01424	14.72680	0.01473	14.237	11.90	0.00	0	0.00
€ / R	On 14/12/2012	Foreign Exchange Future	10.44	Call	1,084.89930		1.08490	1,092.40880	1.09241	1,084.899	15.51	0.00	0	0.00
€ / R	On 14/12/2012	Foreign Exchange Future	10.44	Put	0.49930		0.00050	0.70880	0.00071	0.499	15.51	0.00	0	0.00
€ / R	On 14/12/2012	Foreign Exchange Future	10.30	Call	1,224.67490		1.22467	1,232.10280	1.23210	1,224.675	16.43	0.00	0	0.00
€ / R	On 14/12/2012	Foreign Exchange Future	10.30	Put	0.27490		0.00027	0.40280	0.00040	0.275	16.43	0.00	0	375.00
€ / R	On 14/12/2012	Foreign Exchange Future	11.50	Call	133.06810		0.13307	141.34780	0.14135	133.068	10.94	0.00	0	100.00
€ / R	On 14/12/2012	Foreign Exchange Future	11.50	Put	108.66810		0.10867	109.64780	0.10965	108.668	10.94	0.00	0	0.00
€ / R	On 14/12/2012	Foreign Exchange Future	10.95	Call	579.89290		0.57989	587.38630	0.58739	579.893	12.26	0.00	0	0.00
€ / R	On 14/12/2012	Foreign Exchange Future	10.95	Put	5.49290		0.00549	5.68630	0.00569	5.493	12.26	0.00	0	100.00
€ / R	On 14/12/2012	Foreign Exchange Future	9.50	Call	2,024.41490		2.02441	2,031.71850	2.03172	2,024.415	21.84	0.00	0	0.00
€ / R	On 14/12/2012	Foreign Exchange Future	9.50	Put	0.01490		0.00001	0.01850	0.00002	0.015	21.84	0.00	0	5,690.00
€ / R	On 14/12/2012	Foreign Exchange Future	9.85	Call	1,674.45000		1.67445	1,681.76770	1.68177	1,674.450	19.47	0.00	0	0.00
€ / R	On 14/12/2012	Foreign Exchange Future	9.85	Put	0.05000		0.00005	0.06770	0.00007	0.050	19.47	0.00	0	13,800.00
€ / R	On 18/03/2013	Foreign Exchange Future			11.69460		11.69460	11.70200	11.70200		12.39	0.00	0	12,582.00
€ / R	On 18/03/2013	Foreign Exchange Future	12.64	Call	100.16710		0.10017	101.84340	0.10184	100.167	15.10	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	1,045.56710		1.04557	1,039.84340	1.03984	1,045.567	15.10		0.00	0	0.00
€ / R	On 18/03/2013	Foreign Exchange Future	10.99	Call	769.80400		0.76980	778.11570	0.77812	769.804	11.49		0.00	0	0.00
€ / R	On 18/03/2013	Foreign Exchange Future	10.99	Put	65.20400		0.06520	66.11570	0.06612	65.204	11.49		0.00	0	0.00
€ / R	On 18/03/2013	Foreign Exchange Future	11.00	Call	761.52370		0.76152	769.85190	0.76985	761.524	11.48		0.00	0	0.00
€ / R	On 18/03/2013	Foreign Exchange Future	11.00	Put	66.92370		0.06692	67.85190	0.06785	66.924	11.48		0.00	0	500.00
€ / R	On 18/03/2013	Foreign Exchange Future	11.01	Call	753.27880		0.75328	761.62180	0.76162	753.279	11.48		0.00	0	0.00
€ / R	On 18/03/2013	Foreign Exchange Future	11.01	Put	68.67880		0.06868	69.62180	0.06962	68.679	11.48		0.00	0	0.00
€ / R	On 18/03/2013	Foreign Exchange Future	10.97	Call	786.46740		0.78647	794.75070	0.79475	786.467	11.49		0.00	0	0.00
€ / R	On 18/03/2013	Foreign Exchange Future	10.97	Put	61.86740		0.06187	62.75070	0.06275	61.867	11.49		0.00	0	0.00
€ / R	On 14/06/2013	Foreign Exchange Future			11.84510		11.84510	11.85280	11.85280		13.31		0.00	0	200.00
€ / R	On 14/06/2013	Foreign Exchange Future	11.26	Call	772.31640		0.77232	780.15230	0.78015	772.316	12.11		0.00	0	0.00
€ / R	On 14/06/2013	Foreign Exchange Future	11.26	Put	187.21640		0.18722	187.35230	0.18735	187.216	12.11		0.00	0	0.00
€ / R	On 14/06/2013	Foreign Exchange Future	11.24	Call	785.73150		0.78573	793.63060	0.79363	785.731	12.09		0.00	0	0.00
€ / R	On 14/06/2013	Foreign Exchange Future	11.24	Put	180.63150		0.18063	180.83060	0.18083	180.632	12.09		0.00	0	0.00
€ / R	On 14/06/2013	Foreign Exchange Future	11.25	Call	778.73250		0.77873	786.60590	0.78661	778.733	12.09		0.00	0	0.00
€ / R	On 14/06/2013	Foreign Exchange Future	11.25	Put	183.63250		0.18363	183.80590	0.18381	183.633	12.09		0.00	0	0.00
€ / R	On 13/12/2013	Foreign Exchange Future			12.14030		12.14030	12.14770	12.14770		14.35		0.00	0	435.00
€ / R	On 13/12/2013	Foreign Exchange Future	11.20	Call	1,195.96940		1.19597	1,199.97840	1.19998	1,195.969	12.87		0.00	0	0.00
€ / R	On 13/12/2013	Foreign Exchange Future	11.20	Put	255.66940		0.25567	252.27840	0.25228	255.669	12.87		0.00	0	0.00
€ / R	On 13/12/2013	Foreign Exchange Future	11.44	Call	1,041.45050		1.04145	1,044.93320	1.04493	1,041.451	13.11		0.00	0	0.00
€ / R	On 13/12/2013	Foreign Exchange Future	11.44	Put	344.15050		0.34415	340.23320	0.34023	344.151	13.11		0.00	0	0.00
€ / R	On 13/12/2013	Foreign Exchange Future	11.49	Call	1,011.63720		1.01164	1,015.01140	1.01501	1,011.637	13.16		0.00	0	0.00
€ / R	On 13/12/2013	Foreign Exchange Future	11.49	Put	364.33720		0.36434	360.31140	0.36031	364.337	13.16		0.00	0	0.00
€ / R	On 13/12/2013	Foreign Exchange Future	11.54	Call	982.49240		0.98249	985.76400	0.98576	982.492	13.20		0.00	0	0.00
€ / R	On 13/12/2013	Foreign Exchange Future	11.54	Put	385.19240		0.38519	381.06400	0.38106	385.192	13.20		0.00	0	0.00
2025	On 07/02/2013	Bond Future			110.53646		110.53646	110.53953	110.53953				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	453.54000		0.45354	450.47000	0.45047	453.540			0.00	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	463.54000		0.46354	460.47000	0.46047	463.540		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	473.54000		0.47354	470.47000	0.47047	473.540		0.00	0	0.00
2038	On 07/02/2013	Bond Future			109.32126		109.32126	109.10986	109.10986			0.00	0	0.00
2038	On 07/02/2013	Bond Future	105.99	Call	3,331.26000		3.33126	3,119.86000	3.11986	3,331.260		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	3,321.26000		3.32126	3,109.86000	3.10986	3,321.260		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	3,311.26000		3.31126	3,099.86000	3.09986	3,311.260		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			114.45994		114.45994	114.02580	114.02580			0.00	0	0.00
2050	On 07/02/2013	Bond Future	112.99	Call	1,469.94000		1.46994	1,035.80000	1.03580	1,469.940		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	1,459.94000		1.45994	1,025.80000	1.02580	1,459.940		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	1,449.94000		1.44994	1,015.80000	1.01580	1,449.940		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			480.58500		480.58500	480.99300	480.99300			0.00	0	12.00
AL7T	On 02/05/2013	Index Future			486.62800		486.62800	487.04400	487.04400			0.00	0	0.00
ALBI	On 07/02/2013	Index Future			427.65900		427.65900	428.07600	428.07600			0.00	0	1,077.00
ALBI	On 02/05/2013	Index Future			433.03700		433.03700	433.46100	433.46100			0.00	0	0.00
AU\$ / R	On 14/12/2012	Foreign Exchange Future			9.26650		9.26650	9.28900	9.28900		9.56	0.00	0	9,506.00
AU\$ / R	On 14/12/2012	Foreign Exchange Future	8.30	Call	966.65120		0.96665	989.15100	0.98915	966.651	15.59	0.00	0	0.00

Contract Details			Strike	Call / Put	MTM	Yield	MarkPrice	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
AU\$ / R	On 14/12/2012	Foreign Exchange Future	8.30	Put	0.15120		0.00015	0.15100	0.00015	0.151	15.59	0.00	0	0.00
AU\$ / R	On 14/12/2012	Foreign Exchange Future	8.46	Call	806.86480		0.80686	829.37120	0.82937	806.865	14.27	0.00	0	0.00
AU\$ / R	On 14/12/2012	Foreign Exchange Future	8.46	Put	0.36480		0.00036	0.37120	0.00037	0.365	14.27	0.00	0	0.00
AU\$ / R	On 14/12/2012	Foreign Exchange Future	8.04	Call	1,227.36170		1.22736	1,249.84970	1.24985	1,227.362	18.31	0.00	0	0.00
AU\$ / R	On 14/12/2012	Foreign Exchange Future	8.04	Put	0.06170		0.00006	0.04970	0.00005	0.062	18.31	0.00	0	0.00
AU\$ / R	On 14/12/2012	Foreign Exchange Future	8.09	Call	1,177.37250		1.17737	1,199.86090	1.19986	1,177.373	17.79	0.00	0	0.00
AU\$ / R	On 14/12/2012	Foreign Exchange Future	8.09	Put	0.07250		0.00007	0.06090	0.00006	0.073	17.79	0.00	0	0.00
AU\$ / R	On 14/12/2012	Foreign Exchange Future	8.14	Call	1,127.38560		1.12739	1,149.87490	1.14987	1,127.386	17.27	0.00	0	0.00
AU\$ / R	On 14/12/2012	Foreign Exchange Future	8.14	Put	0.08560		0.00009	0.07490	0.00007	0.086	17.27	0.00	0	0.00
AU\$ / R	On 18/03/2013	Foreign Exchange Future			9.32010		9.32010	9.34270	9.34270		10.83	0.00	0	4,508.00
AU\$ / R	On 18/03/2013	Foreign Exchange Future	8.37	Call	963.93460		0.96393	986.07720	0.98608	963.935	11.73	0.00	0	0.00
AU\$ / R	On 18/03/2013	Foreign Exchange Future	8.37	Put	12.43460		0.01243	11.97720	0.01198	12.435	11.73	0.00	0	0.00
AU\$ / R	On 18/03/2013	Foreign Exchange Future	8.42	Call	915.77010		0.91577	937.82120	0.93782	915.770	11.54	0.00	0	0.00
AU\$ / R	On 18/03/2013	Foreign Exchange Future	8.42	Put	14.27010		0.01427	13.72120	0.01372	14.270	11.54	0.00	0	0.00
AU\$ / R	On 18/03/2013	Foreign Exchange Future	8.51	Call	829.56740		0.82957	851.32370	0.85132	829.567	11.33	0.00	0	0.00
AU\$ / R	On 18/03/2013	Foreign Exchange Future	8.51	Put	19.46740		0.01947	18.62370	0.01862	19.467	11.33	0.00	0	0.00
AU\$ / R	On 18/03/2013	Foreign Exchange Future	8.32	Call	1,012.57380		1.01257	1,034.77620	1.03478	1,012.574	11.98	0.00	0	0.00
AU\$ / R	On 18/03/2013	Foreign Exchange Future	8.32	Put	11.07380		0.01107	10.67620	0.01068	11.074	11.98	0.00	0	0.00
AU\$ / R	On 14/06/2013	Foreign Exchange Future			9.36610		9.36610	9.38900	9.38900			0.00	0	236.00
AU\$ / R	On 14/06/2013	Foreign Exchange Future	8.76	Call	606.10000		0.60610	629.00000	0.62900	606.100		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	626.10000		0.62610	649.00000	0.64900	626.100		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	616.10000		0.61610	639.00000	0.63900	616.100		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			9.41370		9.41370	9.43760	9.43760		12.47	0.00	0	2,150.00
AU\$ / R	On 16/09/2013	Foreign Exchange Future	8.89	Call	707.44680		0.70745	726.36480	0.72636	707.447	11.88	0.00	0	0.00
AU\$ / R	On 16/09/2013	Foreign Exchange Future	8.89	Put	183.74680		0.18375	178.76480	0.17876	183.747	11.88	0.00	0	0.00

Contract Details			Strike	Call / Put	MTM	Yield	MarkPrice	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
AU\$ / R	On 16/09/2013	Foreign Exchange Future	8.90	Call	700.45970		0.70046	719.33370	0.71933	700.460	11.88	0.00	0	0.00
AU\$ / R	On 16/09/2013	Foreign Exchange Future	8.90	Put	186.75970		0.18676	181.73370	0.18173	186.760	11.88	0.00	0	0.00
AU\$ / R	On 16/09/2013	Foreign Exchange Future	8.91	Call	693.51100		0.69351	712.33790	0.71234	693.511	11.87	0.00	0	0.00
AU\$ / R	On 16/09/2013	Foreign Exchange Future	8.91	Put	189.81100		0.18981	184.73790	0.18474	189.811	11.87	0.00	0	0.00
AU\$ / R	On 14/12/2015	Foreign Exchange Future			9.69710		9.69710	9.71150	9.71150		14.31	0.00	0	0.00
AU\$ / R	On 14/12/2015	Foreign Exchange Future	7.25	Call	2,569.04000		2.56904	2,582.24520	2.58225	2,569.040	14.16	0.00	0	0.00
AU\$ / R	On 14/12/2015	Foreign Exchange Future	7.25	Put	121.94000		0.12194	120.74520	0.12075	121.940	14.16	0.00	0	0.00
AU\$ / R	On 14/12/2015	Foreign Exchange Future	7.30	Call	2,525.47400		2.52547	2,538.62810	2.53863	2,525.474	14.12	0.00	0	0.00
AU\$ / R	On 14/12/2015	Foreign Exchange Future	7.30	Put	128.37400		0.12837	127.12810	0.12713	128.374	14.12	0.00	0	0.00
AU\$ / R	On 14/12/2015	Foreign Exchange Future	7.35	Call	2,482.16670		2.48217	2,495.26200	2.49526	2,482.167	14.09	0.00	0	0.00
AU\$ / R	On 14/12/2015	Foreign Exchange Future	7.35	Put	135.06670		0.13507	133.76200	0.13376	135.067	14.09	0.00	0	0.00
CAD/ R	On 14/12/2012	Foreign Exchange Future			8.93720		8.93720	8.97760	8.97760		11.95	0.00	0	84.00
CAD/ R	On 14/12/2012	Foreign Exchange Future	7.75	Call	1,183.70640		1.18371	1,224.09840	1.22410	1,183.706	19.17	0.00	0	0.00
CAD/ R	On 14/12/2012	Foreign Exchange Future	7.75	Put	0.10640		0.00011	0.09840	0.00010	0.106	19.17	0.00	0	0.00
CAD/ R	On 14/12/2012	Foreign Exchange Future	7.80	Call	1,133.73800		1.13374	1,174.12810	1.17413	1,133.738	18.78	0.00	0	0.00
CAD/ R	On 14/12/2012	Foreign Exchange Future	7.80	Put	0.13800		0.00014	0.12810	0.00013	0.138	18.78	0.00	0	0.00
CAD/ R	On 14/12/2012	Foreign Exchange Future	7.85	Call	1,083.77930		1.08378	1,124.16700	1.12417	1,083.779	18.38	0.00	0	0.00
CAD/ R	On 14/12/2012	Foreign Exchange Future	7.85	Put	0.17930		0.00018	0.16700	0.00017	0.179	18.38	0.00	0	0.00
CAD/ R	On 14/12/2012	Foreign Exchange Future	8.35	Call	589.22700		0.58923	629.64270	0.62964	589.227	13.72	0.00	0	0.00
CAD/ R	On 14/12/2012	Foreign Exchange Future	8.35	Put	2.02700		0.00203	2.04270	0.00204	2.027	13.72	0.00	0	0.00
CAD/ R	On 18/03/2013	Foreign Exchange Future			9.04010		9.04010	9.08060	9.08060		13.07	0.00	0	25.00
CAD/ R	On 18/03/2013	Foreign Exchange Future	8.65	Call	493.53780		0.49354	526.33500	0.52633	493.538	12.72	0.00	0	0.00
CAD/ R	On 18/03/2013	Foreign Exchange Future	8.65	Put	103.43780		0.10344	95.73500	0.09573	103.438	12.72	0.00	0	0.00
CAD/ R	On 18/03/2013	Foreign Exchange Future	8.66	Call	486.51170		0.48651	519.14730	0.51915	486.512	12.73	0.00	0	0.00
CAD/ R	On 18/03/2013	Foreign Exchange Future	8.66	Put	106.41170		0.10641	98.54730	0.09855	106.412	12.73	0.00	0	0.00
CAD/ R	On 18/03/2013	Foreign Exchange Future	8.64	Call	500.62150		0.50062	533.92730	0.53393	500.622	12.71	0.00	0	0.00
CAD/ R	On 18/03/2013	Foreign Exchange Future	8.64	Put	100.52150		0.10052	93.32730	0.09333	100.521	12.71	0.00	0	0.00

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
CF CANDO CABM	On 14/12/2012	Can-Do Future		0.31280	0.31280	0.35690	0.35690			0.00	0	7,000.00
CF CANDO CABN	On 14/12/2012	Can-Do Future		0.39890	0.39890	0.36840	0.36840			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		0.92900	0.92900	0.42860	0.42860			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		0.39890	0.39890	0.36840	0.36840			0.00	0	14,500.00
CF CANDO CABV	On 14/12/2012	Can-Do Future		0.92900	0.92900	0.42860	0.42860			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		0.28590	0.28590	0.27020	0.27020			0.00	0	31,750.00
CF CANDO CABY	On 14/12/2012	Can-Do Future		0.51000	0.51000	0.51450	0.51450			0.00	0	13,800.00
CF CANDO CABZ	On 14/12/2012	Can-Do Future		0.06700	0.06700	0.08780	0.08780			0.00	0	52,500.00
CF CANDO CACA	On 20/12/2012	Can-Do Future		6,902.83000	6,902.83000	8,628.33000	8,628.33000			0.00	15	5.00
CF CANDO CACB	On 20/12/2012	Can-Do Future		15,000.00000	15,000.00000	15,000.00000	15,000.00000			0.00	0	0.00
CF CANDO CACD	On 20/12/2012	Can-Do Future		10,000.00000	10,000.00000	10,000.00000	10,000.00000			0.00	0	0.00
CF CANDO CACE	On 18/03/2013	Can-Do Future		0.14010	0.14010	0.14800	0.14800			0.00	0	4,500.00
CF CANDO CACF	On 19/12/2012	Can-Do Future		0.07330	0.07330	0.10350	0.10350			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			4,440.25730		4,440.25730	4,496.44070	4,496.44070				0.00	0	10.00
CF CANDO CACH	On 24/01/2013	Can-Do Future			5,877.10000		5,877.10000	5,000.00000	5,000.00000				0.00	20	20.00
CF CANDO CACJ	On 02/01/2013	Can-Do Future			12,623.60000		12,623.60000	10,500.00000	10,500.00000				0.00	30	30.00
CF CANDO CACK	On 11/01/2013	Can-Do Future			11,431.70000		11,431.70000	11,070.00000	11,070.00000				0.00	35	35.00
CF CANDO CACL	On 04/01/2013	Can-Do Future			0.02320		0.02320	0.02000	0.02000				0.00	25,000	25,000.00
CF CANDO CACM	On 08/01/2013	Can-Do Future			0.02250		0.02250	0.02000	0.02000				0.00	25,000	25,000.00
CHF / R	On 14/12/2012	Foreign Exchange Future			9.57000		9.57000	9.57390	9.57390		11.33		0.00	0	25.00
CHF / R	On 14/12/2012	Foreign Exchange Future	9.04	Call	534.62220		0.53462	538.96200	0.53896	534.622	13.43		0.00	0	0.00
CHF / R	On 14/12/2012	Foreign Exchange Future	9.04	Put	4.62220		0.00462	5.06200	0.00506	4.622	13.43		0.00	0	0.00
CHF / R	On 14/12/2012	Foreign Exchange Future	8.51	Call	1,064.70130		1.06470	1,068.59740	1.06860	1,064.701	17.63		0.00	0	0.00
CHF / R	On 14/12/2012	Foreign Exchange Future	8.51	Put	0.30130		0.00030	0.29740	0.00030	0.301	17.63		0.00	0	0.00
CHF / R	On 14/12/2012	Foreign Exchange Future	8.56	Call	1,014.78270		1.01478	1,018.66650	1.01867	1,014.783	17.23		0.00	0	0.00
CHF / R	On 14/12/2012	Foreign Exchange Future	8.56	Put	0.38270		0.00038	0.36650	0.00037	0.383	17.23		0.00	0	0.00
CHF / R	On 14/12/2012	Foreign Exchange Future	9.00	Call	573.71990		0.57372	577.93950	0.57794	573.720	13.74		0.00	0	0.00
CHF / R	On 14/12/2012	Foreign Exchange Future	9.00	Put	3.71990		0.00372	4.03950	0.00404	3.720	13.74		0.00	0	0.00
CHF / R	On 14/12/2012	Foreign Exchange Future	8.46	Call	1,114.63800		1.11464	1,118.54240	1.11854	1,114.638	18.02		0.00	0	0.00
CHF / R	On 14/12/2012	Foreign Exchange Future	8.46	Put	0.23800		0.00024	0.24240	0.00024	0.238	18.02		0.00	0	0.00
CHF / R	On 18/03/2013	Foreign Exchange Future			9.71670		9.71670	9.72060	9.72060		12.85		0.00	0	50.00
CHF / R	On 18/03/2013	Foreign Exchange Future	9.15	Call	631.60650		0.63161	637.49620	0.63750	631.607	12.02		0.00	0	0.00
CHF / R	On 18/03/2013	Foreign Exchange Future	9.15	Put	64.90650		0.06491	66.89620	0.06690	64.906	12.02		0.00	0	0.00
CHF / R	On 18/03/2013	Foreign Exchange Future	9.16	Call	623.53500		0.62353	629.48970	0.62949	623.535	12.01		0.00	0	0.00
CHF / R	On 18/03/2013	Foreign Exchange Future	9.16	Put	66.83500		0.06684	68.88970	0.06889	66.835	12.01		0.00	0	0.00
CHF / R	On 18/03/2013	Foreign Exchange Future	9.14	Call	639.71980		0.63972	645.54550	0.64555	639.720	12.02		0.00	0	0.00
CHF / R	On 18/03/2013	Foreign Exchange Future	9.14	Put	63.01980		0.06302	64.94550	0.06495	63.020	12.02		0.00	0	0.00

Contract Details			Strike	Call / Put	MTM	Yield	MarkPrice	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
DAEU	On 21/11/2013	Any day expiry			12.11970		12.11970	12.12810	12.12810		14.24	0.00	0	0.00
DAEU	On 21/11/2013	Any day expiry	11.91	Call	772.88890		0.77289	776.27350	0.77627	772.889	13.88	0.00	0	0.00
DAEU	On 21/11/2013	Any day expiry	11.91	Put	563.18890		0.56319	558.17350	0.55817	563.189	13.88	0.00	0	0.00
DAEU	On 21/11/2013	Any day expiry	11.89	Call	781.56490		0.78156	784.98180	0.78498	781.565	13.84	0.00	0	0.00
DAEU	On 21/11/2013	Any day expiry	11.89	Put	551.86490		0.55186	546.88180	0.54688	551.865	13.84	0.00	0	0.00
DAEU	On 21/11/2013	Any day expiry	11.90	Call	777.21600		0.77722	780.61190	0.78061	777.216	13.86	0.00	0	0.00
DAEU	On 21/11/2013	Any day expiry	11.90	Put	557.51600		0.55752	552.51190	0.55251	557.516	13.86	0.00	0	0.00
DANZ	On 27/11/2012	Any day expiry			7.28430		7.28430	7.28490	7.28490		10.84	0.00	0	0.00
DANZ	On 27/11/2012	Any day expiry	7.22	Call	77.27840		0.07728	81.69870	0.08170	77.278	12.04	0.00	0	0.00
DANZ	On 27/11/2012	Any day expiry	7.22	Put	12.97840		0.01298	16.79870	0.01680	12.978	12.04	0.00	0	0.00
DANZ	On 27/11/2012	Any day expiry	7.24	Call	62.04720		0.06205	66.63490	0.06663	62.047	11.74	0.00	0	0.00
DANZ	On 27/11/2012	Any day expiry	7.24	Put	17.74720		0.01775	21.73490	0.02173	17.747	11.74	0.00	0	0.00
DANZ	On 27/11/2012	Any day expiry	7.25	Call	54.94570		0.05495	59.55940	0.05956	54.946	11.59	0.00	0	0.00
DANZ	On 27/11/2012	Any day expiry	7.25	Put	20.64570		0.02065	24.65940	0.02466	20.646	11.59	0.00	0	0.00
DANZ	On 27/11/2012	Any day expiry	7.26	Call	48.22860		0.04823	52.82300	0.05282	48.229	11.44	0.00	0	0.00
DANZ	On 27/11/2012	Any day expiry	7.26	Put	23.92860		0.02393	27.92300	0.02792	23.929	11.44	0.00	0	0.00
DANZ	On 28/11/2012	Any day expiry			7.28430		7.28430	7.28590	7.28590		10.99	0.00	0	0.00
DANZ	On 28/11/2012	Any day expiry	7.25	Call	59.37770		0.05938	64.05390	0.06405	59.378	11.76	0.00	0	0.00
DANZ	On 28/11/2012	Any day expiry	7.25	Put	25.07770		0.02508	28.15390	0.02815	25.078	11.76	0.00	0	0.00
DANZ	On 28/11/2012	Any day expiry	7.26	Call	52.74790		0.05275	57.43960	0.05744	52.748	11.61	0.00	0	0.00
DANZ	On 28/11/2012	Any day expiry	7.26	Put	28.44790		0.02845	31.53960	0.03154	28.448	11.61	0.00	0	3,000.00
DANZ	On 28/11/2012	Any day expiry	7.23	Call	73.64490		0.07364	78.20650	0.07821	73.645	12.07	0.00	0	0.00
DANZ	On 28/11/2012	Any day expiry	7.23	Put	19.34490		0.01934	22.30650	0.02231	19.345	12.07	0.00	0	0.00
DANZ	On 28/11/2012	Any day expiry	7.30	Call	30.10720		0.03011	34.50670	0.03451	30.107	10.99	0.00	0	0.00
DANZ	On 28/11/2012	Any day expiry	7.30	Put	45.80720		0.04581	48.60670	0.04861	45.807	10.99	0.00	0	3,000.00
DANZ	On 28/11/2012	Any day expiry	7.24	Call	66.35140		0.06635	70.98270	0.07098	66.351	11.91	0.00	0	0.00
DANZ	On 28/11/2012	Any day expiry	7.24	Put	22.05140		0.02205	25.08270	0.02508	22.051	11.91	0.00	0	0.00

Contract Details			Strike	Call / Put	MTM	Yield	MarkPrice	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
DAUS	On 27/11/2012	Any day expiry			8.88230		8.88230	8.93090	8.93090		11.86	0.00	30,000	0.00
DAUS	On 27/11/2012	Any day expiry	8.84	Call	70.12990		0.07013	111.30410	0.11130	70.130	12.41	0.00	0	0.00
DAUS	On 27/11/2012	Any day expiry	8.84	Put	27.82990		0.02783	20.40410	0.02040	27.830	12.41	0.00	0	0.00
DAUS	On 27/11/2012	Any day expiry	9.00	Call	11.38250		0.01138	24.74490	0.02474	11.383	13.25	0.00	30,000	30,000.00
DAUS	On 27/11/2012	Any day expiry	9.00	Put	129.08250		0.12908	93.84490	0.09384	129.083	13.25	0.00	0	0.00
DAUS	On 27/11/2012	Any day expiry	8.80	Call	99.29390		0.09929	0.00000	0.00000	99.294	12.77	0.00	0	0.00
DAUS	On 27/11/2012	Any day expiry	8.80	Put	16.99390		0.01699	0.00000	0.00000	16.994	12.77	0.00	30,000	30,000.00
DAUS	On 27/11/2012	Any day expiry	8.82	Call	84.16790		0.08417	127.33000	0.12733	84.168	12.59	0.00	0	0.00
DAUS	On 27/11/2012	Any day expiry	8.82	Put	21.86790		0.02187	16.43000	0.01643	21.868	12.59	0.00	0	0.00
DAUS	On 27/11/2012	Any day expiry	8.83	Call	77.00440		0.07700	119.22260	0.11922	77.004	12.50	0.00	0	0.00
DAUS	On 27/11/2012	Any day expiry	8.83	Put	24.70440		0.02470	18.32260	0.01832	24.704	12.50	0.00	0	0.00
DAUS	On 30/11/2012	Any day expiry			8.88480		8.88480	8.93460	8.93460		12.16	0.00	0	0.00
DAUS	On 30/11/2012	Any day expiry	7.72	Call	1,164.80000		1.16480	1,214.60000	1.21460	1,164.800	18.39	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	18.39	0.00	0	0.00
DAUS	On 30/11/2012	Any day expiry	7.85	Call	1,034.80010		1.03480	1,084.60000	1.08460	1,034.800	19.05	0.00	0	0.00
DAUS	On 30/11/2012	Any day expiry	7.85	Put	0.00010		0.00000	0.00000	0.00000	0.000	19.05	0.00	0	0.00
DAUS	On 30/11/2012	Any day expiry	8.00	Call	884.80350		0.88480	934.60200	0.93460	884.804	19.80	0.00	0	0.00
DAUS	On 30/11/2012	Any day expiry	8.00	Put	0.00350		0.00000	0.00200	0.00000	0.004	19.80	0.00	0	8,440.00
DAUS	On 30/11/2012	Any day expiry	8.49	Call	395.67130		0.39567	445.33960	0.44534	395.671	14.91	0.00	0	0.00
DAUS	On 30/11/2012	Any day expiry	8.49	Put	0.87130		0.00087	0.73960	0.00074	0.871	14.91	0.00	0	0.00
DAUS	On 30/11/2012	Any day expiry	8.50	Call	385.79210		0.38579	435.42550	0.43543	385.792	14.84	0.00	0	0.00
DAUS	On 30/11/2012	Any day expiry	8.50	Put	0.99210		0.00099	0.82550	0.00083	0.992	14.84	0.00	0	0.00
DAUS	On 30/11/2012	Any day expiry	8.51	Call	375.92880		0.37593	425.53570	0.42554	375.929	14.77	0.00	0	0.00
DAUS	On 30/11/2012	Any day expiry	8.51	Put	1.12880		0.00113	0.93570	0.00094	1.129	14.77	0.00	0	0.00
DAUS	On 30/11/2012	Any day expiry	8.56	Call	326.92180		0.32692	376.32600	0.37633	326.922	14.44	0.00	0	0.00
DAUS	On 30/11/2012	Any day expiry	8.56	Put	2.12180		0.00212	1.72600	0.00173	2.122	14.44	0.00	0	0.00
DAUS	On 30/11/2012	Any day expiry	8.72	Call	178.07500		0.17808	224.83630	0.22484	178.075	13.36	0.00	0	0.00
DAUS	On 30/11/2012	Any day expiry	8.72	Put	13.27500		0.01327	10.23630	0.01024	13.275	13.36	0.00	0	0.00

Contract Details			Strike	Call / Put	MTM	Yield	MarkPrice	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
DAUS	On 30/11/2012	Any day expiry	9.02	Call	20.07760		0.02008	35.54790	0.03555	20.078	13.57	0.00	0	8,440.00
DAUS	On 30/11/2012	Any day expiry	9.02	Put	155.27760		0.15528	120.94790	0.12095	155.278	13.57	0.00	0	0.00
DAUS	On 19/12/2012	Any day expiry			8.90950	8.90950		8.95930	8.95930		12.56	0.00	0	0.00
DAUS	On 19/12/2012	Any day expiry	8.81	Call	174.88450		0.17488	211.48750	0.21149	174.885	12.57	0.00	0	0.00
DAUS	On 19/12/2012	Any day expiry	8.81	Put	75.38450		0.07538	62.18750	0.06219	75.384	12.57	0.00	0	0.00
DAUS	On 19/12/2012	Any day expiry	8.90	Call	123.91500		0.12392	155.18640	0.15519	123.915	12.56	0.00	0	15,000.00
DAUS	On 19/12/2012	Any day expiry	8.90	Put	114.41500		0.11441	95.88640	0.09589	114.415	12.56	0.00	0	0.00
DAUS	On 19/12/2012	Any day expiry	8.79	Call	187.64550		0.18765	225.32390	0.22532	187.645	12.57	0.00	0	0.00
DAUS	On 19/12/2012	Any day expiry	8.79	Put	68.14550		0.06815	56.02390	0.05602	68.146	12.57	0.00	0	0.00
DAUS	On 19/12/2012	Any day expiry	8.80	Call	181.20160		0.18120	218.34790	0.21835	181.202	12.57	0.00	0	0.00
DAUS	On 19/12/2012	Any day expiry	8.80	Put	71.70160		0.07170	59.04790	0.05905	71.702	12.57	0.00	0	0.00
DAUS	On 27/12/2012	Any day expiry			8.92000	8.92000		8.96990	8.96990		12.57	0.00	0	0.00
DAUS	On 27/12/2012	Any day expiry	8.49	Call	444.85320		0.44485	492.69760	0.49270	444.853	12.41	0.00	0	0.00
DAUS	On 27/12/2012	Any day expiry	8.49	Put	14.85320		0.01485	12.79760	0.01280	14.853	12.41	0.00	0	0.00
DAUS	On 27/12/2012	Any day expiry	8.50	Call	435.65080		0.43565	483.38080	0.48338	435.651	12.36	0.00	0	0.00
DAUS	On 27/12/2012	Any day expiry	8.50	Put	15.65080		0.01565	13.48080	0.01348	15.651	12.36	0.00	0	0.00
DAUS	On 27/12/2012	Any day expiry	8.51	Call	426.73440		0.42673	474.09730	0.47410	426.734	12.36	0.00	0	0.00
DAUS	On 27/12/2012	Any day expiry	8.51	Put	16.73440		0.01673	14.19730	0.01420	16.734	12.36	0.00	0	0.00
DAUS	On 27/12/2012	Any day expiry	8.59	Call	357.84550		0.35785	402.39140	0.40239	357.846	12.41	0.00	0	0.00
DAUS	On 27/12/2012	Any day expiry	8.59	Put	27.84550		0.02785	22.49140	0.02249	27.846	12.41	0.00	0	0.00
DAUS	On 27/12/2012	Any day expiry	8.72	Call	257.04860		0.25705	297.03860	0.29704	257.049	12.48	0.00	0	0.00
DAUS	On 27/12/2012	Any day expiry	8.72	Put	57.04860		0.05705	47.13860	0.04714	57.049	12.48	0.00	0	0.00
DAUS	On 27/12/2012	Any day expiry	9.02	Call	101.48950		0.10149	122.68370	0.12268	101.490	13.38	0.00	0	7,530.00
DAUS	On 27/12/2012	Any day expiry	9.02	Put	201.48950		0.20149	172.78370	0.17278	201.490	13.38	0.00	0	0.00
DAUS	On 27/12/2012	Any day expiry	7.72	Call	1,200.24770		1.20025	1,250.15690	1.25016	1,200.248	16.48	0.00	0	0.00
DAUS	On 27/12/2012	Any day expiry	7.72	Put	0.24770		0.00025	0.25690	0.00026	0.248	16.48	0.00	0	0.00
DAUS	On 27/12/2012	Any day expiry	7.85	Call	1,070.47170		1.07047	1,120.36420	1.12036	1,070.472	15.69	0.00	0	0.00
DAUS	On 27/12/2012	Any day expiry	7.85	Put	0.47170		0.00047	0.46420	0.00046	0.472	15.69	0.00	0	0.00

Contract Details			Strike	Call / Put	MTM	Yield	MarkPrice	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
DAUS	On 27/12/2012	Any day expiry	8.00	Call	921.00240		0.92100	970.83130	0.97083	921.002	14.79	0.00	0	0.00
DAUS	On 27/12/2012	Any day expiry	8.00	Put	1.00240		0.00100	0.93130	0.00093	1.002	14.79	0.00	0	7,530.00
DAUS	On 29/01/2013	Any day expiry			8.96530		8.96530	9.01590	9.01590		13.05	0.00	0	0.00
DAUS	On 29/01/2013	Any day expiry	8.72	Call	338.82830		0.33883	376.78230	0.37678	338.828	12.69	0.00	0	0.00
DAUS	On 29/01/2013	Any day expiry	8.72	Put	93.52830		0.09353	80.88230	0.08088	93.528	12.69	0.00	0	0.00
DAUS	On 29/01/2013	Any day expiry	9.02	Call	180.26800		0.18027	204.45640	0.20446	180.268	13.43	0.00	0	6,625.00
DAUS	On 29/01/2013	Any day expiry	9.02	Put	234.96800		0.23497	208.55640	0.20856	234.968	13.43	0.00	0	0.00
DAUS	On 29/01/2013	Any day expiry	8.61	Call	416.64010		0.41664	457.97830	0.45798	416.640	12.52	0.00	0	0.00
DAUS	On 29/01/2013	Any day expiry	8.61	Put	61.34010		0.06134	52.07830	0.05208	61.340	12.52	0.00	0	0.00
DAUS	On 29/01/2013	Any day expiry	8.62	Call	409.18900		0.40919	450.23980	0.45024	409.189	12.53	0.00	0	0.00
DAUS	On 29/01/2013	Any day expiry	8.62	Put	63.88900		0.06389	54.33980	0.05434	63.889	12.53	0.00	0	0.00
DAUS	On 29/01/2013	Any day expiry	7.85	Call	1,118.94960		1.11895	1,169.19840	1.16920	1,118.950	14.90	0.00	0	0.00
DAUS	On 29/01/2013	Any day expiry	7.85	Put	3.64960		0.00365	3.29840	0.00330	3.650	14.90	0.00	0	0.00
DAUS	On 29/01/2013	Any day expiry	8.00	Call	971.62040		0.97162	1,021.55750	1.02156	971.620	14.28	0.00	0	0.00
DAUS	On 29/01/2013	Any day expiry	8.00	Put	6.32040		0.00632	5.65750	0.00566	6.320	14.28	0.00	0	6,625.00
DAUS	On 29/01/2013	Any day expiry	8.60	Call	424.16360		0.42416	465.80450	0.46580	424.164	12.50	0.00	0	0.00
DAUS	On 29/01/2013	Any day expiry	8.60	Put	58.86360		0.05886	49.90450	0.04990	58.864	12.50	0.00	0	0.00
DAUS	On 26/02/2013	Any day expiry			9.00010		9.00010	9.05060	9.05060		13.73	0.00	0	0.00
DAUS	On 26/02/2013	Any day expiry	8.62	Call	468.16900		0.46817	510.87650	0.51088	468.169	12.82	0.00	0	0.00
DAUS	On 26/02/2013	Any day expiry	8.62	Put	88.06900		0.08807	80.27650	0.08028	88.069	12.82	0.00	0	0.00
DAUS	On 26/02/2013	Any day expiry	8.72	Call	401.55730		0.40156	439.66590	0.43967	401.557	13.06	0.00	0	0.00
DAUS	On 26/02/2013	Any day expiry	8.72	Put	121.45730		0.12146	109.06590	0.10907	121.457	13.06	0.00	0	0.00
DAUS	On 26/02/2013	Any day expiry	8.60	Call	482.33010		0.48233	526.68700	0.52669	482.330	12.78	0.00	0	0.00
DAUS	On 26/02/2013	Any day expiry	8.60	Put	82.23010		0.08223	76.08700	0.07609	82.230	12.78	0.00	0	0.00
DAUS	On 26/02/2013	Any day expiry	9.02	Call	243.87830		0.24388	271.85750	0.27186	243.878	13.84	0.00	0	6,245.00
DAUS	On 26/02/2013	Any day expiry	9.02	Put	263.77830		0.26378	241.25750	0.24126	263.778	13.84	0.00	0	0.00
DAUS	On 26/02/2013	Any day expiry	8.61	Call	475.20290		0.47520	518.75870	0.51876	475.203	12.80	0.00	0	0.00
DAUS	On 26/02/2013	Any day expiry	8.61	Put	85.10290		0.08510	78.15870	0.07816	85.103	12.80	0.00	0	0.00

Contract Details			Strike	Call / Put	MTM	Yield	MarkPrice	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
DAUS	On 26/02/2013	Any day expiry	7.85	Call	1,160.05250		1.16005	1,210.33570	1.21034	1,160.053	15.13	0.00	0	0.00
DAUS	On 26/02/2013	Any day expiry	7.85	Put	9.95250		0.00995	9.73570	0.00974	9.953	15.13	0.00	0	0.00
DAUS	On 26/02/2013	Any day expiry	8.00	Call	1,014.75930		1.01476	1,064.78400	1.06478	1,014.759	14.46	0.00	0	0.00
DAUS	On 26/02/2013	Any day expiry	8.00	Put	14.65930		0.01466	14.18400	0.01418	14.659	14.46	0.00	0	6,245.00
DAUS	On 26/03/2013	Any day expiry			9.03430		9.03430	9.08480	9.08480		14.43	0.00	0	0.00
DAUS	On 26/03/2013	Any day expiry	9.06	Call	290.63180		0.29063	318.36140	0.31836	290.632	14.48	0.00	0	0.00
DAUS	On 26/03/2013	Any day expiry	9.06	Put	316.33180		0.31633	293.56140	0.29356	316.332	14.48	0.00	0	0.00
DAUS	On 26/03/2013	Any day expiry	9.02	Call	307.21910		0.30722	336.39830	0.33640	307.219	14.35	0.00	0	7,500.00
DAUS	On 26/03/2013	Any day expiry	9.02	Put	292.91910		0.29292	271.59830	0.27160	292.919	14.35	0.00	0	0.00
DAUS	On 26/03/2013	Any day expiry	9.04	Call	298.61630		0.29862	327.27200	0.32727	298.616	14.41	0.00	0	0.00
DAUS	On 26/03/2013	Any day expiry	9.04	Put	304.31630		0.30432	282.47200	0.28247	304.316	14.41	0.00	0	0.00
DAUS	On 26/03/2013	Any day expiry	9.05	Call	294.39370		0.29439	322.78990	0.32279	294.394	14.43	0.00	0	0.00
DAUS	On 26/03/2013	Any day expiry	9.05	Put	310.09370		0.31009	287.98990	0.28799	310.094	14.43	0.00	0	0.00
DAUS	On 26/03/2013	Any day expiry	8.00	Call	1,058.82110		1.05882	1,108.48760	1.10849	1,058.821	14.61	0.00	0	0.00
DAUS	On 26/03/2013	Any day expiry	8.00	Put	24.52110		0.02452	23.68760	0.02369	24.521	14.61	0.00	0	7,500.00
DAUS	On 26/04/2013	Any day expiry			9.07200		9.07200	9.12270	9.12270		14.73	0.00	0	0.00
DAUS	On 26/04/2013	Any day expiry	9.04	Call	360.94410		0.36094	389.34810	0.38935	360.944	14.69	0.00	0	0.00
DAUS	On 26/04/2013	Any day expiry	9.04	Put	328.94410		0.32894	306.64810	0.30665	328.944	14.69	0.00	0	0.00
DAUS	On 26/04/2013	Any day expiry	9.05	Call	356.76030		0.35676	384.98410	0.38498	356.760	14.73	0.00	0	0.00
DAUS	On 26/04/2013	Any day expiry	9.05	Put	334.76030		0.33476	312.28410	0.31228	334.760	14.73	0.00	0	0.00
DAUS	On 26/04/2013	Any day expiry	9.06	Call	352.85850		0.35286	380.66630	0.38067	352.858	14.77	0.00	0	0.00
DAUS	On 26/04/2013	Any day expiry	9.06	Put	340.85850		0.34086	317.96630	0.31797	340.858	14.77	0.00	0	0.00
DAUS	On 26/04/2013	Any day expiry	8.00	Call	1,108.38100		1.10838	1,158.23390	1.15823	1,108.381	14.77	0.00	0	0.00
DAUS	On 26/04/2013	Any day expiry	8.00	Put	36.38100		0.03638	35.53390	0.03553	36.381	14.77	0.00	0	7,500.00
DAUS	On 26/04/2013	Any day expiry	9.02	Call	369.45710		0.36946	398.22500	0.39822	369.457	14.63	0.00	0	7,500.00
DAUS	On 26/04/2013	Any day expiry	9.02	Put	317.45710		0.31746	295.52500	0.29552	317.457	14.63	0.00	0	0.00
DAUS	On 22/07/2013	Any day expiry			9.17700		9.17700	9.22840	9.22840		15.40	0.00	0	0.00
DAUS	On 22/07/2013	Any day expiry	9.19	Call	455.57720		0.45558	484.34290	0.48434	455.577	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
DAUS	On 22/07/2013	Any day expiry	9.19	Put	468.57720		0.46858	445.94290	0.44594	468.577	15.53	0.00	0	0.00
DAUS	On 22/07/2013	Any day expiry	9.20	Call	451.89210		0.45189	480.48770	0.48049	451.892	15.56	0.00	0	0.00
DAUS	On 22/07/2013	Any day expiry	9.20	Put	474.89210		0.47489	452.08770	0.45209	474.892	15.56	0.00	0	1,400.00
DAUS	On 22/07/2013	Any day expiry	9.21	Call	448.24190		0.44824	476.66510	0.47667	448.242	15.60	0.00	0	0.00
DAUS	On 22/07/2013	Any day expiry	9.21	Put	481.24190		0.48124	458.26510	0.45827	481.242	15.60	0.00	0	0.00
DAUS	On 22/07/2013	Any day expiry	9.80	Call	285.21160		0.28521	304.49340	0.30449	285.212	17.60	0.00	0	2,800.00
DAUS	On 22/07/2013	Any day expiry	9.80	Put	908.21160		0.90821	876.09340	0.87609	908.212	17.60	0.00	0	0.00
DAUS	On 26/08/2013	Any day expiry			9.21900		9.21900	9.27070	9.27070		15.63	0.00	0	0.00
DAUS	On 26/08/2013	Any day expiry	9.31	Call	468.74290		0.46874	497.79900	0.49780	468.743	15.97	0.00	0	0.00
DAUS	On 26/08/2013	Any day expiry	9.31	Put	559.74290		0.55974	537.09900	0.53710	559.743	15.97	0.00	0	0.00
DAUS	On 26/08/2013	Any day expiry	9.84	Call	323.76300		0.32376	344.98600	0.34499	323.763	17.64	0.00	0	4,400.00
DAUS	On 26/08/2013	Any day expiry	9.84	Put	944.76300		0.94476	914.28600	0.91429	944.763	17.64	0.00	0	0.00
DAUS	On 26/08/2013	Any day expiry	9.24	Call	493.59700		0.49360	523.72370	0.52372	493.597	15.75	0.00	0	0.00
DAUS	On 26/08/2013	Any day expiry	9.24	Put	514.59700		0.51460	493.02370	0.49302	514.597	15.75	0.00	0	2,200.00
DAUS	On 26/08/2013	Any day expiry	9.29	Call	475.68800		0.47569	505.06810	0.50507	475.688	15.91	0.00	0	0.00
DAUS	On 26/08/2013	Any day expiry	9.29	Put	546.68800		0.54669	524.36810	0.52437	546.688	15.91	0.00	0	0.00
DAUS	On 26/08/2013	Any day expiry	9.30	Call	472.20010		0.47220	501.41790	0.50142	472.200	15.94	0.00	0	0.00
DAUS	On 26/08/2013	Any day expiry	9.30	Put	553.20010		0.55320	530.71790	0.53072	553.200	15.94	0.00	0	0.00
DAUS	On 23/09/2013	Any day expiry			9.25280		9.25280	9.30460	9.30460		15.90	0.00	0	0.00
DAUS	On 23/09/2013	Any day expiry	9.88	Call	355.69700		0.35570	376.91120	0.37691	355.697	17.81	0.00	0	2,400.00
DAUS	On 23/09/2013	Any day expiry	9.88	Put	982.89700		0.98290	952.31120	0.95231	982.897	17.81	0.00	0	0.00
DAUS	On 23/09/2013	Any day expiry	9.29	Call	521.98520		0.52199	551.51850	0.55152	521.985	16.02	0.00	0	0.00
DAUS	On 23/09/2013	Any day expiry	9.29	Put	559.18520		0.55919	536.91850	0.53692	559.185	16.02	0.00	0	0.00
DAUS	On 23/09/2013	Any day expiry	9.30	Call	518.41350		0.51841	547.84900	0.54785	518.413	16.05	0.00	0	0.00
DAUS	On 23/09/2013	Any day expiry	9.30	Put	565.61350		0.56561	543.24900	0.54325	565.613	16.05	0.00	0	0.00
DAUS	On 23/09/2013	Any day expiry	9.31	Call	514.87140		0.51487	544.15210	0.54415	514.871	16.08	0.00	0	0.00
DAUS	On 23/09/2013	Any day expiry	9.31	Put	572.07140		0.57207	549.55210	0.54955	572.071	16.08	0.00	0	0.00
DAUS	On 23/09/2013	Any day expiry	9.28	Call	525.58680		0.52559	555.21520	0.55522	525.587	15.99	0.00	0	0.00

Contract Details			Strike	Call / Put	MTM	Yield	MarkPrice	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
DAUS	On 23/09/2013	Any day expiry	9.28	Put	552.78680		0.55279	530.61520	0.53062	552.787	15.99	0.00	0	1,200.00
EL28	On 07/02/2013	Bond Future			111.27760		111.27760	111.06471	111.06471			0.00	0	0.00
EL28	On 07/02/2013	Bond Future	113.01	Call	0.00000		0.00000	0.00000	0.00000	0.000		0.00	0	0.00
EL28	On 07/02/2013	Bond Future	113.01	Put	1,732.40000		1.73240	1,945.29000	1.94529	1,732.400		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	1,712.40000		1.71240	1,925.29000	1.92529	1,712.400		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	1,722.40000		1.72240	1,935.29000	1.93529	1,722.400		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			9.08280		88.46902	9.06340	88.62801			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	4,626.91000		4.62691	4,467.92000	4.46792	4,626.910		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	4,538.22000		4.53822	4,379.23000	4.37923	4,538.220		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	4,449.66000		4.44966	4,290.67000	4.29067	4,449.660		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			428.04600		428.04600	428.45900	428.45900			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	49,440.00000		4.94400	45,310.00000	4.53100	49,440.000		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	49,540.00000		4.95400	45,410.00000	4.54100	49,540.000		0.00	0	0.00
GOVI	On 07/02/2013	GOVI	433.01	Call	0.00000		0.00000	0.00000	0.00000	0.000		0.00	0	0.00

Contract Details			Strike	Call / Put	MTM	Yield	MarkPrice	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
GOVI	On 07/02/2013	GOVI	433.01	Put	49,640.00000		4.96400	45,510.00000	4.55100	49,640.000		0.00	0	0.00
GOVI	On 02/05/2013	GOVI			433.42900		433.42900	433.84900	433.84900			0.00	0	0.00
GOVI	On 02/05/2013	GOVI	432.99	Call	4,390.00000		0.43900	8,590.00000	0.85900	4,390.000		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	4,290.00000		0.42900	8,490.00000	0.84900	4,290.000		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	4,190.00000		0.41900	8,390.00000	0.83900	4,190.000		0.00	0	0.00
GOVI	On 02/05/2013	GOVI	433.01	Put	0.00000		0.00000	0.00000	0.00000	0.000		0.00	0	0.00
GVIX	On 01/01/2029	LIVE INDEX			110.00000		110.00000	110.00000	110.00000			0.00	0	0.00
IGOV	On 07/02/2013	Index Future			195.26100		195.26100	194.53000	194.53000			0.00	0	610.00
IGOV	On 02/05/2013	Index Future			197.71600		197.71600	196.97700	196.97700			0.00	0	0.00
ILBI	On 07/02/2013	Index Future			519.17500		519.17500	518.71900	518.71900			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			5.11000		94.89000	5.09000	94.91000			0.00	0	840.00
JIBAR FUTURE	On 16/01/2013	Jibar Tradeable Future			5.09000		94.91000	5.09000	94.91000			0.00	0	0.00
JIBAR FUTURE	On 20/02/2013	Jibar Tradeable Future			5.03000		94.97000	5.04000	94.96000			0.00	0	0.00
JIBAR FUTURE	On 20/03/2013	Jibar Tradeable Future			5.00000		95.00000	5.01000	94.99000			0.00	0	1,000.00

Contract Details			Strike	Call / Put	MTM	Yield	MarkPrice	Previous MTM	Previous Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
JIBAR FUTURE	On 17/04/2013	Jibar Tradeable Future			4.98000		95.02000	5.00000	95.00000				0.00	0	0.00
JIBAR FUTURE	On 15/05/2013	Jibar Tradeable Future			4.97000		95.03000	5.00000	95.00000				0.00	0	0.00
JIBAR FUTURE	On 19/06/2013	Jibar Tradeable Future			4.98000		95.02000	4.99000	95.01000				0.00	0	500.00
JIBAR FUTURE	On 18/09/2013	Jibar Tradeable Future			5.02000		94.98000	5.05000	94.95000				0.00	0	2,200.00
JIBAR FUTURE	On 18/12/2013	Jibar Tradeable Future			5.10000		94.90000	5.16000	94.84000				0.00	0	2,000.00
JIBAR FUTURE	On 19/03/2014	Jibar Tradeable Future			5.22000		94.78000	5.28000	94.72000				0.00	0	1,000.00
JIBAR FUTURE	On 18/06/2014	Jibar Tradeable Future			5.37000		94.63000	5.43000	94.57000				0.00	0	800.00
JIBAR FUTURE	On 17/09/2014	Jibar Tradeable Future			5.53000		94.47000	5.59000	94.41000				0.00	0	0.00
NZ\$ / R	On 14/12/2012	Foreign Exchange Future			7.29900		7.29900	7.29880	7.29880		9.25		0.00	0	0.00
NZ\$ / R	On 14/12/2012	Foreign Exchange Future	6.29	Call	1,011.72770		1.01173	1,011.53600	1.01154	1,011.728	18.39		0.00	0	0.00
NZ\$ / R	On 14/12/2012	Foreign Exchange Future	6.29	Put	0.02770		0.00003	0.03600	0.00004	0.028	18.39		0.00	0	0.00
NZ\$ / R	On 14/12/2012	Foreign Exchange Future	6.34	Call	961.73460		0.96173	961.54700	0.96155	961.735	17.76		0.00	0	0.00
NZ\$ / R	On 14/12/2012	Foreign Exchange Future	6.34	Put	0.03460		0.00003	0.04700	0.00005	0.035	17.76		0.00	0	0.00
NZ\$ / R	On 14/12/2012	Foreign Exchange Future	6.39	Call	911.74370		0.91174	911.56190	0.91156	911.744	17.14		0.00	0	0.00
NZ\$ / R	On 14/12/2012	Foreign Exchange Future	6.39	Put	0.04370		0.00004	0.06190	0.00006	0.044	17.14		0.00	0	0.00
NZ\$ / R	On 14/12/2012	Foreign Exchange Future	6.45	Call	849.05910		0.84906	848.88820	0.84889	849.059	16.35		0.00	0	0.00
NZ\$ / R	On 14/12/2012	Foreign Exchange Future	6.45	Put	0.05910		0.00006	0.08820	0.00009	0.059	16.35		0.00	0	0.00
NZ\$ / R	On 14/12/2012	Foreign Exchange Future	6.63	Call	669.17720		0.66918	669.06700	0.66907	669.177	14.28		0.00	0	0.00
NZ\$ / R	On 14/12/2012	Foreign Exchange Future	6.63	Put	0.17720		0.00018	0.26700	0.00027	0.177	14.28		0.00	0	0.00
NZ\$ / R	On 18/03/2013	Foreign Exchange Future			7.36270		7.36270	7.36220	7.36220		10.28		0.00	0	0.00
NZ\$ / R	On 18/03/2013	Foreign Exchange Future	6.90	Call	493.74590		0.49375	494.77270	0.49477	493.746	10.76		0.00	0	0.00
NZ\$ / R	On 18/03/2013	Foreign Exchange Future	6.90	Put	31.04590		0.03105	32.57270	0.03257	31.046	10.76		0.00	0	0.00
NZ\$ / R	On 18/03/2013	Foreign Exchange Future	6.91	Call	484.97450		0.48497	486.03400	0.48603	484.974	10.73		0.00	0	0.00
NZ\$ / R	On 18/03/2013	Foreign Exchange Future	6.91	Put	32.27450		0.03227	33.83400	0.03383	32.274	10.73		0.00	0	0.00
NZ\$ / R	On 18/03/2013	Foreign Exchange Future	6.89	Call	502.55920		0.50256	503.55430	0.50355	502.559	10.79		0.00	0	0.00
NZ\$ / R	On 18/03/2013	Foreign Exchange Future	6.89	Put	29.85920		0.02986	31.35430	0.03135	29.859	10.79		0.00	0	0.00
OTH1	On 02/05/2013	Index Future			427.80200		427.80200	427.80200	427.80200				0.00	0	0.00

Contract Details			Strike	Call / Put	MTM Yield	MarkPrice	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
R023	On 07/02/2013	Bond Future			7.18785	107.49996	7.17319	107.60628			0.00	0	1,685.00
R023	On 07/02/2013	Bond Future	7.04	Call	0.00000	0.00000	0.00000	0.00000	0.000		0.00	0	0.00
R023	On 07/02/2013	Bond Future	7.04	Put	1,078.77000	1.07877	972.45000	0.97245	1,078.770		0.00	0	0.00
R023	On 07/02/2013	Bond Future	7.05	Call	0.00000	0.00000	0.00000	0.00000	0.000		0.00	0	0.00
R023	On 07/02/2013	Bond Future	7.05	Put	1,005.35000	1.00535	899.03000	0.89903	1,005.350		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	932.00000	0.93200	825.68000	0.82568	932.000		0.00	0	0.00
R023	On 02/05/2013	Bond Future			7.25075	104.87913	7.23556	104.98693			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	1,364.29000	1.36429	1,256.49000	1.25649	1,364.290		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	1,508.67000	1.50867	1,400.87000	1.40087	1,508.670		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	1,436.45000	1.43645	1,328.65000	1.32865	1,436.450		0.00	0	0.00
R023	On 01/08/2013	Bond Future			7.31568	106.29179	7.29990	106.40114			0.00	0	0.00
R023	On 01/08/2013	Bond Future	7.29	Call	0.00000	0.00000	0.00000	0.00000	0.000		0.00	0	0.00
R023	On 01/08/2013	Bond Future	7.29	Put	178.03000	0.17803	68.68000	0.06868	178.030		0.00	0	0.00
R023	On 01/08/2013	Bond Future	7.30	Call	0.00000	0.00000	0.69000	0.00069	0.000		0.00	0	0.00
R023	On 01/08/2013	Bond Future	7.30	Put	108.66000	0.10866	0.00000	0.00000	108.660		0.00	0	0.00
R023	On 01/08/2013	Bond Future	7.31	Call	0.00000	0.00000	70.00000	0.07000	0.000		0.00	0	0.00
R023	On 01/08/2013	Bond Future	7.31	Put	39.35000	0.03935	0.00000	0.00000	39.350		0.00	0	0.00
R157	On 07/02/2013	Bond Future			5.53835	124.51790	5.52795	124.54556		2.09	0.00	0	12,411.00
R157	On 07/02/2013	Bond Future	6.28	Call	1,982.75000	1.98275	2,009.78000	2.00978	1,982.750	2.21	0.00	0	0.00
R157	On 07/02/2013	Bond Future	6.28	Put	30.98000	0.03098	30.35000	0.03035	30.980	2.21	0.00	0	0.00
R157	On 07/02/2013	Bond Future	6.50	Call	2,533.41000	2.53341	2,560.90000	2.56090	2,533.410	2.24	0.00	0	0.00
R157	On 07/02/2013	Bond Future	6.50	Put	10.62000	0.01062	10.45000	0.01045	10.620	2.24	0.00	0	0.00
R157	On 07/02/2013	Bond Future	6.70	Call	3,042.05000	3.04205	3,069.67000	3.06967	3,042.050	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	6.70	Put	3.25000		0.00325	3.21000	0.00321	3.250	2.24	0.00	0	0.00
R157	On 07/02/2013	Bond Future	6.75	Call	3,169.70000		3.16970	3,197.34000	3.19734	3,169.700	2.24	0.00	0	0.00
R157	On 07/02/2013	Bond Future	6.75	Put	2.36000		0.00236	2.34000	0.00234	2.360	2.24	0.00	0	0.00
R157	On 07/02/2013	Bond Future	6.80	Call	3,297.40000		3.29740	3,325.05000	3.32505	3,297.400	2.24	0.00	0	0.00
R157	On 07/02/2013	Bond Future	6.80	Put	1.70000		0.00170	1.69000	0.00169	1.700	2.24	0.00	0	0.00
R157	On 02/05/2013	Bond Future			5.56879		119.21298	5.55709	119.24129		2.03	0.00	0	141.00
R157	On 02/05/2013	Bond Future	5.35	Call	404.52000		0.40452	417.03000	0.41703	404.520	2.01	0.00	0	0.00
R157	On 02/05/2013	Bond Future	5.35	Put	935.36000		0.93536	919.56000	0.91956	935.360	2.01	0.00	0	0.00
R157	On 02/05/2013	Bond Future	5.36	Call	413.81000		0.41381	426.50000	0.42650	413.810	2.01	0.00	0	0.00
R157	On 02/05/2013	Bond Future	5.36	Put	920.32000		0.92032	904.70000	0.90470	920.320	2.01	0.00	0	0.00
R157	On 02/05/2013	Bond Future	5.34	Call	395.36000		0.39536	407.70000	0.40770	395.360	2.01	0.00	0	0.00
R157	On 02/05/2013	Bond Future	5.34	Put	950.54000		0.95054	934.57000	0.93457	950.540	2.01	0.00	0	0.00
R157	On 07/11/2013	Bond Future			5.63766		115.70215	5.62175	115.73207		1.92	0.00	0	0.00
R157	On 07/11/2013	Bond Future	5.61	Call	846.89000		0.84689	863.01000	0.86301	846.890	1.93	0.00	0	0.00
R157	On 07/11/2013	Bond Future	5.61	Put	898.92000		0.89892	885.12000	0.88512	898.920	1.93	0.00	0	0.00
R157	On 07/11/2013	Bond Future	5.59	Call	827.79000		0.82779	843.70000	0.84370	827.790	1.93	0.00	0	0.00
R157	On 07/11/2013	Bond Future	5.59	Put	917.46000		0.91746	903.45000	0.90345	917.460	1.93	0.00	0	0.00
R157	On 07/11/2013	Bond Future	5.60	Call	837.31000		0.83731	853.32000	0.85332	837.310	1.93	0.00	0	0.00
R157	On 07/11/2013	Bond Future	5.60	Put	908.16000		0.90816	894.25000	0.89425	908.160	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			7.68178		125.28442	7.66210	125.47772		12.99	0.00	0	37,656.00
R186	On 07/02/2013	Bond Future	7.00	Call	706.32000		0.70632	755.43000	0.75543	706.320	12.70	0.00	0	10,300.00
R186	On 07/02/2013	Bond Future	7.00	Put	7,657.31000		7.65731	7,513.12000	7.51312	7,657.310	12.70	0.00	0	0.00
R186	On 07/02/2013	Bond Future	7.25	Call	1,290.07000		1.29007	1,363.67000	1.36367	1,290.070	12.80	0.00	0	670.00

Contract Details			Strike	Call / Put	MTM	Yield	MarkPrice	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
R186	On 07/02/2013	Bond Future	7.25	Put	5,630.33000		5.63033	5,510.63000	5.51063	5,630.330	12.80	0.00	0	0.00
R186	On 07/02/2013	Bond Future	7.50	Call	2,146.43000		2.14643	2,246.72000	2.24672	2,146.430	12.89	0.00	0	575.00
R186	On 07/02/2013	Bond Future	7.50	Put	3,948.19000		3.94819	3,855.18000	3.85518	3,948.190	12.89	0.00	0	0.00
R186	On 07/02/2013	Bond Future	8.32	Call	6,916.52000		6.91652	7,085.67000	7.08567	6,916.520	13.32	0.00	0	0.00
R186	On 07/02/2013	Bond Future	8.32	Put	871.30000		0.87130	847.15000	0.84715	871.300	13.32	0.00	0	2,000.00
R186	On 07/02/2013	Bond Future	8.50	Call	8,256.48000		8.25648	8,433.67000	8.43367	8,256.480	13.42	0.00	0	0.00
R186	On 07/02/2013	Bond Future	8.50	Put	582.00000		0.58200	565.89000	0.56589	582.000	13.42	0.00	0	0.00
R186	On 07/02/2013	Bond Future	7.75	Call	3,299.67000		3.29967	3,425.77000	3.42577	3,299.670	12.99	0.00	0	1,000.00
R186	On 07/02/2013	Bond Future	7.75	Put	2,632.86000		2.63286	2,565.66000	2.56566	2,632.860	12.99	0.00	0	0.00
R186	On 07/02/2013	Bond Future	8.00	Call	4,740.79000		4.74079	4,889.09000	4.88909	4,740.790	13.13	0.00	0	0.00
R186	On 07/02/2013	Bond Future	8.00	Put	1,673.15000		1.67315	1,628.15000	1.62815	1,673.150	13.13	0.00	0	150.00
R186	On 07/02/2013	Bond Future	8.55	Call	8,639.56000		8.63956	8,818.55000	8.81855	8,639.560	13.45	0.00	0	0.00
R186	On 07/02/2013	Bond Future	8.55	Put	518.21000		0.51821	503.90000	0.50390	518.210	13.45	0.00	0	0.00
R186	On 07/02/2013	Bond Future	8.45	Call	7,877.84000		7.87784	8,053.04000	8.05304	7,877.840	13.39	0.00	0	0.00
R186	On 07/02/2013	Bond Future	8.45	Put	652.70000		0.65270	634.60000	0.63460	652.700	13.39	0.00	0	0.00
R186	On 07/02/2013	Bond Future	8.47	Call	8,028.73000		8.02873	8,204.75000	8.20475	8,028.730	13.40	0.00	0	0.00
R186	On 07/02/2013	Bond Future	8.47	Put	623.56000		0.62356	606.28000	0.60628	623.560	13.40	0.00	0	0.00
R186	On 02/05/2013	Bond Future			7.75348		126.79005	7.73314	126.98602		13.01	0.00	0	12.00
R186	On 02/05/2013	Bond Future	7.41	Call	2,897.86000		2.89786	2,989.21000	2.98921	2,897.860	12.91	0.00	0	0.00
R186	On 02/05/2013	Bond Future	7.41	Put	6,266.91000		6.26691	6,162.29000	6.16229	6,266.910	12.91	0.00	0	0.00
R186	On 02/05/2013	Bond Future	7.39	Call	2,823.89000		2.82389	2,913.81000	2.91381	2,823.890	12.90	0.00	0	0.00
R186	On 02/05/2013	Bond Future	7.39	Put	6,393.07000		6.39307	6,287.02000	6.28702	6,393.070	12.90	0.00	0	0.00
R186	On 02/05/2013	Bond Future	7.40	Call	2,860.72000		2.86072	2,951.36000	2.95136	2,860.720	12.90	0.00	0	0.00
R186	On 02/05/2013	Bond Future	7.40	Put	6,329.78000		6.32978	6,224.45000	6.22445	6,329.780	12.90	0.00	0	0.00
R186	On 07/11/2013	Bond Future			7.91827		124.93567	7.89633	125.13800		14.34	0.00	0	0.00
R186	On 07/11/2013	Bond Future	8.14	Call	8,022.90000		8.02290	8,149.33000	8.14933	8,022.900	14.42	0.00	0	0.00
R186	On 07/11/2013	Bond Future	8.14	Put	6,004.40000		6.00440	5,928.50000	5.92850	6,004.400	14.42	0.00	0	0.00
R186	On 07/11/2013	Bond Future	8.15	Call	8,072.43000		8.07243	8,199.27000	8.19927	8,072.430	14.43	0.00	0	0.00

Contract Details			Strike	Call / Put	MTM	Yield	MarkPrice	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
R186	On 07/11/2013	Bond Future	8.15	Put	5,964.01000		5.96401	5,888.52000	5.88852	5,964.010	14.43	0.00	0	0.00
R186	On 07/11/2013	Bond Future	8.16	Call	8,122.10000		8.12210	8,249.33000	8.24933	8,122.100	14.44	0.00	0	0.00
R186	On 07/11/2013	Bond Future	8.16	Put	5,923.86000		5.92386	5,848.76000	5.84876	5,923.860	14.44	0.00	0	0.00
R186	On 07/11/2013	Bond Future	8.75	Call	11,254.27000		11.25427	11,403.03000	11.40303	11,254.270	14.78	0.00	0	0.00
R186	On 07/11/2013	Bond Future	8.75	Put	3,921.17000		3.92117	3,867.60000	3.86760	3,921.170	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			217.24757		217.24757	217.26690	217.26690			0.00	0	154.00
R189	On 07/02/2013	Bond Future	212.99	Call	4,257.57000		4.25757	4,276.90000	4.27690	4,257.570		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	4,247.57000		4.24757	4,266.90000	4.26690	4,247.570		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	4,237.57000		4.23757	4,256.90000	4.25690	4,237.570		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			279.95611		279.95611	278.47783	278.47783			0.00	0	2,543.00
R197	On 07/02/2013	Bond Future	278.99	Call	966.11000		0.96611	0.00000	0.00000	966.110		0.00	0	0.00
R197	On 07/02/2013	Bond Future	278.99	Put	0.00000		0.00000	512.17000	0.51217	0.000		0.00	0	0.00
R197	On 07/02/2013	Bond Future	279.00	Call	956.11000		0.95611	0.00000	0.00000	956.110		0.00	0	0.00
R197	On 07/02/2013	Bond Future	279.00	Put	0.00000		0.00000	522.17000	0.52217	0.000		0.00	0	0.00
R197	On 07/02/2013	Bond Future	279.01	Call	946.11000		0.94611	0.00000	0.00000	946.110		0.00	0	0.00
R197	On 07/02/2013	Bond Future	279.01	Put	0.00000		0.00000	532.17000	0.53217	0.000		0.00	0	0.00
R197	On 02/05/2013	Bond Future			283.47604		283.47604	281.98020	281.98020			0.00	0	40.00

Contract Details			Strike	Call / Put	MTM	Yield	MarkPrice	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
R197	On 02/05/2013	Bond Future	282.39	Call	1,086.04000		1.08604	0.00000	0.00000	1,086.040		0.00	0	0.00
R197	On 02/05/2013	Bond Future	282.39	Put	0.00000		0.00000	409.80000	0.40980	0.000		0.00	0	0.00
R197	On 02/05/2013	Bond Future	282.40	Call	1,076.04000		1.07604	0.00000	0.00000	1,076.040		0.00	0	0.00
R197	On 02/05/2013	Bond Future	282.40	Put	0.00000		0.00000	419.80000	0.41980	0.000		0.00	0	0.00
R197	On 02/05/2013	Bond Future	282.41	Call	1,066.04000		1.06604	0.00000	0.00000	1,066.040		0.00	0	0.00
R197	On 02/05/2013	Bond Future	282.41	Put	0.00000		0.00000	429.80000	0.42980	0.000		0.00	0	0.00
R197	On 07/12/2023	Price Contribution			100.00000		100.00000	100.00000	100.00000			0.00	0	0.00
R201	On 07/02/2013	Bond Future			5.08156		107.67740	5.08154	107.67744		1.43	0.00	0	1,540.00
R201	On 07/02/2013	Bond Future	4.98	Call	197.15000		0.19715	198.94000	0.19894	197.150	1.43	0.00	0	0.00
R201	On 07/02/2013	Bond Future	4.98	Put	382.57000		0.38257	384.32000	0.38432	382.570	1.43	0.00	0	0.00
R201	On 07/02/2013	Bond Future	5.60	Call	974.90000		0.97490	975.79000	0.97579	974.900	1.50	0.00	0	0.00
R201	On 07/02/2013	Bond Future	5.60	Put	34.96000		0.03496	35.81000	0.03581	34.960	1.50	0.00	0	0.00
R201	On 07/02/2013	Bond Future	6.20	Call	2,015.07000		2.01507	2,015.17000	2.01517	2,015.070	1.55	0.00	0	0.00
R201	On 07/02/2013	Bond Future	6.20	Put	0.88000		0.00088	0.94000	0.00094	0.880	1.55	0.00	0	0.00
R201	On 07/02/2013	Bond Future	6.25	Call	2,103.66000		2.10366	2,103.74000	2.10374	2,103.660	1.55	0.00	0	0.00
R201	On 07/02/2013	Bond Future	6.25	Put	0.60000		0.00060	0.64000	0.00064	0.600	1.55	0.00	0	0.00
R201	On 07/02/2013	Bond Future	6.30	Call	2,192.23000		2.19223	2,192.30000	2.19230	2,192.230	1.55	0.00	0	0.00
R201	On 07/02/2013	Bond Future	6.30	Put	0.40000		0.00040	0.43000	0.00043	0.400	1.55	0.00	0	0.00
R201	On 02/05/2013	Bond Future			5.05664		108.97145	5.05643	108.97178		1.21	0.00	0	4.00
R201	On 02/05/2013	Bond Future	4.05	Call	7.90000		0.00790	8.07000	0.00807	7.900	1.14	0.00	0	0.00
R201	On 02/05/2013	Bond Future	4.05	Put	1,635.70000		1.63570	1,635.54000	1.63554	1,635.700	1.14	0.00	0	0.00
R201	On 02/05/2013	Bond Future	4.06	Call	8.36000		0.00836	8.53000	0.00853	8.360	1.15	0.00	0	0.00
R201	On 02/05/2013	Bond Future	4.06	Put	1,619.82000		1.61982	1,619.66000	1.61966	1,619.820	1.15	0.00	0	0.00
R201	On 02/05/2013	Bond Future	4.04	Call	7.47000		0.00747	7.62000	0.00762	7.470	1.14	0.00	0	0.00
R201	On 02/05/2013	Bond Future	4.04	Put	1,651.60000		1.65160	1,651.42000	1.65142	1,651.600	1.14	0.00	0	0.00
R201	On 07/11/2013	Bond Future			4.91285		107.51776	4.91188	107.51882		1.04	0.00	0	0.00
R201	On 07/11/2013	Bond Future	4.80	Call	378.91000		0.37891	380.02000	0.38002	378.910	1.04	0.00	0	0.00
R201	On 07/11/2013	Bond Future	4.80	Put	502.93000		0.50293	502.98000	0.50298	502.930	1.04	0.00	0	0.00

Contract Details			Strike	Call / Put	MTM	Yield	MarkPrice	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
R201	On 07/11/2013	Bond Future	4.81	Call	384.34000		0.38434	385.45000	0.38545	384.340	1.05	0.00	0	0.00
R201	On 07/11/2013	Bond Future	4.81	Put	497.36000		0.49736	497.41000	0.49741	497.360	1.05	0.00	0	0.00
R201	On 07/11/2013	Bond Future	4.79	Call	373.53000		0.37353	374.64000	0.37464	373.530	1.04	0.00	0	0.00
R201	On 07/11/2013	Bond Future	4.79	Put	508.55000		0.50855	508.60000	0.50860	508.550	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			209.66764		209.66764	209.67024	209.67024			0.00	0	51,694.00
R202	On 07/02/2013	Bond Future	204.99	Call	4,677.64000		4.67764	4,680.24000	4.68024	4,677.640		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	4,667.64000		4.66764	4,670.24000	4.67024	4,667.640		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	4,657.64000		4.65764	4,660.24000	4.66024	4,657.640		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			212.30401		212.30401	212.30726	212.30726			0.00	0	1.00
R202	On 02/05/2013	Bond Future	211.04	Call	1,264.01000		1.26401	1,267.26000	1.26726	1,264.010		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	1,254.01000		1.25401	1,257.26000	1.25726	1,254.010		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	1,244.01000		1.24401	1,247.26000	1.24726	1,244.010		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			6.03798		112.15610	6.02282	112.21922		4.32	22,431,220.00	200	14,064.00
R203	On 07/02/2013	Bond Future	5.54	Call	197.18000		0.19718	211.96000	0.21196	197.180	4.24	0.00	0	10,000.00
R203	On 07/02/2013	Bond Future	5.54	Put	2,294.40000		2.29440	2,246.06000	2.24606	2,294.400	4.24	0.00	0	0.00
R203	On 07/02/2013	Bond Future	6.11	Call	1,043.80000		1.04380	1,085.08000	1.08508	1,043.800	4.35	0.00	0	12,600.00
R203	On 07/02/2013	Bond Future	6.11	Put	744.51000		0.74451	722.67000	0.72267	744.510	4.35	0.00	0	3,254.00

Contract Details			Strike	Call / Put	MTM	Yield	MarkPrice	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
R203	On 07/02/2013	Bond Future	6.45	Call	1,992.17000		1.99217	2,045.86000	2.04586	1,992.170	4.44	0.00	0	0.00
R203	On 07/02/2013	Bond Future	6.45	Put	293.50000		0.29350	284.07000	0.28407	293.500	4.44	0.00	0	0.00
R203	On 07/02/2013	Bond Future	6.55	Call	2,320.84000		2.32084	2,376.99000	2.37699	2,320.840	4.46	0.00	0	0.00
R203	On 07/02/2013	Bond Future	6.55	Put	214.80000		0.21480	207.83000	0.20783	214.800	4.46	0.00	0	0.00
R203	On 07/02/2013	Bond Future	6.65	Call	2,665.98000		2.66598	2,724.08000	2.72408	2,665.980	4.49	0.00	0	0.00
R203	On 07/02/2013	Bond Future	6.65	Put	154.46000		0.15446	149.44000	0.14944	154.460	4.49	0.00	0	30,250.00
R203	On 07/02/2013	Bond Future	6.94	Call	3,730.23000		3.73023	3,791.67000	3.79167	3,730.230	4.57	0.00	0	0.00
R203	On 07/02/2013	Bond Future	6.94	Put	53.44000		0.05344	51.76000	0.05176	53.440	4.57	0.00	0	0.00
R203	On 07/02/2013	Bond Future	7.15	Call	4,532.30000		4.53230	4,594.78000	4.59478	4,532.300	4.58	0.00	0	0.00
R203	On 07/02/2013	Bond Future	7.15	Put	21.45000		0.02145	20.81000	0.02081	21.450	4.58	0.00	0	0.00
R203	On 07/02/2013	Bond Future	6.50	Call	2,154.23000		2.15423	2,209.22000	2.20922	2,154.230	4.45	0.00	0	0.00
R203	On 07/02/2013	Bond Future	6.50	Put	251.64000		0.25164	243.51000	0.24351	251.640	4.45	0.00	0	0.00
R203	On 02/05/2013	Bond Future			6.08604		109.34764	6.06985	109.41184		4.31	0.00	0	22.00
R203	On 02/05/2013	Bond Future	5.90	Call	909.02000		0.90902	939.50000	0.93950	909.020	4.29	0.00	0	0.00
R203	On 02/05/2013	Bond Future	5.90	Put	1,649.50000		1.64950	1,615.78000	1.61578	1,649.500	4.29	0.00	0	0.00
R203	On 02/05/2013	Bond Future	5.91	Call	925.70000		0.92570	956.51000	0.95651	925.700	4.30	0.00	0	0.00
R203	On 02/05/2013	Bond Future	5.91	Put	1,626.22000		1.62622	1,592.83000	1.59283	1,626.220	4.30	0.00	0	0.00
R203	On 02/05/2013	Bond Future	5.89	Call	892.54000		0.89254	922.69000	0.92269	892.540	4.29	0.00	0	0.00
R203	On 02/05/2013	Bond Future	5.89	Put	1,673.00000		1.67300	1,638.95000	1.63895	1,673.000	4.29	0.00	0	0.00
R203	On 07/11/2013	Bond Future			6.20197		108.21153	6.18299	108.27824		4.55	0.00	0	0.00
R203	On 07/11/2013	Bond Future	6.00	Call	1,591.55000		1.59155	1,624.50000	1.62450	1,591.550	4.55	0.00	0	0.00
R203	On 07/11/2013	Bond Future	6.00	Put	2,304.02000		2.30402	2,270.26000	2.27026	2,304.020	4.55	0.00	0	0.00
R203	On 07/11/2013	Bond Future	6.01	Call	1,607.76000		1.60776	1,640.91000	1.64091	1,607.760	4.55	0.00	0	0.00
R203	On 07/11/2013	Bond Future	6.01	Put	2,284.82000		2.28482	2,251.26000	2.25126	2,284.820	4.55	0.00	0	0.00
R203	On 07/11/2013	Bond Future	5.99	Call	1,575.86000		1.57586	1,608.61000	1.60861	1,575.860	4.55	0.00	0	0.00
R203	On 07/11/2013	Bond Future	5.99	Put	2,323.76000		2.32376	2,289.80000	2.28980	2,323.760	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

Contract Details			Strike	Call / Put	MTM Yield	MarkPrice	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
R204	On 07/02/2013	Bond Future			6.25750	109.58490	6.24770	109.63476		5.85	0.00	0	11,672.00
R204	On 07/02/2013	Bond Future	7.29	Call	5,157.80000	5.15780	5,207.35000	5.20735	5,157.800	6.21	0.00	0	0.00
R204	On 07/02/2013	Bond Future	7.29	Put	57.96000	0.05796	57.65000	0.05765	57.960	6.21	0.00	0	0.00
R204	On 07/02/2013	Bond Future	7.45	Call	5,893.55000	5.89355	5,943.35000	5.94335	5,893.550	6.21	0.00	0	0.00
R204	On 07/02/2013	Bond Future	7.45	Put	30.03000	0.03003	29.97000	0.02997	30.030	6.21	0.00	0	0.00
R204	On 07/02/2013	Bond Future	7.95	Call	8,208.36000	8.20836	8,258.26000	8.25826	8,208.360	6.21	0.00	0	0.00
R204	On 07/02/2013	Bond Future	7.95	Put	2.71000	0.00271	2.75000	0.00275	2.710	6.21	0.00	0	0.00
R204	On 07/02/2013	Bond Future	8.00	Call	8,438.28000	8.43828	8,488.17000	8.48817	8,438.280	6.21	0.00	0	0.00
R204	On 07/02/2013	Bond Future	8.00	Put	2.07000	0.00207	2.10000	0.00210	2.070	6.21	0.00	0	0.00
R204	On 07/02/2013	Bond Future	8.05	Call	8,667.70000	8.66770	8,717.59000	8.71759	8,667.700	6.21	0.00	0	0.00
R204	On 07/02/2013	Bond Future	8.05	Put	1.57000	0.00157	1.60000	0.00160	1.570	6.21	0.00	0	0.00
R204	On 02/05/2013	Bond Future			6.30896	110.90186	6.29860	110.95261		6.00	0.00	0	24.00
R204	On 02/05/2013	Bond Future	6.30	Call	1,740.64000	1.74064	1,771.84000	1.77184	1,740.640	6.02	0.00	0	0.00
R204	On 02/05/2013	Bond Future	6.30	Put	1,784.53000	1.78453	1,764.98000	1.76498	1,784.530	6.02	0.00	0	0.00
R204	On 02/05/2013	Bond Future	6.31	Call	1,765.54000	1.76554	1,796.96000	1.79696	1,765.540	6.02	0.00	0	0.00
R204	On 02/05/2013	Bond Future	6.31	Put	1,760.45000	1.76045	1,741.12000	1.74112	1,760.450	6.02	0.00	0	0.00
R204	On 02/05/2013	Bond Future	6.29	Call	1,715.95000	1.71595	1,746.92000	1.74692	1,715.950	6.01	0.00	0	0.00
R204	On 02/05/2013	Bond Future	6.29	Put	1,808.85000	1.80885	1,789.07000	1.78907	1,808.850	6.01	0.00	0	0.00
R204	On 07/11/2013	Bond Future			6.42895	109.88451	6.41712	109.93742		6.34	0.00	0	0.00
R204	On 07/11/2013	Bond Future	6.30	Call	2,452.66000	2.45266	2,481.98000	2.48198	2,452.660	6.36	0.00	0	0.00
R204	On 07/11/2013	Bond Future	6.30	Put	3,031.10000	3.03110	3,007.51000	3.00751	3,031.100	6.36	0.00	0	0.00
R204	On 07/11/2013	Bond Future	6.31	Call	2,474.87000	2.47487	2,504.32000	2.50432	2,474.870	6.36	0.00	0	0.00
R204	On 07/11/2013	Bond Future	6.31	Put	3,008.31000	3.00831	2,984.85000	2.98485	3,008.310	6.36	0.00	0	0.00
R204	On 07/11/2013	Bond Future	7.00	Call	4,228.60000	4.22860	4,266.93000	4.26693	4,228.600	6.59	0.00	0	0.00
R204	On 07/11/2013	Bond Future	7.00	Put	1,712.33000	1.71233	1,697.75000	1.69775	1,712.330	6.59	0.00	0	180.00
R204	On 07/11/2013	Bond Future	6.29	Call	2,430.57000	2.43057	2,459.74000	2.45974	2,430.570	6.35	0.00	0	0.00
R204	On 07/11/2013	Bond Future	6.29	Put	3,054.03000	3.05403	3,030.29000	3.03029	3,054.030	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

Contract Details			Strike	Call / Put	MTM	Yield	MarkPrice	Previous MTM	Previous Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
R204/R157	On 15/01/2020	Price Contribution			100.00000		100.00000	100.00000	100.00000				0.00	0	0.00
R204/R203	On 21/12/2018	Price Contribution			100.00000		100.00000	100.00000	100.00000				0.00	0	0.00
R206	On 07/02/2013	Bond Future			5.06026		102.74655	5.06013	102.74667		0.65		0.00	0	1,120.00
R206	On 07/02/2013	Bond Future	4.76	Call	29.74000		0.02974	30.28000	0.03028	29.740	0.64		0.00	0	0.00
R206	On 07/02/2013	Bond Future	4.76	Put	302.55000		0.30255	302.97000	0.30297	302.550	0.64		0.00	0	0.00
R206	On 07/02/2013	Bond Future	5.00	Call	96.23000		0.09623	97.07000	0.09707	96.230	0.65		0.00	0	0.00
R206	On 07/02/2013	Bond Future	5.00	Put	150.89000		0.15089	151.61000	0.15161	150.890	0.65		0.00	0	0.00
R206	On 07/02/2013	Bond Future	5.95	Call	802.61000		0.80261	802.78000	0.80278	802.610	0.71		0.00	0	0.00
R206	On 07/02/2013	Bond Future	5.95	Put	0.81000		0.00081	0.86000	0.00086	0.810	0.71		0.00	0	0.00
R206	On 07/02/2013	Bond Future	6.00	Call	847.12000		0.84712	847.28000	0.84728	847.120	0.71		0.00	0	0.00
R206	On 07/02/2013	Bond Future	6.00	Put	0.56000		0.00056	0.60000	0.00060	0.560	0.71		0.00	0	0.00
R206	On 07/02/2013	Bond Future	6.05	Call	891.66000		0.89166	891.81000	0.89181	891.660	0.71		0.00	0	0.00
R206	On 07/02/2013	Bond Future	6.05	Put	0.36000		0.00036	0.39000	0.00039	0.360	0.71		0.00	0	0.00
R206	On 02/05/2013	Bond Future			5.00697		103.98129	5.00639	103.98169		0.52		0.00	0	23.00
R206	On 02/05/2013	Bond Future	3.40	Call	0.04000		0.00004	0.04000	0.00004	0.040	0.48		0.00	0	0.00
R206	On 02/05/2013	Bond Future	3.40	Put	1,106.99000		1.10699	1,106.59000	1.10659	1,106.990	0.48		0.00	0	0.00
R206	On 02/05/2013	Bond Future	3.41	Call	0.04000		0.00004	0.04000	0.00004	0.040	0.48		0.00	0	0.00
R206	On 02/05/2013	Bond Future	3.41	Put	1,100.04000		1.10004	1,099.64000	1.09964	1,100.040	0.48		0.00	0	0.00
R206	On 02/05/2013	Bond Future	3.39	Call	0.03000		0.00003	0.04000	0.00004	0.030	0.48		0.00	0	0.00
R206	On 02/05/2013	Bond Future	3.39	Put	1,113.93000		1.11393	1,113.54000	1.11354	1,113.930	0.48		0.00	0	0.00
R206	On 07/11/2013	Bond Future			3.92425		103.04098	3.91812	103.04208		0.12		0.00	0	0.00
R206	On 07/11/2013	Bond Future	4.30	Call	92.70000		0.09270	93.53000	0.09353	92.700	0.13		0.00	0	0.00
R206	On 07/11/2013	Bond Future	4.30	Put	25.32000		0.02532	25.05000	0.02505	25.320	0.13		0.00	0	0.00
R206	On 07/11/2013	Bond Future	4.31	Call	93.95000		0.09395	94.78000	0.09478	93.950	0.13		0.00	0	0.00
R206	On 07/11/2013	Bond Future	4.31	Put	24.78000		0.02478	24.51000	0.02451	24.780	0.13		0.00	0	0.00
R206	On 07/11/2013	Bond Future	4.29	Call	91.45000		0.09145	92.28000	0.09228	91.450	0.13		0.00	0	0.00

Contract Details			Strike	Call / Put	MTM	Yield	MarkPrice	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
R206	On 07/11/2013	Bond Future	4.29	Put	25.87000		0.02587	25.60000	0.02560	25.870	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
R207	On 07/02/2013	Bond Future			6.53671		104.47445	6.52181	104.55838		7.16	0.00	0	6,841.00
R207	On 07/02/2013	Bond Future	7.66	Call	6,150.92000		6.15092	6,233.59000	6.23359	6,150.920	7.54	0.00	0	0.00
R207	On 07/02/2013	Bond Future	7.66	Put	56.86000		0.05686	55.60000	0.05560	56.860	7.54	0.00	0	0.00
R207	On 07/02/2013	Bond Future	7.80	Call	6,854.92000		6.85492	6,938.18000	6.93818	6,854.920	7.54	0.00	0	0.00
R207	On 07/02/2013	Bond Future	7.80	Put	32.58000		0.03258	31.91000	0.03191	32.580	7.54	0.00	0	0.00
R207	On 07/02/2013	Bond Future	8.20	Call	8,871.92000		8.87192	8,955.78000	8.95578	8,871.920	7.54	0.00	0	0.00
R207	On 07/02/2013	Bond Future	8.20	Put	5.40000		0.00540	5.33000	0.00533	5.400	7.54	0.00	0	0.00
R207	On 07/02/2013	Bond Future	8.25	Call	9,122.50000		9.12250	9,206.38000	9.20638	9,122.500	7.54	0.00	0	0.00
R207	On 07/02/2013	Bond Future	8.25	Put	4.22000		0.00422	4.17000	0.00417	4.220	7.54	0.00	0	0.00
R207	On 07/02/2013	Bond Future	8.30	Call	9,372.50000		9.37250	9,456.40000	9.45640	9,372.500	7.54	0.00	0	0.00
R207	On 07/02/2013	Bond Future	8.30	Put	3.28000		0.00328	3.25000	0.00325	3.280	7.54	0.00	0	0.00
R207	On 02/05/2013	Bond Future			6.59444		105.72993	6.57882	105.81519		7.34	0.00	0	0.00
R207	On 02/05/2013	Bond Future	6.45	Call	1,682.85000		1.68285	1,727.72000	1.72772	1,682.850	7.33	0.00	0	0.00
R207	On 02/05/2013	Bond Future	6.45	Put	2,474.58000		2.47458	2,434.19000	2.43419	2,474.580	7.33	0.00	0	0.00
R207	On 02/05/2013	Bond Future	6.46	Call	1,707.16000		1.70716	1,752.40000	1.75240	1,707.160	7.33	0.00	0	0.00
R207	On 02/05/2013	Bond Future	6.46	Put	2,443.84000		2.44384	2,403.82000	2.40382	2,443.840	7.33	0.00	0	0.00
R207	On 02/05/2013	Bond Future	6.44	Call	1,658.76000		1.65876	1,703.26000	1.70326	1,658.760	7.33	0.00	0	0.00
R207	On 02/05/2013	Bond Future	6.44	Put	2,505.58000		2.50558	2,464.82000	2.46482	2,505.580	7.33	0.00	0	0.00
R207	On 07/11/2013	Bond Future			6.72551		104.96524	6.70809	105.05354		7.75	0.00	0	0.00
R207	On 07/11/2013	Bond Future	6.70	Call	3,107.07000		3.10707	3,156.72000	3.15672	3,107.070	7.74	0.00	0	0.00
R207	On 07/11/2013	Bond Future	6.70	Put	3,236.41000		3.23641	3,197.76000	3.19776	3,236.410	7.74	0.00	0	0.00
R207	On 07/11/2013	Bond Future	6.71	Call	3,132.22000		3.13222	3,182.09000	3.18209	3,132.220	7.74	0.00	0	0.00
R207	On 07/11/2013	Bond Future	6.71	Put	3,210.84000		3.21084	3,172.41000	3.17241	3,210.840	7.74	0.00	0	0.00
R207	On 07/11/2013	Bond Future	6.69	Call	3,082.03000		3.08203	3,131.45000	3.13145	3,082.030	7.74	0.00	0	0.00
R207	On 07/11/2013	Bond Future	6.69	Put	3,262.13000		3.26213	3,223.25000	3.22325	3,262.130	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

Contract Details			Strike	Call / Put	MTM	Yield	MarkPrice	Previous MTM	Previous Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
R207/R157	On 15/01/2020	Price Contribution			100.00000		100.00000	100.00000	100.00000				0.00	0	0.00
R207/R203	On 15/01/2020	Price Contribution			100.00000		100.00000	100.00000	100.00000				0.00	0	0.00
R208	On 07/02/2013	Bond Future			6.72829		102.62696	6.71347	102.71876		8.46		0.00	0	20,445.00
R208	On 07/02/2013	Bond Future	8.00	Call	7,551.62000	7.55162	7,642.56000	7.64256	7,551.620	7,551.620	8.92		0.00	0	0.00
R208	On 07/02/2013	Bond Future	8.00	Put	48.63000	0.04863	47.77000	0.04777	48.630	48.630	8.92		0.00	0	0.00
R208	On 07/02/2013	Bond Future	8.05	Call	7,823.65000	7.82365	7,914.77000	7.91477	7,823.650	7,823.650	8.92		0.00	0	0.00
R208	On 07/02/2013	Bond Future	8.05	Put	40.21000	0.04021	39.53000	0.03953	40.210	40.210	8.92		0.00	0	0.00
R208	On 07/02/2013	Bond Future	8.83	Call	12,025.33000	12.02533	12,117.13000	12.11713	12,025.330	12,025.330	8.92		0.00	0	0.00
R208	On 07/02/2013	Bond Future	8.83	Put	1.20000	0.00120	1.20000	0.00120	1.200	1.200	8.92		0.00	0	0.00
R208	On 07/02/2013	Bond Future	6.00	Call	231.83000	0.23183	248.72000	0.24872	231.830	231.830	8.23		0.00	0	12,250.00
R208	On 07/02/2013	Bond Future	6.00	Put	4,868.38000	4.86838	4,793.47000	4.79347	4,868.380	4,868.380	8.23		0.00	0	0.00
R208	On 07/02/2013	Bond Future	7.78	Call	6,363.21000	6.36321	6,452.86000	6.45286	6,363.210	6,363.210	8.92		0.00	0	0.00
R208	On 07/02/2013	Bond Future	7.78	Put	106.89000	0.10689	104.74000	0.10474	106.890	106.890	8.92		0.00	0	0.00
R208	On 07/02/2013	Bond Future	7.85	Call	6,739.15000	6.73915	6,829.31000	6.82931	6,739.150	6,739.150	8.92		0.00	0	0.00
R208	On 07/02/2013	Bond Future	7.85	Put	83.91000	0.08391	82.27000	0.08227	83.910	83.910	8.92		0.00	0	0.00
R208	On 07/02/2013	Bond Future	7.95	Call	7,280.05000	7.28005	7,370.77000	7.37077	7,280.050	7,280.050	8.92		0.00	0	0.00
R208	On 07/02/2013	Bond Future	7.95	Put	58.57000	0.05857	57.49000	0.05749	58.570	58.570	8.92		0.00	0	0.00
R208	On 02/05/2013	Bond Future			6.78409		100.46750	6.76866	100.56062		8.87		0.00	0	47.00
R208	On 02/05/2013	Bond Future	6.66	Call	1,999.52000	1.99952	2,050.04000	2.05004	1,999.520	1,999.520	8.85		0.00	0	0.00
R208	On 02/05/2013	Bond Future	6.66	Put	2,751.45000	2.75145	2,708.85000	2.70885	2,751.450	2,751.450	8.85		0.00	0	0.00
R208	On 02/05/2013	Bond Future	6.64	Call	1,945.61000	1.94561	1,995.36000	1.99536	1,945.610	1,945.610	8.84		0.00	0	0.00
R208	On 02/05/2013	Bond Future	6.64	Put	2,819.38000	2.81938	2,776.01000	2.77601	2,819.380	2,819.380	8.84		0.00	0	0.00
R208	On 02/05/2013	Bond Future	6.65	Call	1,972.45000	1.97245	2,022.59000	2.02259	1,972.450	1,972.450	8.85		0.00	0	0.00
R208	On 02/05/2013	Bond Future	6.65	Put	2,785.27000	2.78527	2,742.29000	2.74229	2,785.270	2,785.270	8.85		0.00	0	0.00
R208	On 07/11/2013	Bond Future			6.91428		99.84965	6.89731	99.94601		9.66		0.00	0	0.00
R208	On 07/11/2013	Bond Future	6.81	Call	3,493.07000	3.49307	3,546.27000	3.54627	3,493.070	3,493.070	9.69		0.00	0	0.00

Contract Details			Strike	Call / Put	MTM	Yield	MarkPrice	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
R208	On 07/11/2013	Bond Future	6.81	Put	4,087.02000		4.08702	4,043.86000	4.04386	4,087.020	9.69	0.00	0	0.00
R208	On 07/11/2013	Bond Future	7.50	Call	5,679.80000		5.67980	5,747.86000	5.74786	5,679.800	10.01	0.00	0	0.00
R208	On 07/11/2013	Bond Future	7.50	Put	2,423.42000		2.42342	2,395.12000	2.39512	2,423.420	10.01	0.00	0	230.00
R208	On 07/11/2013	Bond Future	6.79	Call	3,438.03000		3.43803	3,490.76000	3.49076	3,438.030	9.68	0.00	0	0.00
R208	On 07/11/2013	Bond Future	6.79	Put	4,146.39000		4.14639	4,102.76000	4.10276	4,146.390	9.68	0.00	0	0.00
R208	On 07/11/2013	Bond Future	6.80	Call	3,465.50000		3.46550	3,518.46000	3.51846	3,465.500	9.68	0.00	0	0.00
R208	On 07/11/2013	Bond Future	6.80	Put	4,116.63000		4.11663	4,073.23000	4.07323	4,116.630	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			8.46645		79.97244	8.44683	80.13542		15.84	0.00	0	11,552.00
R209	On 07/02/2013	Bond Future	8.63	Call	3,026.80000		3.02680	3,141.00000	3.14100	3,026.800	15.91	0.00	0	0.00
R209	On 07/02/2013	Bond Future	8.63	Put	1,688.75000		1.68875	1,639.97000	1.63997	1,688.750	15.91	0.00	0	11,000.00
R209	On 07/02/2013	Bond Future	8.83	Call	4,041.52000		4.04152	4,170.64000	4.17064	4,041.520	16.01	0.00	0	0.00
R209	On 07/02/2013	Bond Future	8.83	Put	1,115.75000		1.11575	1,081.89000	1.08189	1,115.750	16.01	0.00	0	14,000.00
R209	On 07/02/2013	Bond Future	8.95	Call	4,707.58000		4.70758	4,844.07000	4.84407	4,707.580	16.07	0.00	0	0.00
R209	On 07/02/2013	Bond Future	8.95	Put	854.02000		0.85402	827.53000	0.82753	854.020	16.07	0.00	0	0.00
R209	On 07/02/2013	Bond Future	9.06	Call	5,348.50000		5.34850	5,490.69000	5.49069	5,348.500	16.12	0.00	0	0.00
R209	On 07/02/2013	Bond Future	9.06	Put	660.37000		0.66037	639.58000	0.63958	660.370	16.12	0.00	0	0.00
R209	On 07/02/2013	Bond Future	9.10	Call	5,587.59000		5.58759	5,731.61000	5.73161	5,587.590	16.14	0.00	0	0.00
R209	On 07/02/2013	Bond Future	9.10	Put	599.69000		0.59969	580.73000	0.58073	599.690	16.14	0.00	0	0.00
R209	On 07/02/2013	Bond Future	9.00	Call	4,995.66000		4.99566	5,134.87000	5.13487	4,995.660	16.09	0.00	0	0.00
R209	On 07/02/2013	Bond Future	9.00	Put	760.88000		0.76088	737.11000	0.73711	760.880	16.09	0.00	0	0.00
R209	On 07/02/2013	Bond Future	9.05	Call	5,289.17000		5.28917	5,430.88000	5.43088	5,289.170	16.11	0.00	0	0.00
R209	On 07/02/2013	Bond Future	9.05	Put	676.29000		0.67629	655.02000	0.65502	676.290	16.11	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
R209	On 02/05/2013	Bond Future			8.53577		77.79204	8.51562	77.95718		19.89	0.00	0	33.00
R209	On 02/05/2013	Bond Future	8.01	Call	2,288.78000		2.28878	2,360.15000	2.36015	2,288.780	19.67	0.00	0	0.00
R209	On 02/05/2013	Bond Future	8.01	Put	6,783.94000		6.78394	6,690.17000	6.69017	6,783.940	19.67	0.00	0	0.00
R209	On 02/05/2013	Bond Future	7.99	Call	2,232.35000		2.23235	2,302.61000	2.30261	2,232.350	19.67	0.00	0	0.00
R209	On 02/05/2013	Bond Future	7.99	Put	6,906.42000		6.90642	6,811.54000	6.81154	6,906.420	19.67	0.00	0	0.00
R209	On 02/05/2013	Bond Future	8.00	Call	2,260.45000		2.26045	2,331.27000	2.33127	2,260.450	19.67	0.00	0	0.00
R209	On 02/05/2013	Bond Future	8.00	Put	6,844.99000		6.84499	6,750.67000	6.75067	6,844.990	19.67	0.00	0	0.00
R209	On 07/11/2013	Bond Future			8.69413		76.79855	8.67271	76.96885		22.16	0.00	0	0.00
R209	On 07/11/2013	Bond Future	8.81	Call	7,066.93000		7.06693	7,172.89000	7.17289	7,066.930	22.21	0.00	0	0.00
R209	On 07/11/2013	Bond Future	8.81	Put	6,155.89000		6.15589	6,091.55000	6.09155	6,155.890	22.21	0.00	0	0.00
R209	On 07/11/2013	Bond Future	9.50	Call	9,973.16000		9.97316	10,098.49000	10.09849	9,973.160	22.78	0.00	0	0.00
R209	On 07/11/2013	Bond Future	9.50	Put	3,974.76000		3.97476	3,929.79000	3.92979	3,974.760	22.78	0.00	0	180.00
R209	On 07/11/2013	Bond Future	8.79	Call	6,987.81000		6.98781	7,093.14000	7.09314	6,987.810	22.19	0.00	0	0.00
R209	On 07/11/2013	Bond Future	8.79	Put	6,232.81000		6.23281	6,167.84000	6.16784	6,232.810	22.19	0.00	0	0.00
R209	On 07/11/2013	Bond Future	8.80	Call	7,027.33000		7.02733	7,132.97000	7.13297	7,027.330	22.20	0.00	0	0.00
R209	On 07/11/2013	Bond Future	8.80	Put	6,194.25000		6.19425	6,129.59000	6.12959	6,194.250	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			161.73644		161.73644	160.09190	160.09190			0.00	0	1,264.00
R210	On 07/02/2013	Bond Future	156.99	Call	4,746.44000		4.74644	3,101.90000	3.10190	4,746.440		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	4,736.44000		4.73644	3,091.90000	3.09190	4,736.440		0.00	0	0.00

Contract Details			Strike	Call / Put	MTM	Yield	MarkPrice	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
R210	On 07/02/2013	Bond Future	157.00	Put	0.00000	0.00000	0.00000	0.00000	0.00000	0.000		0.00	0	0.00
R210	On 07/02/2013	Bond Future	157.01	Call	4,726.44000	4.72644	3,081.90000	3.08190	4,726.440			0.00	0	0.00
R210	On 07/02/2013	Bond Future	157.01	Put	0.00000	0.00000	0.00000	0.00000	0.00000	0.000		0.00	0	0.00
R210	On 02/05/2013	Bond Future			161.91795	161.91795	160.25321	160.25321				0.00	0	7.00
R210	On 02/05/2013	Bond Future	161.14	Call	777.95000	0.77795	0.00000	0.00000	777.950			0.00	0	0.00
R210	On 02/05/2013	Bond Future	161.14	Put	0.00000	0.00000	886.79000	0.88679	0.000			0.00	0	0.00
R210	On 02/05/2013	Bond Future	161.15	Call	767.95000	0.76795	0.00000	0.00000	767.950			0.00	0	0.00
R210	On 02/05/2013	Bond Future	161.15	Put	0.00000	0.00000	896.79000	0.89679	0.000			0.00	0	0.00
R210	On 02/05/2013	Bond Future	161.16	Call	757.95000	0.75795	0.00000	0.00000	757.950			0.00	0	0.00
R210	On 02/05/2013	Bond Future	161.16	Put	0.00000	0.00000	906.79000	0.90679	0.000			0.00	0	0.00
R210	On 31/03/2028	Price Contribution			100.00000	100.00000	100.00000	100.00000				0.00	0	0.00
R211	On 07/02/2013	Bond Future			125.55554	125.55554	125.56369	125.56369				0.00	0	703.00
R211	On 07/02/2013	Bond Future	122.99	Call	2,565.54000	2.56554	2,573.69000	2.57369	2,565.540			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	2,555.54000	2.55554	2,563.69000	2.56369	2,555.540			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	2,545.54000	2.54554	2,553.69000	2.55369	2,545.540			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			127.13421	127.13421	127.14295	127.14295				0.00	0	7.00
R211	On 02/05/2013	Bond Future	125.69	Call	1,444.21000	1.44421	1,452.95000	1.45295	1,444.210			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	1,434.21000	1.43421	1,442.95000	1.44295	1,434.210			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	1,424.21000	1.42421	1,432.95000	1.43295	1,424.210			0.00	0	0.00
R211	On 02/05/2013	Bond Future	125.71	Put	0.00000	0.00000	0.00000	0.00000	0.000			0.00	0	0.00
R211	On 31/01/2017	Price Contribution			100.00000	100.00000	100.00000	100.00000				0.00	0	0.00
R212	On 07/02/2013	Bond Future			130.25319	130.25319	129.72161	129.72161				0.00	0	3,165.00

Contract Details			Strike	Call / Put	MTM Yield	MarkPrice	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
R212	On 07/02/2013	Bond Future	128.99	Call	1,263.19000	1.26319	731.61000	0.73161	1,263.190		0.00	0	0.00
R212	On 07/02/2013	Bond Future	128.99	Put	0.00000	0.00000	0.00000	0.00000	0.000		0.00	0	0.00
R212	On 07/02/2013	Bond Future	129.00	Call	1,253.19000	1.25319	721.61000	0.72161	1,253.190		0.00	0	0.00
R212	On 07/02/2013	Bond Future	129.00	Put	0.00000	0.00000	0.00000	0.00000	0.000		0.00	0	0.00
R212	On 07/02/2013	Bond Future	129.01	Call	1,243.19000	1.24319	711.61000	0.71161	1,243.190		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			131.89099	131.89099	131.35318	131.35318			0.00	0	11.00
R212	On 02/05/2013	Bond Future	131.09	Call	800.99000	0.80099	263.18000	0.26318	800.990		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	790.99000	0.79099	253.18000	0.25318	790.990		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	780.99000	0.78099	243.18000	0.24318	780.990		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			8.24476	91.60103	8.22515	91.76815		15.74	0.00	0	7,609.00
R213	On 07/02/2013	Bond Future	8.90	Call	6,085.31000	6.08531	6,232.17000	6.23217	6,085.310	16.04	0.00	0	0.00
R213	On 07/02/2013	Bond Future	8.90	Put	756.36000	0.75636	736.10000	0.73610	756.360	16.04	0.00	0	0.00
R213	On 07/02/2013	Bond Future	8.95	Call	6,394.42000	6.39442	6,543.34000	6.54334	6,394.420	16.07	0.00	0	0.00
R213	On 07/02/2013	Bond Future	8.95	Put	678.41000	0.67841	660.21000	0.66021	678.410	16.07	0.00	0	0.00
R213	On 07/02/2013	Bond Future	9.00	Call	6,707.71000	6.70771	6,858.54000	6.85854	6,707.710	16.09	0.00	0	0.00
R213	On 07/02/2013	Bond Future	9.00	Put	607.31000	0.60731	591.02000	0.59102	607.310	16.09	0.00	0	0.00
R213	On 07/02/2013	Bond Future	9.05	Call	7,024.57000	7.02457	7,177.15000	7.17715	7,024.570	16.11	0.00	0	0.00
R213	On 07/02/2013	Bond Future	9.05	Put	542.42000	0.54242	527.88000	0.52788	542.420	16.11	0.00	0	0.00
R213	On 02/05/2013	Bond Future			8.31487	89.16780	8.29472	89.33707		17.26	0.00	0	5.00
R213	On 02/05/2013	Bond Future	7.86	Call	2,443.67000	2.44367	2,519.30000	2.51930	2,443.670	17.11	0.00	0	0.00
R213	On 02/05/2013	Bond Future	7.86	Put	6,382.88000	6.38288	6,289.24000	6.28924	6,382.880	17.11	0.00	0	0.00
R213	On 02/05/2013	Bond Future	7.84	Call	2,383.25000	2.38325	2,457.71000	2.45771	2,383.250	17.11	0.00	0	0.00
R213	On 02/05/2013	Bond Future	7.84	Put	6,501.48000	6.50148	6,406.67000	6.40667	6,501.480	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 02/05/2013	Bond Future	7.85	Call	2,413.34000		2.41334	2,488.38000	2.48838	2,413.340	17.11	0.00	0	0.00
R213	On 02/05/2013	Bond Future	7.85	Put	6,442.00000		6.44200	6,347.77000	6.34777	6,442.000	17.11	0.00	0	0.00
R213	On 07/11/2013	Bond Future			8.47926		88.09623	8.45777	88.27081		18.64	0.00	0	0.00
R213	On 07/11/2013	Bond Future	8.61	Call	6,923.67000		6.92367	7,031.32000	7.03132	6,923.670	18.72	0.00	0	0.00
R213	On 07/11/2013	Bond Future	8.61	Put	5,872.50000		5.87250	5,805.57000	5.80557	5,872.500	18.72	0.00	0	0.00
R213	On 07/11/2013	Bond Future	8.59	Call	6,841.08000		6.84108	6,948.05000	6.94805	6,841.080	18.70	0.00	0	0.00
R213	On 07/11/2013	Bond Future	8.59	Put	5,949.51000		5.94951	5,881.90000	5.88190	5,949.510	18.70	0.00	0	0.00
R213	On 07/11/2013	Bond Future	8.60	Call	6,882.32000		6.88232	6,989.64000	6.98964	6,882.320	18.71	0.00	0	0.00
R213	On 07/11/2013	Bond Future	8.60	Put	5,910.89000		5.91089	5,843.63000	5.84363	5,910.890	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			8.49598		81.74201	8.47635	81.91399			0.00	0	1,714.00
R214	On 07/02/2013	Bond Future	8.59	Call	815.16000		0.81516	987.14000	0.98714	815.160		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	901.04000		0.90104	1,073.02000	1.07302	901.040		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	986.75000		0.98675	1,158.73000	1.15873	986.750		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			1.42750		1.42750	1.43530	1.43530		14.19	0.00	0	0.00
YUAN/R	On 14/12/2012	Foreign Exchange Future	1.18	Call	2,495.01450		0.24950	2,573.01360	0.25730	2,495.015	21.41	0.00	0	0.00
YUAN/R	On 14/12/2012	Foreign Exchange Future	1.18	Put	0.01450		0.00000	0.01360	0.00000	0.015	21.41	0.00	0	0.00
YUAN/R	On 14/12/2012	Foreign Exchange Future	1.23	Call	1,995.08600		0.19951	2,073.08120	0.20731	1,995.086	19.18	0.00	0	0.00
YUAN/R	On 14/12/2012	Foreign Exchange Future	1.23	Put	0.08600		0.00001	0.08120	0.00001	0.086	19.18	0.00	0	0.00
YUAN/R	On 14/12/2012	Foreign Exchange Future	1.28	Call	1,495.54410		0.14955	1,573.50620	0.15735	1,495.544	16.95	0.00	0	0.00

Contract Details			Strike	Call / Put	MTM Yield	MarkPrice	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
YUAN/R	On 14/12/2012	Foreign Exchange Future	1.28	Put	0.54410	0.00005	0.50620	0.00005	0.544	16.95	0.00	0	0.00
YUAN/R	On 14/12/2012	Foreign Exchange Future	1.34	Call	882.02410	0.08820	958.81790	0.09588	882.024	14.68	0.00	0	0.00
YUAN/R	On 14/12/2012	Foreign Exchange Future	1.34	Put	7.02410	0.00070	5.81790	0.00058	7.024	14.68	0.00	0	0.00
YUAN/R	On 14/12/2012	Foreign Exchange Future	1.35	Call	785.58940	0.07856	861.61460	0.08616	785.589	14.36	0.00	0	0.00
YUAN/R	On 14/12/2012	Foreign Exchange Future	1.35	Put	10.58940	0.00106	8.61460	0.00086	10.589	14.36	0.00	0	0.00
YUAN/R	On 18/03/2013	Foreign Exchange Future			1.43440	1.43440	1.44220	1.44220		14.54	0.00	0	0.00
YUAN/R	On 18/03/2013	Foreign Exchange Future	1.30	Call	1,393.15930	0.13932	1,467.76320	0.14678	1,393.159	13.64	0.00	0	0.00
YUAN/R	On 18/03/2013	Foreign Exchange Future	1.30	Put	49.15930	0.00492	45.76320	0.00458	49.159	13.64	0.00	0	0.00
YUAN/R	On 18/03/2013	Foreign Exchange Future	1.31	Call	1,304.69490	0.13047	1,378.28000	0.13783	1,304.695	13.64	0.00	0	0.00
YUAN/R	On 18/03/2013	Foreign Exchange Future	1.31	Put	60.69490	0.00607	56.28000	0.00563	60.695	13.64	0.00	0	0.00
YUAN/R	On 18/03/2013	Foreign Exchange Future	1.29	Call	1,485.77180	0.14858	1,561.04030	0.15610	1,485.772	13.84	0.00	0	0.00
YUAN/R	On 18/03/2013	Foreign Exchange Future	1.29	Put	41.77180	0.00418	39.04030	0.00390	41.772	13.84	0.00	0	0.00
Total for Derivatives :											213,653,279.70	161,618	1 614 477.00

i-Bonds

AA02	On 28/03/2016	Spot Bond			100.19948	13.04395	100.19948	13.01194			0.00	0	0.00
AA03	On 11/05/2015	Spot Bond			111.91291	19.41638	111.91291	19.36876			0.00	0	0.00
AA04	On 22/03/2017	Spot Bond			100.28788	10.04890	100.28788	10.02423			0.00	0	0.00
AA05	On 22/03/2019	Spot Bond			107.66087	10.49535	107.66087	10.47041			0.00	0	31,000,000.00
AB010	On 21/11/2022	Spot Bond			100.00000	0.07279	100.00000	0.07225			0.00	0	0.00
AB011	On 21/11/2023	Spot Bond			100.00000	0.03640	100.00000	0.03612			0.00	0	0.00
AB012	On 21/11/2022	Spot Bond			8.00000	44.70367	8.00000	44.68467			0.00	0	0.00
AB013	On 21/11/2023	Spot Bond			8.00000	106.55007	8.00000	106.50478			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM Yield	MarkPrice	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
AB06	On 27/03/2015	Spot Bond	103.39172	22.27031	103.39172	22.21910			0.00	0	13,610,000.00
AB07	On 07/03/2014	Spot Bond	104.36845	41.62212	104.36845	41.52567			0.00	0	7,900,000.00
AB08	On 03/05/2017	Spot Bond	101.36321	9.65079	101.36321	9.62713			0.00	0	0.00
AB09	On 03/05/2017	Spot Bond	113.91613	11.27856	113.91613	11.25051			0.00	0	5,000,000.00
ABCL1	On 22/09/2013	Spot Bond	100.27783	63.84439	100.27783	63.68765			0.00	0	0.00
ABCP11	On 31/03/2013	Spot Bond	211.62296	60.19646	211.62296	59.99343		3,662,346,945,760.00		17,306,000	8,653,000.00
ABCP12	On 20/09/2014	Spot Bond	129.44081	25.73605	129.44081	25.66312		962,004,099,920.00		7,432,000	3,716,000.00
ABCP13	On 07/12/2023	Spot Bond	262.36064	2.01170	262.36064	2.00252			0.00	0	0.00
ABFN04	On 25/02/2015	Spot Bond	100.84946	19.23174	100.84946	19.18479			0.00	0	0.00
ABFN05	On 17/03/2014	Spot Bond	100.44837	43.83753	100.44837	43.72975			0.00	0	0.00
ABFN06	On 17/03/2016	Spot Bond	100.42180	13.60272	100.42180	13.56927			0.00	0	5,000,000.00
ABFN07	On 17/03/2018	Spot Bond	100.43468	8.76763	100.43468	8.74608			0.00	0	10,000,000.00
ABFN08	On 17/03/2020	Spot Bond	100.45423	8.27962	100.45423	8.25926			0.00	0	0.00
ABFN09	On 17/03/2026	Spot Bond	100.46712	8.34948	100.46712	8.32895			0.00	0	0.00
ABL10A	On 15/03/2015	Spot Bond	111.10270	24.19289	111.10270	24.13391			0.00	0	3,700,000.00
ABL10B	On 15/03/2015	Spot Bond	103.51808	23.56802	103.51808	23.50850			0.00	0	0.00
ABL11A	On 29/09/2014	Spot Bond	105.34380	29.64383	105.34380	29.57462			0.00	0	0.00
ABL11B	On 29/09/2014	Spot Bond	101.94970	30.57210	101.94970	30.49592			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
ABL12B	On 08/03/2015	Spot Bond	101.07971	23.93464	101.07971	23.87545				0.00	0	0.00
ABL13	On 11/10/2016	Spot Bond	99.99989	12.16374	99.99989	12.13427				0.00	0	0.00
ABL14	On 09/10/2015	Spot Bond	100.00000	12.88244	100.00000	12.78575				0.00	0	0.00
ABL15	On 09/10/2017	Spot Bond	100.00000	3.22061	100.00000	3.19644				0.00	0	0.00
ABL7	On 18/02/2013	Spot Bond	103.66357	85.91616	103.66357	85.71869				0.00	0	0.00
ABL8A	On 19/09/2013	Spot Bond	107.24687	58.27303	107.24687	58.13497				0.00	0	1,400,000.00
ABL8B	On 19/09/2013	Spot Bond	102.43496	64.78654	102.43496	64.62442				0.00	0	0.00
ABL9	On 19/02/2013	Spot Bond	100.00000	83.28091	100.00000	83.09542				0.00	0	0.00
ABLC04	On 15/02/2013	Spot Bond	100.00000	82.20721	100.00000	82.02247				0.00	0	0.00
ABLC07	On 15/02/2013	Spot Bond	100.85053	84.33001	100.85053	84.13918				0.00	0	0.00
ABLI01	On 31/03/2013	Spot Bond	211.08307	60.26046	211.08307	60.05751				0.00	0	0.00
ABLI02	On 08/05/2014	Spot Bond	133.30786	33.43810	133.30786	33.34119				0.00	0	0.00
ABLI03	On 15/03/2015	Spot Bond	119.08892	18.66701	119.08892	18.61740			1,316,408,921,680.00	11,054,000	5,527,000.00	
ABLI04	On 11/10/2016	Spot Bond	109.87287	7.99897	109.87287	7.97900				0.00	0	0.00
ABLS2A	On 13/07/2016	Spot Bond	118.65286	21.49451	118.65286	21.44018				0.00	0	0.00
ABLS2B	On 13/07/2016	Spot Bond	99.88052	16.22916	99.88052	16.18989				0.00	0	0.00
ABLS3	On 31/03/2018	Spot Bond	100.32050	12.00172	100.32050	11.97256				0.00	0	0.00

Contract Details	Strike	Call / Put	MTM Yield	MarkPrice	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
ABLS4	On 29/03/2019	Spot Bond	100.26386	11.45813	100.26386	11.43001			0.00	0	0.00
ABLS5	On 29/06/2019	Spot Bond	100.35503	11.34606	100.35503	11.31014			0.00	0	0.00
ABLS11	On 29/06/2019	Spot Bond	104.30633	6.58199	104.30633	6.56638			0.00	0	0.00
ABN03U	On 12/03/2015	Spot Bond	100.00000	25.85581	100.00000	25.71823			0.00	0	0.00
ABN05	On 18/04/2021	Spot Bond	158.84518	3.08561	158.84518	3.07546			0.00	0	0.00
ABN07	On 13/06/2015	Spot Bond	152.12037	13.09096	152.12037	13.04951			0.00	0	0.00
ABN09	On 27/06/2023	Spot Bond	164.13952	4.52640	164.13952	4.51124			0.00	0	0.00
ABN13	On 04/03/2013	Spot Bond	141.35498	104.14074	141.35498	103.83919			0.00	0	0.00
ABN14	On 10/10/2033	Spot Bond	161.61787	2.96587	161.61787	2.95600			0.00	0	0.00
ABN17	On 31/03/2013	Spot Bond	211.55410	60.20462	211.55410	60.00159		5,751,309,762,600.00	27,186,000	13,593,000.00	
ABN23	On 31/03/2013	Spot Bond	211.63281	60.19530	211.63281	59.99226			0.00	0	0.00
ABN32	On 31/03/2013	Spot Bond	100.00000	77.13242	100.00000	76.97469			0.00	0	0.00
ABN33	On 29/01/2018	Spot Bond	69.59203	6.51796	69.59203	6.50856			0.00	0	0.00
ABN34	On 29/01/2018	Spot Bond	69.59203	6.51796	69.59203	6.50856			0.00	0	0.00
ABN35	On 04/03/2013	Spot Bond	100.66669	98.90587	100.66669	98.63608			0.00	0	0.00
ABN37	On 07/07/2016	Spot Bond	84.61000	10.96534	84.61000	10.94694			0.00	0	0.00
ABN38	On 17/08/2015	Spot Bond	93.01000	16.74360	93.01000	16.71346			0.00	0	0.00
ABN39	On 21/09/2016	Spot Bond	100.38164	11.92651	100.38164	11.89720			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
ABN40	On 29/09/2015	Spot Bond	95.94000	14.84742	95.94000	14.82008				0.00	0	0.00
ABN41	On 01/10/2014	Spot Bond	100.00000	27.91097	100.00000	27.85802				0.00	0	0.00
ABN42	On 16/11/2015	Spot Bond	94.42000	13.90817	94.42000	13.88286				0.00	0	0.00
ABN44	On 14/12/2015	Spot Bond	95.33000	13.02477	95.33000	13.00057				0.00	0	0.00
ABN45	On 23/02/2016	Spot Bond	89.17000	27.65627	89.17000	27.60720				0.00	0	0.00
ABN46	On 23/03/2016	Spot Bond	92.44000	25.64990	92.44000	25.60305				0.00	0	0.00
ABN47	On 05/04/2017	Spot Bond	100.10161	10.05098	100.10161	10.01957				0.00	0	0.00
ABN48	On 13/04/2017	Spot Bond	99.93416	9.88261	99.93416	9.85177				0.00	0	0.00
ABN49	On 12/04/2016	Spot Bond	90.18000	25.08811	90.18000	25.04311				0.00	0	0.00
ABN50	On 21/12/2014	Spot Bond	122.92857	20.94287	122.92857	20.90359				0.00	0	0.00
ABN51	On 09/09/2015	Spot Bond	111.67000	18.19315	111.67000	18.17105				0.00	0	0.00
ABN52	On 18/05/2016	Spot Bond	97.51000	21.29853	97.51000	21.25808				0.00	0	0.00
ABN53	On 01/06/2016	Spot Bond	95.63000	20.89631	95.63000	20.85717				0.00	0	0.00
ABN54	On 14/06/2016	Spot Bond	97.02000	20.17781	97.02000	20.13963				0.00	0	0.00
ABN55	On 27/06/2017	Spot Bond	100.23447	8.32934	100.23447	8.30300				0.00	0	0.00
ABN56	On 15/09/2015	Spot Bond	119.76186	20.09213	119.76186	20.04010				0.00	0	0.00
ABN57	On 05/07/2013	Spot Bond	94.20000	70.81040	94.20000	70.68176				0.00	0	0.00

Contract Details	Strike	Call / Put	MTM Yield	MarkPrice	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
ABN58	On 16/07/2017	Spot Bond	99.90991	10.28510	99.90991	10.23991			0.00	0	0.00
ABN59	On 20/07/2016	Spot Bond	94.15000	18.29909	94.15000	18.26521			0.00	0	0.00
ABN60	On 23/08/2016	Spot Bond	94.84000	17.05923	94.84000	17.02747			0.00	0	0.00
ABN61	On 31/01/2025	Spot Bond	99.13676	3.00123	99.13676	2.98729			0.00	0	0.00
ABN62	On 31/03/2028	Spot Bond	143.60519	2.15772	143.60519	2.15131			0.00	0	0.00
ABN63	On 07/12/2033	Spot Bond	186.40405	1.73534	186.40405	1.72296			0.00	0	0.00
ABN64	On 12/10/2015	Spot Bond	100.00000	13.59876	100.00000	13.57275			0.00	0	0.00
ABN65	On 05/07/2013	Spot Bond	100.00000	65.97540	100.00000	65.85022			0.00	0	0.00
ABN66	On 21/11/2016	Spot Bond	100.00000	13.24525	100.00000	100.00000			0.00	0	0.00
ABS10	On 17/03/2018	Spot Bond	111.64771	11.38369	111.64771	11.35583			0.00	0	5,400,000.00
ABS5	On 01/05/2015	Spot Bond	108.15845	19.52501	108.15845	19.47843			0.00	0	4,900,000.00
ABS6	On 01/06/2020	Spot Bond	102.54996	12.19811	102.54996	12.17054			0.00	0	4,700,000.00
ABS7	On 11/09/2026	Spot Bond	94.96915	10.95721	94.96915	10.93371			0.00	0	400,000.00
ABS9	On 17/03/2016	Spot Bond	108.39757	15.50505	108.39757	15.46800			0.00	0	0.00
ABS11	On 11/06/2014	Spot Bond	122.68013	32.41488	122.68013	32.32765			0.00	0	0.00
ABS11	On 11/06/2014	Spot Bond	4.00000	120.72099	4.00000	120.69820			0.00	0	0.00
ABS12	On 07/12/2023	Spot Bond	266.98405	1.97590	266.98405	1.96677			0.00	0	0.00
ABS13	On 31/01/2017	Spot Bond	120.37770	5.21414	120.37770	5.20040			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM Yield	MarkPrice	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
ABS14	On 31/01/2022	Spot Bond	121.95151	3.40027	121.95151	3.39122			0.00	0	0.00
ACL001	On 31/07/2013	Spot Bond	99.40204	58.25847	99.40204	58.11809			0.00	0	0.00
ACL017	On 20/03/2013	Spot Bond	100.37243	95.78310	100.37243	95.53473			0.00	0	0.00
ACL019	On 20/06/2013	Spot Bond	100.40649	64.55623	100.40649	64.39755			0.00	0	0.00
ACL01U	On 30/06/2015	Spot Bond	100.00000	21.09166	100.00000	21.04056			0.00	0	0.00
ACL020	On 31/08/2013	Spot Bond	100.91878	68.37502	100.91878	68.20618			0.00	0	0.00
ACL024	On 20/04/2013	Spot Bond	99.79614	88.97547	99.79614	88.76500			0.00	0	0.00
ACL025	On 31/08/2013	Spot Bond	100.91878	68.37502	100.91878	68.20618			0.00	0	0.00
ACL026	On 08/05/2013	Spot Bond	101.24381	84.93863	101.24381	84.74403			0.00	0	0.00
ACL027	On 20/05/2013	Spot Bond	107.32702	70.57398	107.32702	70.43670			0.00	0	0.00
ACL028	On 15/09/2015	Spot Bond	108.29483	22.66605	108.29483	22.61192			0.00	0	0.00
ACL029	On 20/08/2015	Spot Bond	101.29798	16.88748	101.29798	16.84610			0.00	0	0.00
ACL033	On 20/08/2015	Spot Bond	101.33324	17.10929	101.33324	17.06736			0.00	0	0.00
ACL036	On 20/08/2015	Spot Bond	101.83296	20.24649	101.83296	20.19664			0.00	0	0.00
ACL039	On 20/09/2013	Spot Bond	100.38145	64.30915	100.38145	64.15111			0.00	0	0.00
ACL041	On 20/09/2013	Spot Bond	100.37804	64.27545	100.37804	64.11750			0.00	0	0.00
ACL042	On 20/08/2015	Spot Bond	101.26271	16.66555	101.26271	16.62473			0.00	0	0.00
ACL047	On 22/10/2018	Spot Bond	53.29666	8.04658	53.29666	8.03717			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
ACL053	On 29/01/2013	Spot Bond	100.00000	86.92791	100.00000	86.72481				0.00	0	0.00
ACL054	On 29/01/2013	Spot Bond	100.00000	86.92791	100.00000	86.72481				0.00	0	0.00
ACL068	On 22/02/2014	Spot Bond	100.96976	37.71401	100.96976	37.62186				0.00	0	0.00
ACL070	On 31/12/2013	Spot Bond	100.25039	43.62084	100.25039	43.51493				0.00	0	0.00
ACL071	On 20/06/2015	Spot Bond	100.00000	16.97044	100.00000	16.93824				0.00	0	0.00
ACL073	On 20/09/2015	Spot Bond	100.00000	14.25007	100.00000	14.22304				0.00	0	0.00
ACL074	On 20/09/2015	Spot Bond	100.00000	14.25007	100.00000	14.22304				0.00	0	0.00
ACL075	On 20/09/2013	Spot Bond	100.42346	64.72471	100.42346	64.56559				0.00	0	0.00
ACL076	On 20/09/2015	Spot Bond	100.44432	18.33447	100.44432	18.28939				0.00	0	0.00
ACL077	On 20/09/2015	Spot Bond	100.49129	19.21805	100.49129	19.17078				0.00	0	0.00
ACL078	On 20/09/2015	Spot Bond	100.42335	17.94042	100.42335	17.89632				0.00	0	0.00
ACL080	On 20/09/2015	Spot Bond	100.43752	18.20668	100.43752	18.16192				0.00	0	0.00
ACL081	On 20/09/2015	Spot Bond	100.44375	18.32383	100.44375	18.27877				0.00	0	0.00
ACL082	On 30/07/2017	Spot Bond	101.50954	11.96431	101.50954	11.93765				0.00	0	0.00
ACL083	On 30/07/2017	Spot Bond	101.50954	11.96431	101.50954	11.93765				0.00	0	0.00
ACL084	On 30/07/2017	Spot Bond	101.51908	12.02646	101.51908	11.99965				0.00	0	0.00
ACL085	On 20/12/2015	Spot Bond	100.41204	14.34169	100.41204	14.30643				0.00	0	0.00

Contract Details	Strike	Call / Put	MTM Yield	MarkPrice	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
ACL086	On 30/07/2017	Spot Bond	101.51908	12.02646	101.51908	11.99965			0.00	0	0.00
ACL087	On 30/07/2017	Spot Bond	101.49999	11.90216	101.49999	11.87563			0.00	0	0.00
ACL088	On 20/12/2015	Spot Bond	78.26156	34.03716	78.26156	33.98344			0.00	0	0.00
ACL089	On 20/12/2014	Spot Bond	100.40403	22.88542	100.40403	22.82917			0.00	0	0.00
ACL090	On 20/12/2012	Spot Bond	100.37805	95.82138	100.37805	95.57354			0.00	0	4,000,000.00
ACL091	On 20/12/2013	Spot Bond	100.39793	44.10486	100.39793	43.99645			0.00	0	0.00
ACL092	On 26/12/2015	Spot Bond	100.28977	14.04726	100.28977	14.01277			0.00	0	0.00
ACL093	On 20/12/2013	Spot Bond	100.39793	44.10486	100.39793	43.99645			0.00	0	0.00
ACL094	On 20/12/2012	Spot Bond	100.37805	95.82138	100.37805	95.57354			0.00	0	0.00
ACL095	On 20/12/2018	Spot Bond	100.42907	9.10899	100.42907	9.08660			0.00	0	0.00
ACL096	On 20/06/2020	Spot Bond	100.44304	9.10243	100.44304	9.08004			0.00	0	0.00
ACL097	On 20/12/2025	Spot Bond	100.44869	9.11522	100.44869	9.09281			0.00	0	0.00
ACL098	On 20/12/2025	Spot Bond	100.43737	8.88009	100.43737	8.85827			0.00	0	0.00
ACL099	On 20/12/2013	Spot Bond	100.36953	43.71712	100.36953	43.60970			0.00	0	0.00
ACL100	On 20/12/2017	Spot Bond	100.41205	9.34875	100.41205	9.32576			0.00	0	0.00
ACL101	On 18/01/2013	Spot Bond	99.88150	89.17364	99.88150	88.96001			0.00	0	0.00
ACL102	On 12/07/2013	Spot Bond	99.98291	60.98343	99.98291	60.83572			0.00	0	0.00
ACL103	On 18/01/2013	Spot Bond	99.88150	89.17364	99.88150	88.96001			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
ACL104	On 20/12/2019	Spot Bond	108.24656	11.18261	108.24656	108.24656	11.15321			0.00	0	930,000.00
ACL114	On 20/03/2014	Spot Bond	100.37811	43.83343	100.37811	100.37811	43.72571			0.00	0	0.00
ACL115	On 31/01/2014	Spot Bond	104.10799	45.55145	104.10799	104.10799	45.44783			0.00	0	0.00
ACL116	On 31/01/2014	Spot Bond	101.33364	39.44484	101.33364	101.33364	39.34815			0.00	0	0.00
ACL118	On 26/01/2021	Spot Bond	101.54682	7.85944	101.54682	101.54682	7.84014			0.00	0	0.00
ACL120	On 26/01/2021	Spot Bond	102.38458	7.80781	102.38458	102.38458	7.78850			0.00	0	0.00
ACL122	On 20/06/2016	Spot Bond	100.00000	8.48522	100.00000	100.00000	8.46912			0.00	0	0.00
ACL123	On 27/01/2014	Spot Bond	101.42788	39.87362	101.42788	101.42788	39.77579			0.00	0	0.00
ACL124	On 09/06/2018	Spot Bond	100.00000	4.83239	100.00000	100.00000	4.82171			0.00	0	0.00
ACL125	On 20/09/2017	Spot Bond	100.00000	4.60458	100.00000	100.00000	4.59428			0.00	0	0.00
ACL126	On 20/09/2016	Spot Bond	71.11496	12.91068	71.11496	71.11496	12.89169			0.00	0	0.00
ACL127	On 20/09/2021	Spot Bond	132.65083	2.60258	132.65083	132.65083	2.59527			0.00	0	0.00
ACL128	On 20/09/2021	Spot Bond	132.65812	2.70311	132.65812	132.65812	2.69553			0.00	0	0.00
ACL129	On 20/09/2021	Spot Bond	100.42332	8.62864	100.42332	100.42332	8.60743			0.00	0	0.00
ACL130	On 18/08/2014	Spot Bond	100.93790	26.46399	100.93790	100.93790	26.39934			0.00	0	0.00
ACL131	On 18/08/2014	Spot Bond	100.93790	26.46399	100.93790	100.93790	26.39934			0.00	0	0.00
ACL132	On 27/01/2014	Spot Bond	101.42788	39.87362	101.42788	101.42788	39.77579			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM Yield	MarkPrice	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
ACL133		On 26/08/2014	Spot Bond	100.82870	26.08908	100.82870	26.02540		0.00	0	0.00
ACL134		On 20/09/2014	Spot Bond	100.40912	31.27364	100.40912	31.19677		0.00	0	0.00
ACL135		On 20/09/2014	Spot Bond	100.40572	31.21874	100.40572	31.14201		0.00	0	0.00
ACL136		On 20/09/2021	Spot Bond	101.67963	8.38343	101.67963	8.36258		0.00	0	0.00
ACL137		On 02/09/2016	Spot Bond	100.74141	10.89629	100.74141	10.86942		0.00	0	0.00
ACL138		On 20/09/2021	Spot Bond	101.67956	8.37176	101.67956	8.35095		0.00	0	0.00
ACL139		On 30/07/2017	Spot Bond	102.34980	11.66143	102.34980	11.63527		0.00	0	0.00
ACL140		On 20/12/2012	Spot Bond	100.42347	96.00749	100.42347	95.75906		0.00	0	0.00
ACL141		On 30/07/2017	Spot Bond	102.41855	11.71538	102.41855	11.68908		0.00	0	0.00
ACL142		On 20/12/2014	Spot Bond	100.57096	22.92734	100.57096	22.87091		0.00	0	0.00
ACL143		On 20/12/2016	Spot Bond	100.76241	11.37758	100.76241	11.34953		0.00	0	0.00
ACL144		On 20/12/2016	Spot Bond	100.26297	10.70278	100.26297	10.67650		0.00	0	0.00
ACL145		On 20/12/2021	Spot Bond	100.42504	8.64829	100.42504	8.62702		0.00	0	0.00
ACL146		On 30/11/2013	Spot Bond	101.60514	48.73914	101.60514	48.61807		0.00	0	0.00
ACL149		On 20/03/2014	Spot Bond	100.61305	43.03095	100.61305	42.94435		0.00	0	0.00
ACL150		On 20/03/2014	Spot Bond	100.35023	42.90227	100.35023	42.81612		0.00	0	0.00
ACL151		On 20/03/2017	Spot Bond	100.41612	10.46061	100.41612	10.43959		0.00	0	0.00
ACL152		On 08/02/2014	Spot Bond	101.07263	38.31190	101.07263	38.21819		0.00	0	500,000.00

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
ACL153	On 20/03/2015	Spot Bond	100.37072	21.64808	100.37072	21.60459				0.00	0	0.00
ACL154	On 20/03/2015	Spot Bond	100.36105	21.48239	100.36105	21.43925				0.00	0	0.00
ACL155	On 20/03/2015	Spot Bond	100.37982	21.80399	100.37982	21.76020				0.00	0	0.00
ACL156	On 20/03/2017	Spot Bond	100.41498	10.43839	100.41498	10.41742				0.00	0	0.00
ACL157	On 20/03/2017	Spot Bond	100.39511	10.04937	100.39511	10.02918				0.00	0	0.00
ACL158	On 20/03/2015	Spot Bond	100.37243	21.67731	100.37243	21.63377				0.00	0	0.00
ACL159	On 20/03/2015	Spot Bond	100.37868	21.78450	100.37868	21.74075				0.00	0	0.00
ACL161	On 20/03/2022	Spot Bond	100.58046	11.38671	100.58046	11.36854				0.00	0	0.00
ACL162	On 20/09/2015	Spot Bond	100.38479	15.96645	100.38479	15.93438				0.00	0	0.00
ACL163	On 20/03/2015	Spot Bond	100.37527	21.72604	100.37527	21.68240				0.00	0	0.00
ACL164	On 20/06/2014	Spot Bond	100.52552	33.14812	100.52552	33.06654				0.00	0	0.00
ACL165	On 20/06/2017	Spot Bond	100.96473	21.71768	100.96473	21.66403				0.00	0	0.00
ACL166	On 20/03/2014	Spot Bond	100.34943	43.58093	100.34943	43.47386				0.00	0	0.00
ACL167	On 20/06/2019	Spot Bond	109.48099	10.27736	109.48099	10.25990				0.00	0	0.00
ACL168	On 20/06/2017	Spot Bond	100.41322	9.93616	100.41322	9.91173				0.00	0	0.00
ACL169	On 20/06/2017	Spot Bond	103.04527	3.76527	103.04527	3.75889				0.00	0	0.00
ACL170	On 20/03/2015	Spot Bond	100.37811	22.42254	100.37811	22.36744				0.00	0	0.00

Contract Details	Strike	Call / Put	MTM Yield	MarkPrice	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
ACL171	On 30/11/2012	Spot Bond	100.00000	99.45504	100.00000	99.18478			0.00	0	0.00
ACL172	On 20/06/2015	Spot Bond	100.37910	17.10939	100.37910	17.06735			0.00	0	0.00
ACL173	On 20/06/2017	Spot Bond	100.39881	9.85652	100.39881	9.83230			0.00	0	0.00
ACL174	On 20/06/2019	Spot Bond	100.41280	8.84604	100.41280	8.82429			0.00	0	0.00
ACL175	On 20/06/2019	Spot Bond	100.38479	8.25959	100.38479	8.23929			0.00	0	0.00
ACL176	On 30/11/2012	Spot Bond	100.00000	99.45504	100.00000	99.18479			0.00	0	0.00
ACL177	On 20/09/2013	Spot Bond	100.37751	63.61651	100.37751	63.41506			0.00	0	0.00
ACL178	On 20/09/2014	Spot Bond	100.41000	31.35888	100.41000	31.25956			0.00	0	0.00
ACL179	On 30/11/2012	Spot Bond	100.00000	99.45505	100.00000	99.18478			0.00	0	0.00
ACL180	On 20/06/2015	Spot Bond	100.39600	17.44282	100.39600	17.38757			0.00	0	0.00
ACL181	On 20/06/2017	Spot Bond	100.42679	9.82268	100.42679	9.79157			0.00	0	0.00
ACL182	On 20/06/2017	Spot Bond	100.39881	9.29930	100.39881	9.26985			0.00	0	0.00
ACL183	On 20/06/2019	Spot Bond	100.41560	8.16960	100.41560	8.14372			0.00	0	0.00
ACL184	On 20/09/2017	Spot Bond	100.40776	9.46681	100.40776	9.43683			0.00	0	0.00
ACL185	On 20/09/2022	Spot Bond	101.11287	7.72405	101.11287	7.69944			0.00	0	0.00
ACL186	On 20/09/2016	Spot Bond	100.39293	4.50151	100.39293	4.48725			0.00	0	0.00
ACL187	On 20/09/2020	Spot Bond	100.41672	0.14073	100.41672	0.14029			0.00	0	0.00
ACL188	On 20/09/2020	Spot Bond	100.42399	0.14067	100.42399	0.14023			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM Yield	MarkPrice	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
ACL189	On 20/09/2013	Spot Bond	100.31940	60.29608	100.31940	60.02434			0.00	0	0.00
ACL190	On 20/09/2013	Spot Bond	100.32262	60.29528	100.32262	60.02353			0.00	0	0.00
ACL191	On 20/09/2015	Spot Bond	100.00000	11.50394	100.00000	11.43348			0.00	0	0.00
ACL192	On 20/12/2015	Spot Bond	100.00000	7.66929	100.00000	7.62232			0.00	0	0.00
ACL193	On 20/09/2022	Spot Bond	100.00000	0.03915	100.00000	0.03890			0.00	0	0.00
ACL194	On 20/09/2022	Spot Bond	100.00000	0.03915	100.00000	0.03890			0.00	0	0.00
ACL195	On 20/06/2017	Spot Bond	100.00000	2.23624	100.00000	2.22092			0.00	0	0.00
ACL196	On 20/12/2017	Spot Bond	100.00000	1.48294	100.00000	1.47242			0.00	0	0.00
ACL197	On 20/06/2017	Spot Bond	100.00000	2.21178	100.00000	2.19554			0.00	0	0.00
ACL198	On 20/06/2017	Spot Bond	100.00000	2.12389	100.00000	2.10441			0.00	0	0.00
ACL199	On 20/06/2017	Spot Bond	100.00000	2.05698	100.00000	2.03515			0.00	0	0.00
ACL200	On 21/11/2016	Spot Bond	100.00000	3.96351	100.00000	3.95464			0.00	0	0.00
ACL201	On 20/12/2022	Spot Bond	100.00000	0.02313	100.00000	0.02286			0.00	0	0.00
ACL202	On 20/12/2022	Spot Bond	100.00000	0.02313	100.00000	0.02286			0.00	0	0.00
ADB01S	On 14/12/2012	Spot Bond	103.90964	99.96658	103.90964	99.69513			0.00	0	0.00
ADB02S	On 14/12/2012	Spot Bond	103.89068	99.93868	103.89068	99.66735			0.00	0	0.00
ADB03S	On 09/04/2013	Spot Bond	102.86773	76.35851	102.86773	76.20198			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM Yield	MarkPrice	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
AER01U	On 18/11/2016	Spot Bond	100.00000	3.60482	100.00000	3.59609			0.00	0	0.00
AHF1A1	On 21/11/2014	Spot Bond	100.89131	26.21041	100.89131	26.14642			0.00	0	0.00
AHF1B1	On 21/11/2014	Spot Bond	100.99451	26.77635	100.99451	26.71090			0.00	0	0.00
AHF1C1	On 21/11/2014	Spot Bond	101.06323	27.15328	101.06323	27.08687			0.00	0	0.00
AHF2A1	On 18/10/2015	Spot Bond	100.00000	23.91022	100.00000	23.73076			0.00	0	0.00
AHF2B1	On 18/10/2015	Spot Bond	100.00000	25.26448	100.00000	25.07485			0.00	0	0.00
AHF2C1	On 18/10/2015	Spot Bond	100.00000	27.07017	100.00000	26.86698			0.00	0	0.00
AIR01	On 15/03/2019	Spot Bond	104.59347	10.20235	104.59347	10.17866			0.00	0	4,500,000.00
AIR02	On 30/04/2023	Spot Bond	122.89930	10.26169	122.89930	10.23472		73,739,580,000.00		600,000	300,000.00
AIR02U	On 05/10/2014	Spot Bond	100.00000	32.48713	100.00000	32.40842			0.00	0	0.00
AIR03	On 09/03/2016	Spot Bond	113.22249	16.46560	113.22249	16.42484			0.00	0	9,300,000.00
AIR03U	On 26/10/2014	Spot Bond	100.00000	31.09129	100.00000	31.01598			0.00	0	0.00
AIR04U	On 26/10/2029	Spot Bond	100.00000	12.47428	100.00000	12.44652			0.00	0	0.00
AIRL01	On 30/04/2028	Spot Bond	151.06546	3.46893	151.06546	3.45794			0.00	0	0.00
AIRL02	On 18/02/2014	Spot Bond	125.57279	34.77877	125.57279	34.68679			0.00	0	0.00
ANG01	On 14/01/2013	Spot Bond	100.00000	88.59223	100.00000	88.37772			0.00	0	0.00
ANG02	On 11/10/2013	Spot Bond	100.00000	50.37813	100.00000	50.00000			0.00	0	0.00
BAW10	On 01/10/2016	Spot Bond	100.26923	11.36101	100.26923	11.33342		7,018,846,100,000.00		70,000,000	0.00

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
BAW11	On 01/10/2018	Spot Bond	108.77896	10.91618	108.77896	10.89016				65,267,376,000.00	600,000	300,000.00
BAW12	On 17/04/2015	Spot Bond	99.90066	21.52009	99.90066	21.45296				0.00	0	0.00
BAW13	On 17/04/2017	Spot Bond	99.89602	10.09952	99.89602	10.06802				0.00	0	0.00
BAW14U	On 01/01/2014	Spot Bond	100.00000	43.26347	100.00000	43.12840				0.00	0	0.00
BAW2	On 02/10/2015	Spot Bond	112.73330	18.96226	112.73330	18.91575				0.00	0	0.00
BAW3	On 02/10/2017	Spot Bond	100.19041	10.31566	100.19041	10.29062				0.00	0	0.00
BAW4	On 15/09/2013	Spot Bond	100.45105	65.22630	100.45105	65.06591				0.00	0	0.00
BAW5	On 15/09/2013	Spot Bond	102.32887	57.22386	102.32887	57.09337				0.00	0	0.00
BAW6	On 02/10/2014	Spot Bond	100.17231	30.30665	100.17231	30.23312				0.00	0	0.00
BAW7	On 02/10/2014	Spot Bond	103.90134	29.16617	103.90134	29.09919				0.00	0	0.00
BAW8	On 02/10/2017	Spot Bond	108.14051	11.90372	108.14051	11.87548				0.00	0	0.00
BAW9	On 03/02/2014	Spot Bond	101.25961	39.11007	101.25961	39.01426				0.00	0	0.00
BAYA01	On 31/03/2016	Spot Bond	104.66313	18.89586	104.66313	18.84818				0.00	0	0.00
BAYA02	On 30/06/2013	Spot Bond	100.27024	64.53042	100.27024	64.37372				0.00	0	0.00
BAYA04	On 30/09/2015	Spot Bond	102.35861	21.36123	102.35861	21.30840				0.00	0	0.00
BAYA05	On 30/09/2015	Spot Bond	102.28416	21.35038	102.28416	21.29761				0.00	0	0.00
BAYA06	On 30/09/2016	Spot Bond	100.27011	14.94360	100.27011	14.90731				0.00	0	0.00

Contract Details	Strike	Call / Put	MTM Yield	MarkPrice	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
BAYA07	On 31/12/2015	Spot Bond	102.23278	18.19452	102.23278	18.14957			0.00	0	0.00
BAYA08	On 31/12/2017	Spot Bond	103.79822	13.96741	103.79822	13.93243			0.00	0	0.00
BAYA09	On 31/12/2015	Spot Bond	100.27685	17.26416	100.27685	17.22224			0.00	0	0.00
BAYA10	On 31/12/2015	Spot Bond	100.27685	17.26416	100.27685	17.22224			0.00	0	0.00
BAYA11	On 31/03/2016	Spot Bond	100.27691	17.26415	100.27691	17.22222			0.00	0	0.00
BAYA12	On 31/03/2016	Spot Bond	101.50925	17.98236	101.50925	17.93821			0.00	0	0.00
BAYA13	On 31/03/2016	Spot Bond	102.45999	18.90217	102.45999	18.85537			0.00	0	0.00
BAYA14	On 30/09/2015	Spot Bond	102.35861	21.36123	102.35861	21.30840			0.00	0	0.00
BAYA15	On 30/06/2016	Spot Bond	102.86494	16.30159	102.86494	16.26109			0.00	0	0.00
BAYA16	On 30/09/2016	Spot Bond	102.39307	12.53727	102.39307	12.50624			0.00	0	0.00
BAYA17	On 30/09/2016	Spot Bond	100.26206	14.61189	100.26206	14.57641			0.00	0	0.00
BAYA18	On 31/12/2016	Spot Bond	100.25556	13.29780	100.25556	13.26551			0.00	0	0.00
BAYA19	On 31/12/2016	Spot Bond	100.25556	13.29780	100.25556	13.26551			0.00	0	0.00
BAYA20	On 30/09/2014	Spot Bond	100.24109	32.29806	100.24109	32.21965			0.00	0	0.00
BAYA21	On 31/03/2013	Spot Bond	100.18420	93.32226	100.18420	93.08973			0.00	0	0.00
BAYA22	On 30/09/2015	Spot Bond	100.00000	19.82598	100.00000	19.77795			0.00	0	0.00
BAYA23	On 30/06/2017	Spot Bond	100.92479	12.45939	100.92479	12.42017			0.00	0	0.00
BAYA24	On 30/06/2017	Spot Bond	100.32752	13.14571	100.32752	13.10455			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM Yield	MarkPrice	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
BAYA25	On 30/06/2017	Spot Bond	99.23300	11.40794	99.23300	11.37256			0.00	0	0.00
BAYA26	On 30/09/2017	Spot Bond	99.11456	1.91359	99.11456	1.90767			0.00	0	0.00
BAYA27	On 30/09/2017	Spot Bond	100.00000	2.24554	100.00000	2.23556			0.00	0	0.00
BAYA28	On 30/09/2013	Spot Bond	100.18154	57.50339	100.18154	57.24737			0.00	0	0.00
BAYA29	On 31/12/2015	Spot Bond	100.00000	7.47206	100.00000	7.43565			0.00	0	0.00
BAYB02	On 31/03/2016	Spot Bond	104.64060	22.06650	104.64060	22.01084			0.00	0	0.00
BAYB03	On 31/12/2016	Spot Bond	103.89800	19.09333	103.89800	19.04547			0.00	0	0.00
BAYB04	On 31/03/2017	Spot Bond	102.66503	18.09936	102.66503	18.05447			0.00	0	0.00
BAYB05	On 30/06/2019	Spot Bond	100.33517	13.33863	100.33517	13.29686			0.00	0	0.00
BAYC1U	On 31/12/2016	Spot Bond	100.00000	5.87135	100.00000	5.86024			0.00	0	0.00
BAYD1U	On 30/06/2035	Spot Bond	100.00000	21.56543	100.00000	21.51319			0.00	0	0.00
BAYD2U	On 30/06/2035	Spot Bond	100.00000	19.62696	100.00000	19.57942			0.00	0	0.00
BAYD3U	On 30/06/2035	Spot Bond	100.00000	12.11541	100.00000	12.08606			0.00	0	0.00
BAYD4U	On 30/06/2035	Spot Bond	100.00000	12.11541	100.00000	12.08606			0.00	0	0.00
BAYD5U	On 30/06/2035	Spot Bond	100.00000	14.64811	100.00000	14.61262			0.00	0	0.00
BAYD6U	On 30/06/2035	Spot Bond	100.00000	12.69233	100.00000	12.66159			0.00	0	0.00
BCJ01	On 10/03/2013	Spot Bond	100.44416	93.78867	100.44416	93.30570			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
BCP1	On 30/09/2014	Spot Bond	100.27701	33.33977	100.27701	33.25792				0.00	0	0.00
BCP2	On 30/09/2015	Spot Bond	100.28373	20.75572	100.28373	20.70476				0.00	0	0.00
BCP63U	On 07/12/2012	Spot Bond	100.00000	97.59358	100.00000	97.33333				0.00	0	0.00
BCP64U	On 24/01/2013	Spot Bond	100.00000	86.49289	100.00000	86.28842				0.00	0	0.00
BCP65U	On 15/02/2013	Spot Bond	100.00000	82.20721	100.00000	82.02247				0.00	0	0.00
BD0202	On 31/12/2018	Spot Bond	165.86185	2.95268	165.86185	2.94300				0.00	0	0.00
BD0205	On 28/04/2028	Spot Bond	134.98268	8.91245	134.98268	8.89161				0.00	0	0.00
BD0206	On 02/03/2028	Spot Bond	135.23863	10.19437	135.23863	10.17051				0.00	0	0.00
BD0302	On 18/04/2028	Spot Bond	98.54987	9.01809	98.54987	8.99825				0.00	0	0.00
BD310A	On 08/05/2014	Spot Bond	101.43384	39.63867	101.43384	39.54142				0.00	0	0.00
BD310B	On 03/07/2013	Spot Bond	100.16538	62.79033	100.16538	62.63799				0.00	0	0.00
BD310C	On 18/02/2014	Spot Bond	101.00289	38.03292	101.00289	37.93996				0.00	0	0.00
BD311A	On 08/02/2014	Spot Bond	100.89815	37.66935	100.89815	37.57737				0.00	0	0.00
BD311B	On 04/07/2013	Spot Bond	102.94694	62.65467	102.94694	62.49890				0.00	0	0.00
BD311C	On 31/10/2013	Spot Bond	101.21182	57.61822	101.21182	57.47712				0.00	0	0.00
BD311D	On 31/03/2013	Spot Bond	100.25001	93.36722	100.25001	93.13442				0.00	0	0.00
BD311E	On 07/12/2023	Spot Bond	100.66600	8.60846	100.66600	8.58726				0.00	0	0.00
BD311F	On 20/09/2014	Spot Bond	100.38899	30.94881	100.38899	30.87276				0.00	0	0.00

Contract Details	Strike	Call / Put	MTM Yield	MarkPrice	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
BD32AU	On 08/05/2014	Spot Bond	100.00000	33.68260	100.00000	33.57744			0.00	0	0.00
BEER01	On 19/07/2013	Spot Bond	100.00000	66.83171	100.00000	66.68460			0.00	0	0.00
BG22A1	On 21/07/2016	Spot Bond	101.42461	10.47366	101.42461	10.44796			0.00	0	0.00
BG22A2	On 21/07/2016	Spot Bond	101.43555	10.52419	101.43555	10.49836			0.00	0	0.00
BG22A3	On 21/07/2016	Spot Bond	101.46836	10.67570	101.46836	10.64949			0.00	0	0.00
BG22B1	On 21/07/2016	Spot Bond	101.57774	11.18019	101.57774	11.15272			0.00	0	0.00
BG22C1	On 21/07/2016	Spot Bond	101.68711	11.68381	101.68711	11.65508			0.00	0	0.00
BG22D1	On 21/07/2016	Spot Bond	101.99310	13.08945	101.99310	13.05718			0.00	0	0.00
BG22YU	On 21/07/2016	Spot Bond	100.00000	3.85814	100.00000	3.84879			0.00	0	0.00
BG32A1	On 30/10/2016	Spot Bond	101.25226	10.01621	101.25226	9.99167			0.00	0	0.00
BG32A2	On 30/10/2016	Spot Bond	101.32200	10.36351	101.32200	10.33810			0.00	0	0.00
BG32A3	On 30/10/2016	Spot Bond	101.35188	10.51224	101.35188	10.48646			0.00	0	0.00
BG32A4	On 30/10/2016	Spot Bond	101.36184	10.56180	101.36184	10.53590			0.00	0	0.00
BG32B	On 30/10/2016	Spot Bond	101.48134	11.15589	101.48134	11.12850			0.00	0	0.00
BG32C	On 30/10/2016	Spot Bond	101.64062	11.94626	101.64062	11.91689			0.00	0	0.00
BG32DU	On 30/10/2016	Spot Bond	100.00000	3.77483	100.00000	3.76569			0.00	0	0.00
BG32YU	On 30/10/2016	Spot Bond	100.00000	3.77483	100.00000	3.76569			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM Yield	MarkPrice	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
BG42A1	On 15/03/2017	Spot Bond	100.41538	9.93633	100.41538	9.91191			0.00	0	0.00
BG42A2	On 15/03/2017	Spot Bond	100.45116	10.57367	100.45116	10.54767			0.00	0	0.00
BG42A3	On 15/03/2017	Spot Bond	100.46091	10.74743	100.46091	10.72100			0.00	0	0.00
BG42A4	On 15/03/2017	Spot Bond	105.04449	12.39308	105.04449	12.36421			0.00	0	0.00
BG42B	On 15/03/2017	Spot Bond	100.49015	11.26856	100.49015	11.24084			0.00	0	0.00
BG42C	On 15/06/2017	Spot Bond	100.54199	11.31371	100.54199	11.28586			0.00	0	0.00
BG42DU	On 15/03/2017	Spot Bond	100.00000	2.69983	100.00000	2.69321			0.00	0	0.00
BG42YU	On 15/03/2017	Spot Bond	100.00000	2.69983	100.00000	2.69321			0.00	0	0.00
BID01	On 06/08/2014	Spot Bond	109.02542	33.06422	109.02542	32.98612			0.00	0	3,500,000.00
BID04	On 23/11/2017	Spot Bond	100.00000	11.50998	100.00000	11.42358		27,480,000,000,000.00	274,800,000	1,425,000,000.00	
BIDC24	On 27/11/2012	Spot Bond	99.33557	66.81465	99.33557	66.81465			0.00	0	0.00
BIDC25	On 25/01/2013	Spot Bond	98.45450	86.47166	98.45450	86.27044			0.00	0	0.00
BIDC26	On 02/08/2013	Spot Bond	95.58562	63.51097	95.58562	63.39435			0.00	0	0.00
BIDC27	On 05/02/2013	Spot Bond	100.00000	84.10138	100.00000	83.90805			0.00	0	0.00
BIDC28	On 20/02/2013	Spot Bond	100.00000	81.29176	100.00000	81.11111			0.00	0	0.00
BLG1A4	On 21/11/2015	Spot Bond	100.78103	13.79311	100.78103	13.75946			0.00	0	0.00
BLG1A5	On 21/11/2032	Spot Bond	100.00000	6.43331	100.00000	6.41772			0.00	0	0.00
BLG1A6	On 21/11/2032	Spot Bond	100.94045	6.73305	100.94045	6.71660			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
BLG1B	On 21/11/2015	Spot Bond	100.78378	13.81097	100.78378	13.77727				0.00	0	0.00
BLG1C	On 21/11/2015	Spot Bond	100.82929	14.10545	100.82929	14.07103				0.00	0	0.00
BLG1D	On 21/11/2015	Spot Bond	100.91196	14.64038	100.91196	14.60462				0.00	0	0.00
BLG1E	On 21/11/2015	Spot Bond	101.25521	16.86231	101.25521	16.82100				0.00	0	0.00
BLG1F	On 21/11/2032	Spot Bond	101.82396	13.07028	101.82396	13.03810				0.00	0	0.00
BMWF03	On 15/06/2013	Spot Bond	100.43475	65.08466	100.43475	64.92464				0.00	0	0.00
BSR05	On 01/07/2013	Spot Bond	100.66283	62.70009	100.66283	62.54730				0.00	0	0.00
BSR08	On 07/12/2012	Spot Bond	102.16271	97.54282	102.16271	97.27724				0.00	0	0.00
BSR09	On 20/12/2013	Spot Bond	100.41213	45.22865	100.41213	45.08537				0.00	0	0.00
BUS01U	On 30/09/2016	Spot Bond	100.00000	9.34769	100.00000	9.32504				0.00	0	0.00
CBL06	On 02/11/2014	Spot Bond	117.90266	26.68266	117.90266	26.61442				0.00	0	3,900,000.00
CBL08	On 02/11/2016	Spot Bond	125.14109	14.03201	125.14109	13.99439				0.00	0	0.00
CBL09	On 29/01/2017	Spot Bond	102.03851	12.77586	102.03851	12.74434				0.00	0	0.00
CBL10	On 06/05/2014	Spot Bond	101.32226	39.25980	101.32226	39.16357				0.00	0	0.00
CBL11	On 06/05/2016	Spot Bond	111.35530	14.28144	111.35530	14.24656				0.00	0	8,700,000.00
CBL12	On 06/09/2018	Spot Bond	105.54647	13.69642	105.54647	13.66438				0.00	0	0.00
CBL13	On 01/02/2019	Spot Bond	101.86680	10.37997	101.86680	10.35440				0.00	0	0.00

Contract Details	Strike	Call / Put	MTM Yield	MarkPrice	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
CBL14	On 01/02/2019	Spot Bond	106.76252	14.71849	106.76252	14.68431			0.00	0	0.00
CBL15	On 18/05/2015	Spot Bond	100.85304	19.72596	100.85304	19.66391			0.00	0	0.00
CBL16	On 18/05/2017	Spot Bond	107.65219	10.91746	107.65219	10.89152			0.00	0	3,900,000.00
CBL17	On 23/08/2019	Spot Bond	101.28817	9.98592	101.28817	0.32840			0.00	0	0.00
CBL18	On 23/08/2019	Spot Bond	101.82280	11.73739	101.82280	11.69269			0.00	0	0.00
CBL19	On 02/11/2015	Spot Bond	100.00000	10.75149	100.00000	10.67079			0.00	0	0.00
CCT01	On 23/06/2023	Spot Bond	122.47945	15.50617	122.47945	15.46574			0.00	0	0.00
CCT02	On 12/06/2024	Spot Bond	118.42047	15.07193	118.42047	15.03367			0.00	0	1,000,000.00
CCT03	On 15/03/2025	Spot Bond	117.20315	11.49898	117.20315	11.46971			0.00	0	24,000,000.00
CGR10	On 08/12/2016	Spot Bond	100.88420	14.95840	100.88420	14.92147			0.00	0	0.00
CGR11	On 28/03/2016	Spot Bond	104.14474	17.75935	104.14474	17.73013			0.00	0	0.00
CGR12	On 14/11/2014	Spot Bond	100.00000	30.82338	100.00000	30.58948			0.00	0	0.00
CGR6	On 18/02/2013	Spot Bond	101.65048	83.76477	101.65048	83.57529			0.00	0	0.00
CGR7	On 22/07/2014	Spot Bond	102.86721	33.21932	102.86721	33.13679			0.00	0	0.00
CGR8	On 22/07/2015	Spot Bond	103.30382	23.48960	103.30382	23.43102			0.00	0	0.00
CIG01	On 06/06/2015	Spot Bond	100.80383	19.48993	100.80383	19.42798			0.00	0	0.00
CLN100	On 20/12/2012	Spot Bond	100.33426	95.64224	100.33426	95.39497			0.00	0	0.00
CLN103	On 20/03/2013	Spot Bond	100.61895	96.79481	100.61895	96.54323			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM Yield	MarkPrice	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
CLN104	On 15/06/2014	Spot Bond	100.74860	35.65304	100.74860	35.56514			0.00	0	0.00
CLN108	On 20/06/2013	Spot Bond	100.40933	64.58430	100.40933	64.42556			0.00	0	0.00
CLN110	On 31/03/2013	Spot Bond	100.00000	77.13242	100.00000	76.97469			0.00	0	0.00
CLN111	On 31/03/2013	Spot Bond	100.00000	77.13242	100.00000	76.97469			0.00	0	0.00
CLN112	On 31/03/2013	Spot Bond	100.00000	77.13242	100.00000	76.97469			0.00	0	0.00
CLN113	On 31/03/2013	Spot Bond	100.00000	77.13242	100.00000	76.97469			0.00	0	0.00
CLN114	On 20/06/2013	Spot Bond	100.40933	64.58430	100.40933	64.42556			0.00	0	0.00
CLN115	On 20/06/2013	Spot Bond	100.40933	64.58430	100.40933	64.42556			0.00	0	0.00
CLN116	On 31/08/2013	Spot Bond	100.91360	68.34609	100.91360	68.17733			0.00	0	0.00
CLN117	On 20/06/2013	Spot Bond	100.41216	64.61239	100.41216	64.45356			0.00	0	0.00
CLN118	On 20/06/2013	Spot Bond	100.38376	64.33161	100.38376	64.17350			0.00	0	0.00
CLN120	On 20/06/2013	Spot Bond	100.36102	64.10696	100.36102	63.94944			0.00	0	0.00
CLN123	On 23/05/2013	Spot Bond	100.95747	82.16551	100.95747	81.97769			0.00	0	0.00
CLN126	On 20/08/2015	Spot Bond	101.78237	19.92940	101.78237	19.88035			0.00	0	0.00
CLN127	On 01/07/2013	Spot Bond	100.19516	62.85169	100.19516	62.69916			0.00	0	0.00
CLN130	On 20/08/2015	Spot Bond	101.76269	19.80603	101.76269	19.75730			0.00	0	0.00
CLN132	On 20/09/2013	Spot Bond	100.38372	64.33162	100.38372	64.17352			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM Yield	MarkPrice	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
CLN133	On 20/09/2013	Spot Bond	100.36383	64.13505	100.36383	63.97747			0.00	0	0.00
CLN134	On 20/08/2015	Spot Bond	101.86667	20.45774	101.86667	20.40736			0.00	0	0.00
CLN135	On 22/08/2013	Spot Bond	100.97002	54.96887	100.97002	54.83454			0.00	0	0.00
CLN136	On 22/08/2013	Spot Bond	100.92517	54.97359	100.92517	54.83931			0.00	0	0.00
CLN138	On 31/08/2013	Spot Bond	101.01305	68.86512	101.01305	68.69494			0.00	0	0.00
CLN140	On 20/06/2013	Spot Bond	100.41784	64.66854	100.41784	64.50957			0.00	0	0.00
CLN141	On 20/06/2013	Spot Bond	100.39797	64.47200	100.39797	64.31354			0.00	0	0.00
CLN143	On 20/09/2013	Spot Bond	100.40359	64.52817	100.40359	64.36957			0.00	0	0.00
CLN145	On 20/09/2013	Spot Bond	104.39421	59.72001	104.39421	59.58159			0.00	0	0.00
CLN147	On 19/04/2013	Spot Bond	101.82300	76.51131	101.82300	76.35874			0.00	0	0.00
CLN149	On 20/09/2013	Spot Bond	102.79173	57.61486	102.79173	57.48300			0.00	0	0.00
CLN152	On 20/08/2013	Spot Bond	101.32621	56.39527	101.32621	56.25703			0.00	0	0.00
CLN153	On 25/11/2012	Spot Bond	100.86778	81.25400	100.86778	81.25399			0.00	0	0.00
CLN154	On 20/03/2014	Spot Bond	100.52565	45.84871	100.52565	45.73589			0.00	0	0.00
CLN156	On 20/12/2013	Spot Bond	101.34356	45.16466	101.34356	45.05271			0.00	0	0.00
CLN157	On 20/12/2013	Spot Bond	101.34356	45.16466	101.34356	45.05271			0.00	0	0.00
CLN158	On 19/04/2013	Spot Bond	99.85161	89.18519	99.85161	88.97363			0.00	0	0.00
CLN159	On 14/02/2015	Spot Bond	101.22270	20.38753	101.22270	20.33759			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
CLN162	On 20/09/2015	Spot Bond	100.00000		18.73161	100.00000	18.68573			0.00	0	0.00
CLN163	On 20/09/2015	Spot Bond	100.00000		18.52591	100.00000	18.48055			0.00	0	0.00
CLN164	On 30/04/2014	Spot Bond	100.00000		43.93933	100.00000	43.83289			0.00	0	0.00
CLN165	On 30/04/2014	Spot Bond	100.00000		43.93933	100.00000	43.83289			0.00	0	0.00
CLN166	On 30/04/2014	Spot Bond	100.00000		43.93933	100.00000	43.83289			0.00	0	0.00
CLN167	On 30/04/2014	Spot Bond	100.00000		43.93933	100.00000	43.83289			0.00	0	0.00
CLN168	On 30/04/2014	Spot Bond	100.00000		43.93933	100.00000	43.83289			0.00	0	0.00
CLN169	On 30/04/2014	Spot Bond	100.00000		43.93933	100.00000	43.83289			0.00	0	0.00
CLN170	On 20/12/2015	Spot Bond	100.42338		14.56246	100.42338	14.52666			0.00	0	0.00
CLN172	On 30/04/2014	Spot Bond	100.00000		43.93933	100.00000	43.83289			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		93.18674	100.50974	92.95385			0.00	0	0.00
CLN175	On 31/03/2013	Spot Bond	100.82702		93.32107	100.82702	93.08718			0.00	0	0.00
CLN176	On 31/03/2013	Spot Bond	100.54079		93.24214	100.54079	93.00905			0.00	0	0.00
CLN177	On 31/03/2013	Spot Bond	100.49424		93.24571	100.49424	93.01271			0.00	0	0.00
CLN178	On 15/04/2014	Spot Bond	100.00000		42.94769	100.00000	42.84365			0.00	0	0.00
CLN179	On 20/03/2016	Spot Bond	100.39213		13.95525	100.39213	13.92096			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM Yield	MarkPrice	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
CLN180	On 26/05/2013	Spot Bond	100.00000	66.66808	100.00000	66.66808			0.00	0	0.00
CLN181	On 26/05/2013	Spot Bond	100.00000	66.66808	100.00000	66.66808			0.00	0	0.00
CLN183	On 15/06/2016	Spot Bond	100.60029	14.59938	100.60029	14.56344			0.00	0	0.00
CLN184	On 01/07/2021	Spot Bond	102.77141	13.86639	102.77141	13.83519			0.00	0	0.00
CLN185	On 15/06/2016	Spot Bond	100.60029	14.59938	100.60029	14.56344			0.00	0	0.00
CLN186	On 06/07/2016	Spot Bond	100.01323	11.32241	100.01323	11.29497			0.00	0	0.00
CLN187	On 15/06/2014	Spot Bond	100.90290	37.86245	100.90290	37.76897			0.00	0	0.00
CLN188	On 20/06/2014	Spot Bond	100.91909	39.53478	100.91909	39.43715			0.00	0	0.00
CLN191	On 23/08/2016	Spot Bond	106.57524	7.24635	106.57524	7.22955			0.00	0	0.00
CLN192	On 24/08/2016	Spot Bond	99.04734	12.71882	99.04734	12.68827			0.00	0	0.00
CLN193	On 29/08/2021	Spot Bond	106.47706	3.47564	106.47706	3.46727			0.00	0	0.00
CLN194	On 31/08/2016	Spot Bond	100.91984	14.26750	100.91984	14.23534			0.00	0	0.00
CLN195	On 15/06/2014	Spot Bond	101.01820	39.51761	101.01820	39.41995			0.00	0	0.00
CLN196	On 15/06/2016	Spot Bond	100.60029	14.59938	100.60029	14.56344			0.00	0	0.00
CLN197	On 15/06/2016	Spot Bond	100.60029	14.59938	100.60029	14.56344			0.00	0	0.00
CLN198	On 13/09/2021	Spot Bond	106.09892	3.95135	106.09892	3.94175			0.00	0	0.00
CLN199	On 13/09/2016	Spot Bond	106.04227	7.34211	106.04227	7.32428			0.00	0	0.00
CLN200	On 20/12/2016	Spot Bond	100.61212	14.84564	100.61212	14.80908			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
CLN205	On 24/03/2013	Spot Bond	100.32240	95.00575	100.32240	94.76204				0.00	0	0.00
CLN209	On 20/03/2013	Spot Bond	100.39517	95.87614	100.39517	95.62747				0.00	0	0.00
CLN210	On 20/06/2013	Spot Bond	100.47626	65.24686	100.47626	65.08638				0.00	0	0.00
CLN211	On 20/12/2013	Spot Bond	100.57686	46.55372	100.57686	46.43911				0.00	0	0.00
CLN213	On 12/10/2014	Spot Bond	99.98364	29.06711	99.98364	28.99671				0.00	0	0.00
CLN214	On 12/10/2014	Spot Bond	99.98339	29.14692	99.98339	29.07632				0.00	0	0.00
CLN215	On 17/10/2016	Spot Bond	103.62392	12.63560	103.62392	12.60665				0.00	0	0.00
CLN216	On 11/10/2014	Spot Bond	99.99988	29.35422	99.99988	29.28312				0.00	0	6,000,000.00
CLN217	On 11/10/2014	Spot Bond	99.99989	29.26544	99.99989	29.19454				0.00	0	8,000,000.00
CLN219	On 20/10/2016	Spot Bond	99.79173	11.24763	99.79173	11.22043				0.00	0	0.00
CLN220	On 20/10/2016	Spot Bond	99.80002	11.24619	99.80002	11.21900				0.00	0	0.00
CLN221	On 20/10/2016	Spot Bond	103.81175	12.64440	103.81175	12.61539				0.00	0	0.00
CLN222	On 20/10/2016	Spot Bond	103.81175	12.64440	103.81175	12.61539				0.00	0	0.00
CLN223	On 15/06/2014	Spot Bond	104.34821	37.83311	104.34821	37.73686				0.00	0	0.00
CLN224	On 15/06/2014	Spot Bond	107.51178	38.56094	107.51178	38.46020				0.00	0	0.00
CLN225	On 09/12/2016	Spot Bond	107.00303	15.04043	107.00303	15.00525				0.00	0	0.00
CLN226	On 20/12/2016	Spot Bond	100.43472	11.25437	100.43472	11.22670				0.00	0	0.00

Contract Details	Strike	Call / Put	MTM Yield	MarkPrice	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
CLN227	On 20/12/2016	Spot Bond	100.48341	12.23892	100.48341	12.20881			0.00	0	0.00
CLN228	On 14/06/2013	Spot Bond	100.44030	64.85093	100.44030	64.69147			0.00	0	0.00
CLN229	On 14/06/2013	Spot Bond	100.44323	64.87357	100.44323	64.71405			0.00	0	0.00
CLN230	On 17/01/2015	Spot Bond	99.90043	21.45715	99.90043	21.40521			0.00	0	0.00
CLN231	On 17/01/2015	Spot Bond	99.90043	21.45715	99.90043	21.40521			0.00	0	0.00
CLN232	On 20/06/2014	Spot Bond	100.94701	37.34608	100.94701	37.27068			0.00	0	0.00
CLN233	On 02/02/2013	Spot Bond	101.15359	85.80022	101.15359	85.59968			0.00	0	0.00
CLN234	On 19/04/2013	Spot Bond	99.83657	89.34022	99.83657	89.12831			0.00	0	0.00
CLN235	On 19/04/2013	Spot Bond	99.83657	89.34022	99.83657	89.12831			0.00	0	0.00
CLN236	On 15/06/2016	Spot Bond	100.64882	13.85946	100.64882	13.83155			0.00	0	0.00
CLN237	On 14/02/2017	Spot Bond	101.05242	8.83561	101.05242	8.81401			0.00	0	0.00
CLN238	On 15/02/2013	Spot Bond	100.93369	83.28654	100.93369	83.09794			0.00	0	0.00
CLN239	On 20/03/2017	Spot Bond	100.44136	10.95503	100.44136	10.93302			0.00	0	0.00
CLN240	On 24/02/2015	Spot Bond	100.86994	19.03846	100.86994	18.99198			0.00	0	0.00
CLN241	On 24/02/2017	Spot Bond	100.93114	9.07842	100.93114	9.05624			0.00	0	0.00
CLN242	On 24/02/2019	Spot Bond	101.19905	11.98789	101.19905	11.96124			0.00	0	0.00
CLN243	On 24/02/2019	Spot Bond	101.19905	11.98789	101.19905	11.96124			0.00	0	0.00
CLN244	On 25/02/2015	Spot Bond	100.81644	19.00690	100.81644	18.96052			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
CLN245	On 25/02/2015	Spot Bond	100.81889	19.02355	100.81889	18.97713				0.00	0	0.00
CLN246	On 24/02/2017	Spot Bond	100.84952	13.25209	100.84952	13.21975				0.00	0	0.00
CLN247	On 24/02/2017	Spot Bond	101.47693	13.09448	101.47693	13.06235				0.00	0	0.00
CLN248	On 14/03/2015	Spot Bond	100.47537	22.58163	100.47537	22.52610				0.00	0	0.00
CLN249	On 24/02/2017	Spot Bond	101.44712	12.87556	101.44712	12.84397				0.00	0	0.00
CLN250	On 26/03/2015	Spot Bond	100.26649	22.04636	100.26649	21.99224				0.00	0	0.00
CLN251	On 26/03/2015	Spot Bond	100.26649	22.04636	100.26649	21.99224				0.00	0	0.00
CLN252	On 26/03/2015	Spot Bond	100.26649	22.04636	100.26649	21.99224				0.00	0	0.00
CLN253	On 26/03/2015	Spot Bond	100.26649	22.04636	100.26649	21.99224				0.00	0	0.00
CLN254	On 26/03/2015	Spot Bond	100.26649	22.04636	100.26649	21.99224				0.00	0	0.00
CLN255	On 26/03/2015	Spot Bond	100.27379	22.22578	100.27379	22.17122				0.00	0	0.00
CLN256	On 26/03/2017	Spot Bond	100.28582	10.42891	100.28582	10.40331				0.00	0	0.00
CLN257	On 26/03/2017	Spot Bond	100.28582	10.42891	100.28582	10.40331				0.00	0	0.00
CLN258	On 26/03/2017	Spot Bond	100.28582	10.42891	100.28582	10.40331				0.00	0	0.00
CLN259	On 26/03/2017	Spot Bond	100.28582	10.42891	100.28582	10.40331				0.00	0	0.00
CLN260	On 26/03/2017	Spot Bond	100.28582	10.42891	100.28582	10.40331				0.00	0	0.00
CLN261	On 26/03/2017	Spot Bond	100.28785	10.48553	100.28785	10.45978				0.00	0	0.00

Contract Details	Strike	Call / Put	MTM Yield	MarkPrice	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
CLN262	On 26/03/2019	Spot Bond	106.98684	10.87283	106.98684	10.84712			0.00	0	0.00
CLN263	On 20/06/2014	Spot Bond	100.51194	32.92876	100.51194	32.84774			0.00	0	0.00
CLN264	On 18/08/2014	Spot Bond	100.89505	26.31679	100.89505	26.25253			0.00	0	0.00
CLN265	On 02/04/2013	Spot Bond	100.15533	90.57162	100.15533	90.28094			0.00	0	0.00
CLN266	On 16/03/2014	Spot Bond	100.39498	43.93992	100.39498	43.83193			0.00	0	0.00
CLN267	On 16/03/2014	Spot Bond	100.39498	43.93992	100.39498	43.83193			0.00	0	0.00
CLN268	On 30/04/2017	Spot Bond	101.37065	9.83018	101.37065	9.79913			0.00	0	0.00
CLN269	On 20/06/2017	Spot Bond	100.49989	11.70411	100.49989	11.67531			0.00	0	0.00
CLN270	On 24/02/2017	Spot Bond	101.35958	12.38350	101.35958	12.35314			0.00	0	0.00
CLN271	On 20/06/2017	Spot Bond	100.58462	13.43509	100.58462	13.40201			0.00	0	0.00
CLN272	On 20/06/2017	Spot Bond	100.39320	9.74087	100.39320	9.71693			0.00	0	0.00
CLN273	On 20/06/2017	Spot Bond	100.39040	9.68304	100.39040	9.65923			0.00	0	0.00
CLN274	On 20/06/2017	Spot Bond	100.40357	9.73957	100.40357	9.71563			0.00	0	0.00
CLN275	On 22/05/2017	Spot Bond	100.91562	8.90486	100.91562	8.87683			0.00	0	0.00
CLN276	On 24/05/2017	Spot Bond	101.06552	10.21021	101.06552	10.17805			0.00	0	0.00
CLN277	On 25/05/2017	Spot Bond	100.99983	10.18765	100.99983	10.15557			0.00	0	0.00
CLN278	On 20/06/2017	Spot Bond	100.40244	9.71644	100.40244	9.69256			0.00	0	0.00
CLN279	On 20/06/2015	Spot Bond	100.54373	20.44487	100.54373	20.39456			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
CLN280	On 07/06/2017	Spot Bond	100.65226	7.60691	100.65226	7.58276				0.00	0	0.00
CLN281	On 21/06/2015	Spot Bond	100.36006	16.91485	100.36006	16.86130				0.00	0	0.00
CLN282	On 27/06/2015	Spot Bond	100.24531	16.51870	100.24531	16.46645				0.00	0	0.00
CLN283	On 20/09/2015	Spot Bond	100.37919	17.15710	100.37919	17.10277				0.00	0	0.00
CLN284	On 20/06/2017	Spot Bond	100.44355	10.13660	100.44355	10.10448				0.00	0	0.00
CLN285	On 20/06/2017	Spot Bond	100.44355	10.13660	100.44355	10.10448				0.00	0	0.00
CLN286	On 20/06/2017	Spot Bond	100.44355	10.13660	100.44355	10.10448				0.00	0	0.00
CLN287	On 20/06/2017	Spot Bond	100.44355	10.13660	100.44355	10.10448				0.00	0	0.00
CLN288	On 10/08/2017	Spot Bond	101.18342	9.09740	101.18342	9.05700				0.00	0	0.00
CLN289	On 30/08/2017	Spot Bond	100.81012	9.20014	100.81012	9.15942				0.00	0	0.00
CLN290	On 26/06/2017	Spot Bond	100.17296	2.26019	100.17296	2.24929				0.00	0	0.00
CLN291	On 26/06/2017	Spot Bond	100.17296	2.26019	100.17296	2.24929				0.00	0	0.00
CLN292	On 26/06/2017	Spot Bond	100.17084	2.26034	100.17084	2.24944				0.00	0	0.00
CLN293	On 30/06/2017	Spot Bond	100.14936	2.22391	100.14936	2.21368				0.00	0	0.00
CLN294	On 26/06/2017	Spot Bond	100.14949	2.25816	100.14949	2.24714				0.00	0	0.00
CLN295	On 30/06/2017	Spot Bond	100.15029	2.23034	100.15029	2.21996				0.00	0	0.00
CLN296	On 20/12/2017	Spot Bond	100.00000	1.51492	100.00000	1.50564				0.00	0	0.00

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
CLN297	On 30/06/2017	Spot Bond	100.00000	2.17620	100.00000	2.16447				0.00	0	0.00
CLN298	On 30/06/2017	Spot Bond	100.00000	2.18289	100.00000	2.17096				0.00	0	0.00
CLN299	On 30/06/2017	Spot Bond	100.00000	2.15533	100.00000	2.14270				0.00	0	0.00
CLN300	On 20/12/2017	Spot Bond	100.00000	1.45588	100.00000	1.44435				0.00	0	0.00
CLN301	On 20/12/2017	Spot Bond	100.00000	1.39508	100.00000	1.38135				0.00	0	0.00
CLN302	On 20/12/2017	Spot Bond	100.00000	1.19583	100.00000	1.17580				0.00	0	30,000,000.00
CLN39	On 07/02/2016	Spot Bond	100.00000	21.61246	100.00000	21.56488				0.00	0	0.00
CLN40	On 07/02/2016	Spot Bond	100.00000	21.61246	100.00000	21.56488				0.00	0	0.00
CLN42	On 18/04/2028	Spot Bond	34.94295	0.70445	34.94295	0.70382				0.00	0	0.00
CLN44	On 31/03/2013	Spot Bond	154.47129	66.72928	154.47129	66.54406				0.00	0	0.00
CLN46	On 07/03/2013	Spot Bond	100.53703	98.95882	100.53703	98.69284				0.00	0	0.00
CLN47	On 07/03/2013	Spot Bond	100.53241	98.94674	100.53241	98.68081				0.00	0	0.00
CLN48	On 07/03/2013	Spot Bond	100.00000	122.29894	100.00000	122.02610				0.00	0	0.00
CLN49	On 31/03/2013	Spot Bond	154.29358	102.26142	154.29358	101.96960				0.00	0	0.00
CLN50	On 07/03/2013	Spot Bond	100.52779	98.93466	100.52779	98.66876				0.00	0	0.00
CLN51	On 07/03/2013	Spot Bond	152.83040	71.66710	152.83040	71.45558				0.00	0	0.00
CLN52	On 30/04/2013	Spot Bond	101.20452	86.50806	101.20452	86.30575				0.00	0	0.00
CLN54	On 30/04/2013	Spot Bond	101.20452	86.50806	101.20452	86.30575				0.00	0	0.00

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
CLN55	On 18/04/2028	Spot Bond	156.76383	5.34263	156.76383	5.32346				0.00	0	0.00
CLN56	On 30/04/2013	Spot Bond	94.77223	74.58861	94.77223	74.45025				0.00	0	0.00
CLN57	On 30/04/2013	Spot Bond	97.02201	74.09566	97.02201	73.95592				0.00	0	0.00
CLN58	On 07/03/2013	Spot Bond	100.53241	98.94674	100.53241	98.68081				0.00	0	0.00
CLN59	On 07/03/2013	Spot Bond	100.53241	98.94674	100.53241	98.68081				0.00	0	0.00
CLN61	On 02/03/2028	Spot Bond	100.00000	15.92442	100.00000	15.88542				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	75.20060	101.10498	75.05140				0.00	0	0.00
CLN81	On 18/04/2028	Spot Bond	120.49629	7.49410	120.49629	7.47471				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	18.59596	78.86322	18.56636				0.00	0	0.00
CLNF02	On 20/10/2015	Spot Bond	78.68249	18.65043	78.68249	18.62079				0.00	0	0.00
CLNF03	On 10/10/2016	Spot Bond	100.01914	11.97255	100.01914	11.94354				0.00	0	0.00
CLNF04	On 10/10/2016	Spot Bond	100.01914	11.97255	100.01914	11.94354				0.00	0	0.00
CLNF05	On 20/09/2016	Spot Bond	100.44036	12.74291	100.44036	12.71157				0.00	0	0.00

Contract Details	Strike	Call / Put	MTM Yield	MarkPrice	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
CLNF06	On 20/12/2016	Spot Bond	100.40864	10.73899	100.40864	10.71260			0.00	0	0.00
CLNF07	On 20/06/2017	Spot Bond	100.41492	9.97085	100.41492	9.94634			0.00	0	0.00
CLNF08	On 10/07/2013	Spot Bond	100.01997	60.05341	100.01997	59.86589			0.00	0	0.00
CLNF09	On 20/06/2017	Spot Bond	100.41000	10.08782	100.41000	10.06302			0.00	0	0.00
CLNF10	On 24/07/2017	Spot Bond	101.50812	9.94160	101.50812	9.89735			0.00	0	0.00
COJ02	On 15/09/2016	Spot Bond	109.94659	16.15254	109.94659	16.11350			0.00	0	0.00
COJ03	On 26/04/2013	Spot Bond	106.29178	73.12208	106.29178	72.97388			0.00	0	0.00
COJ04	On 05/06/2018	Spot Bond	106.25789	13.58985	106.25789	13.55824			0.00	0	10,000.00
COJ05	On 05/06/2023	Spot Bond	122.59946	15.77055	122.59946	15.72940			0.00	0	339,547,000.00
COJ06	On 09/12/2015	Spot Bond	112.90836	20.58980	112.90836	20.53950			0.00	0	100,000.00
COJ07	On 23/03/2021	Spot Bond	111.62273	11.40909	111.62273	11.38118			0.00	0	0.00
COJ10C	On 18/01/2013	Spot Bond	100.00000	92.88417	100.00000	92.66142			0.00	0	0.00
COJ12C	On 17/02/2013	Spot Bond	5.86800	104.50670	5.86800	104.49012			0.00	0	0.00
CPL002	On 29/11/2014	Spot Bond	100.79434	22.03697	100.79434	21.98320			0.00	0	1,067,000.00
CPL003	On 28/02/2017	Spot Bond	100.83040	8.80978	100.83040	9.30150			0.00	0	0.00
CPL005	On 01/03/2015	Spot Bond	100.70290	21.95537	100.70290	21.90125			0.00	0	0.00
CPL007	On 01/08/2015	Spot Bond	101.26682	16.24721	101.26682	16.17502			0.00	0	0.00
CPL008	On 27/11/2012	Spot Bond	100.65651	66.52110	100.65651	66.52109			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM Yield	MarkPrice	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
CPL009	On 07/12/2012	Spot Bond	100.45141	97.58299	100.45141	97.32161			0.00	0	0.00
CPL010	On 25/02/2013	Spot Bond	100.00000	80.39648	100.00000	80.21978			0.00	0	0.00
DENG28	On 12/02/2013	Spot Bond	100.00000	82.76644	100.00000	82.57919			0.00	0	0.00
DENG31	On 02/04/2013	Spot Bond	100.00000	76.56992	100.00000	76.41398			0.00	0	0.00
DENG41	On 28/01/2013	Spot Bond	100.18699	85.65782	100.18699	85.45689			0.00	0	0.00
DENG42	On 03/04/2013	Spot Bond	100.13300	78.32115	100.13300	78.16180			0.00	0	0.00
DRD03	On 02/07/2014	Spot Bond	100.21016	46.47768	100.21016	46.27295			0.00	0	0.00
DRD04	On 03/07/2015	Spot Bond	100.22082	22.93971	100.22082	22.83865			0.00	0	0.00
DRD05	On 03/10/2013	Spot Bond	100.19483	63.28405	100.19483	63.00532			0.00	0	0.00
DV13	On 25/08/2013	Spot Bond	104.31041	60.45077	104.31041	60.31302			0.00	0	0.00
DV21	On 15/06/2016	Spot Bond	133.09009	20.28289	133.09009	20.22642		266,180,180,000.00		2,000,000	15,300,000.00
DV22	On 07/02/2020	Spot Bond	111.95336	11.24358	111.95336	11.21645		3,135,689,569,277.12		28,008,892	76,033,000.00
DV23	On 27/02/2023	Spot Bond	110.94098	11.27685	110.94098	11.24983		222,892,410,445.84		2,009,108	138,569,000.00
E170	On 01/08/2020	Spot Bond	142.91138	13.41059	142.91138	13.37135			0.00	0	23,000,000.00
EDC01	On 04/04/2016	Spot Bond	101.79146	18.08157	101.79146	18.03706			0.00	0	0.00
EFC01	On 31/08/2014	Spot Bond	100.97946	26.92941	100.97946	26.84369			0.00	0	0.00
EFC02	On 31/08/2015	Spot Bond	101.06163	11.26043	101.06163	11.22456			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM Yield	MarkPrice	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
EFC03	On 31/08/2016	Spot Bond	101.11630	4.70611	101.11630	4.69112			0.00	0	0.00
EFC04	On 31/08/2017	Spot Bond	101.17092	1.96524	101.17092	1.95897			0.00	0	0.00
EL15	On 29/06/2015	Spot Bond	126.54006	13.29406	126.54006	13.25744		421,631,479,920.00	3,332,000	61,666,000.00	
EL28	On 02/05/2028	Spot Bond	1.73000	114.51587	1.81000	113.32826			0.00	0	40,500,000.00
EL29	On 19/11/2029	Spot Bond	1.90000	101.11334	1.90000	101.09468			0.00	0	0.00
EMM01	On 28/07/2020	Spot Bond	111.69838	12.81906	111.69838	12.78818			0.00	0	0.00
EMM02	On 11/03/2021	Spot Bond	112.15374	11.63634	112.15374	11.60775			0.00	0	0.00
EMM03	On 04/05/2024	Spot Bond	106.65311	9.97767	106.65311	9.95414			0.00	0	0.00
EPF001	On 19/08/2015	Spot Bond	100.93077	14.60943	100.93077	14.57374			0.00	0	0.00
EPFC02	On 07/11/2013	Spot Bond	100.00000	48.59135	100.00000	48.22663			0.00	0	0.00
EPFC03	On 18/02/2013	Spot Bond	100.00000	81.65548	100.00000	81.47321			0.00	0	0.00
EQ181U	On 03/12/2012	Spot Bond	100.00000	98.64864	100.00000	98.38275			0.00	0	0.00
EQ182U	On 11/12/2012	Spot Bond	100.00000	96.56085	100.00000	96.30607			0.00	0	0.00
EQ183U	On 24/01/2013	Spot Bond	100.00000	86.49289	100.00000	86.28842			0.00	0	0.00
EQ184U	On 13/02/2013	Spot Bond	100.00000	87.04259	100.00000	86.84611			0.00	0	0.00
EQS01	On 18/11/2014	Spot Bond	126.47802	22.17737	126.47802	22.11561			0.00	0	0.00
EQS02	On 01/07/2015	Spot Bond	109.43400	26.02848	109.43400	25.96681			0.00	0	0.00
EQS04	On 22/09/2015	Spot Bond	107.25989	19.09968	107.25989	19.04989			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM Yield	MarkPrice	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
EQS05	On 25/04/2017	Spot Bond	101.66692	10.83376	101.66692	10.79945		14,233,368,800,000.00	140,000,000		0.00
ERS3A8	On 17/11/2014	Spot Bond	101.14823	27.30716	101.14823	27.24032		0.00	0		0.00
ERS3B2	On 17/08/2014	Spot Bond	101.05103	26.81481	101.05103	26.74924		0.00	0		0.00
ERS3B3	On 17/11/2025	Spot Bond	100.00000	0.00925	100.00000	0.00918		0.00	0		0.00
ERS3C2	On 17/08/2014	Spot Bond	101.17066	27.42070	101.17066	27.35357		0.00	0		0.00
ERS3C3	On 17/11/2025	Spot Bond	100.00000	0.00925	100.00000	0.00918		0.00	0		0.00
ERSA10	On 17/08/2013	Spot Bond	100.93125	55.36327	100.93125	55.22803		0.00	0		0.00
ERSA11	On 17/08/2014	Spot Bond	100.96871	26.39778	100.96871	26.33328		0.00	0		0.00
ERSA12	On 17/08/2015	Spot Bond	100.99870	14.75834	100.99870	14.72227		0.00	0		0.00
ERSA13	On 17/08/2013	Spot Bond	100.93575	55.37685	100.93575	55.24158		0.00	0		0.00
ERSA14	On 17/11/2025	Spot Bond	100.00000	0.00925	100.00000	0.00918		0.00	0		0.00
ERSA15	On 17/11/2025	Spot Bond	100.00000	0.00925	100.00000	0.00918		0.00	0		0.00
ES15	On 30/08/2015	Spot Bond	105.94219	17.95227	105.94219	17.91040		0.00	0	64,900,000.00	
ES18	On 20/04/2018	Spot Bond	111.43974	9.89912	111.43974	9.87505		1,050,319,549.50	9,425	503,905,425.00	
ES23	On 25/01/2023	Spot Bond	117.73441	11.66922	117.73441	11.63991		1,322,863,830.76	11,236	265,226,236.00	
ES26	On 02/04/2026	Spot Bond	95.26383	9.31231	95.26383	9.29240		1,492,022,105.46	15,662	44,369,662.00	
ES33	On 15/09/2033	Spot Bond	9.00000	87.51822	8.98000	87.66337		90,157,446,000.00	10,017,494	501,636,494.00	

Contract Details	Strike	Call / Put	MTM Yield	MarkPrice	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
FIFB01	On 24/08/2015	Spot Bond	100.85636	14.98642	100.85636	14.92005			0.00	0	0.00
FIFC02	On 14/12/2012	Spot Bond	100.35540	98.37485	100.35540	98.11645			0.00	0	0.00
FIFC03	On 09/10/2013	Spot Bond	100.00000	51.52978	100.00000	51.14300			0.00	0	0.00
FR002U	On 02/08/2023	Spot Bond	100.00000	10.89709	100.00000	10.87068			0.00	0	0.00
FR003U	On 02/08/2023	Spot Bond	100.00000	10.60421	100.00000	10.57852			0.00	0	0.00
FR2A3C	On 15/08/2013	Spot Bond	101.07344	55.94186	101.07344	55.80504			0.00	0	0.00
FR2B3C	On 15/08/2013	Spot Bond	101.11222	56.05523	101.11222	55.91808			0.00	0	0.00
FR2C3C	On 15/08/2013	Spot Bond	101.23627	56.41779	101.23627	56.27960			0.00	0	0.00
FR2D3D	On 15/08/2013	Spot Bond	101.30601	56.62162	101.30601	56.48285			0.00	0	0.00
FRB03	On 15/09/2014	Spot Bond	105.15565	30.22625	105.15565	30.15577			0.00	0	21,325,000.00
FRB05	On 21/12/2018	Spot Bond	103.15112	12.44631	103.15112	12.41805			0.00	0	0.00
FRB07	On 06/12/2012	Spot Bond	100.55742	99.24392	100.55742	98.97711			0.00	0	0.00
FRB08	On 10/06/2016	Spot Bond	100.49836	10.94955	100.49836	10.92262			0.00	0	0.00
FRB09	On 10/06/2017	Spot Bond	100.49830	8.59989	100.49830	8.57873			0.00	0	0.00
FRB10	On 25/01/2017	Spot Bond	101.51768	9.73992	101.51768	9.71601			0.00	0	0.00
FRBC21	On 21/12/2018	Spot Bond	111.84945	16.22913	111.84945	16.18979			0.00	0	4,220,000.00
FRBC22	On 21/12/2018	Spot Bond	100.44644	9.90583	100.44644	9.88147			0.00	0	0.00
FRBI01	On 30/06/2014	Spot Bond	100.00000	49.31010	100.00000	49.19759			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM Yield	MarkPrice	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
FRBI04	On 31/03/2013	Spot Bond	211.83970	60.17081	211.83970	59.96774			0.00	0	0.00
FRBI07	On 07/07/2013	Spot Bond	105.16707	65.76974	105.16707	65.61887			0.00	0	0.00
FRBI22	On 31/01/2022	Spot Bond	121.95151	3.44545	121.95151	3.43628			0.00	0	0.00
FRBI23	On 07/12/2023	Spot Bond	266.05149	1.98302	266.05149	1.97388			0.00	0	0.00
FRBI28	On 31/03/2028	Spot Bond	145.44748	2.13408	145.44748	2.12769			0.00	0	0.00
FRBI33	On 07/12/2033	Spot Bond	186.40405	3.46186	186.40405	3.44943		4,100,889,100,000.00	22,000,000	22,000,000.00	
FRBN04	On 15/09/2015	Spot Bond	118.97136	20.25314	118.97136	20.20097			0.00	0	0.00
FRBN06	On 15/09/2015	Spot Bond	100.00000	24.89725	100.00000	24.84154			0.00	0	0.00
FRBN07	On 15/09/2015	Spot Bond	100.00000	24.89725	100.00000	24.84154			0.00	0	0.00
FRBZ01	On 30/11/2020	Spot Bond	51.72712	3.55226	51.72712	3.54822			0.00	0	0.00
FRBZ02	On 28/10/2024	Spot Bond	32.59207	3.46893	32.59207	3.46625			0.00	0	0.00
FRBZ03	On 10/12/2024	Spot Bond	31.38364	3.74643	31.38364	3.74364			0.00	0	0.00
FRC04	On 03/06/2014	Spot Bond	103.71290	40.42654	103.71290	40.33435			0.00	0	0.00
FRC08	On 29/04/2013	Spot Bond	101.43171	86.92637	101.43171	86.72223			0.00	0	0.00
FRC101	On 24/02/2017	Spot Bond	101.42118	12.68510	101.42118	12.65398			0.00	0	0.00
FRC103	On 20/03/2014	Spot Bond	100.70350	47.53144	100.70350	47.43569			0.00	0	0.00
FRC104	On 20/03/2014	Spot Bond	100.43778	44.04570	100.43778	43.95720			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM Yield	MarkPrice	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
FRC105		On 24/02/2017	Spot Bond	101.37968	12.38017	101.37968	12.34982		0.00	0	0.00
FRC106		On 24/02/2017	Spot Bond	101.37968	12.38017	101.37968	12.34982		0.00	0	0.00
FRC107		On 03/06/2021	Spot Bond	100.95684	9.15593	100.95684	11.42776		0.00	0	0.00
FRC108		On 24/02/2017	Spot Bond	101.35502	12.19902	101.35502	12.16911		0.00	0	0.00
FRC109		On 20/06/2017	Spot Bond	100.49706	11.64637	100.49706	11.61771		0.00	0	0.00
FRC11		On 26/05/2013	Spot Bond	100.81157	81.52802	100.81157	81.34924		0.00	0	0.00
FRC110		On 15/06/2016	Spot Bond	100.62812	15.08916	100.62812	15.05200		0.00	0	0.00
FRC112		On 20/06/2017	Spot Bond	100.42343	10.14427	100.42343	10.11933		0.00	0	0.00
FRC113		On 20/06/2017	Spot Bond	100.46990	11.09195	100.46990	11.06467		0.00	0	0.00
FRC114		On 20/06/2014	Spot Bond	100.53541	33.51811	100.53541	33.43563		0.00	0	0.00
FRC115		On 20/06/2017	Spot Bond	98.00000	9.55326	98.00000	9.52040		0.00	0	0.00
FRC116		On 20/06/2017	Spot Bond	100.00000	8.93094	100.00000	8.89594		0.00	0	0.00
FRC117		On 15/06/2016	Spot Bond	100.61842	14.91833	100.61842	14.88159		0.00	0	0.00
FRC118		On 20/06/2017	Spot Bond	100.45750	11.07037	100.45750	11.04314		0.00	0	0.00
FRC119		On 20/06/2017	Spot Bond	100.56313	13.26407	100.56313	13.23143		0.00	0	0.00
FRC120		On 20/06/2017	Spot Bond	100.61014	14.24434	100.61014	14.20926		0.00	0	0.00
FRC121		On 20/06/2017	Spot Bond	100.43349	10.57340	100.43349	10.54740		0.00	0	0.00
FRC122		On 20/06/2017	Spot Bond	100.51033	11.93516	100.51033	11.90579		0.00	0	0.00

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
FRC123	On 20/06/2017	Spot Bond	100.67570	15.61553	100.67570	15.57706				0.00	0	0.00
FRC124	On 20/06/2017	Spot Bond	100.44913	10.24122	100.44913	10.20877				0.00	0	0.00
FRC125	On 20/09/2017	Spot Bond	100.00000	7.91694	100.00000	7.88178				0.00	0	0.00
FRC126	On 20/09/2017	Spot Bond	100.53319	11.81976	100.53319	11.78228				0.00	0	0.00
FRC127	On 20/09/2017	Spot Bond	100.63883	13.81329	100.63883	13.76945				0.00	0	0.00
FRC128	On 20/09/2017	Spot Bond	100.48091	10.83735	100.48091	10.80300				0.00	0	0.00
FRC129	On 20/09/2017	Spot Bond	100.51430	11.46452	100.51430	11.42817				0.00	0	0.00
FRC130	On 20/09/2017	Spot Bond	100.60627	13.19787	100.60627	13.15599				0.00	0	0.00
FRC131	On 20/09/2017	Spot Bond	100.56147	12.35241	100.56147	12.31323				0.00	0	0.00
FRC132	On 20/09/2017	Spot Bond	100.63331	13.70901	100.63331	13.66550				0.00	0	0.00
FRC133	On 20/09/2017	Spot Bond	100.67296	14.45966	100.67296	14.41375				0.00	0	0.00
FRC134	On 20/09/2017	Spot Bond	100.60461	13.16657	100.60461	13.12479				0.00	0	0.00
FRC135	On 20/09/2017	Spot Bond	100.58527	13.32759	100.58527	13.28531				0.00	0	0.00
FRC136	On 20/09/2017	Spot Bond	100.52263	11.62125	100.52263	11.58442				0.00	0	0.00
FRC137	On 20/09/2017	Spot Bond	100.51264	11.95978	100.51264	11.92186				0.00	0	0.00
FRC138	On 20/09/2017	Spot Bond	100.64764	13.98013	100.64764	13.93576				0.00	0	0.00
FRC139	On 20/09/2017	Spot Bond	100.63938	13.82372	100.63938	13.77984				0.00	0	0.00

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
FRC140	On 20/09/2017	Spot Bond	100.61676	13.39609	100.61676	13.35358				0.00	0	0.00
FRC141	On 20/09/2017	Spot Bond	100.64874	14.00098	100.64874	13.95654				0.00	0	0.00
FRC142	On 20/09/2017	Spot Bond	100.54761	12.09134	100.54761	12.05299				0.00	0	0.00
FRC143	On 20/09/2017	Spot Bond	100.48314	10.87918	100.48314	10.84469				0.00	0	0.00
FRC144	On 20/09/2017	Spot Bond	100.40273	9.37259	100.40273	9.34290				0.00	0	0.00
FRC145	On 20/09/2017	Spot Bond	100.68010	14.59513	100.68010	14.54880				0.00	0	0.00
FRC146	On 20/09/2014	Spot Bond	100.48314	32.40786	100.48314	32.30513				0.00	0	0.00
FRC147	On 20/09/2015	Spot Bond	100.54650	20.01143	100.54650	19.94798				0.00	0	0.00
FRC148	On 24/02/2017	Spot Bond	101.08864	2.56298	101.08864	2.55161				0.00	0	0.00
FRC149	On 20/09/2015	Spot Bond	100.52041	10.67537	100.52041	10.64153				0.00	0	0.00
FRC150	On 20/09/2017	Spot Bond	100.44745	1.88995	100.44745	1.88396				0.00	0	0.00
FRC151	On 20/09/2017	Spot Bond	98.00000	1.64877	98.00000	1.63677				0.00	0	0.00
FRC152	On 20/12/2017	Spot Bond	100.00000	1.53208	100.00000	1.52348				0.00	0	0.00
FRC153	On 20/12/2017	Spot Bond	100.00000	1.53208	100.00000	1.52348				0.00	0	0.00
FRC154	On 20/12/2017	Spot Bond	100.00000	1.48694	100.00000	1.47658				0.00	0	0.00
FRC155	On 20/12/2017	Spot Bond	100.00000	1.26104	100.00000	1.24291				0.00	0	0.00
FRC17	On 03/06/2014	Spot Bond	103.88434	35.63394	103.88434	35.55257				0.00	0	0.00
FRC29	On 22/07/2014	Spot Bond	101.69803	29.04967	101.69803	28.97824				0.00	0	0.00

Contract Details	Strike	Call / Put	MTM Yield	MarkPrice	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
FRC37	On 20/06/2015	Spot Bond	100.46014	18.63261	100.46014	18.58680			0.00	0	0.00
FRC40	On 20/12/2015	Spot Bond	100.45737	15.22461	100.45737	15.18716			0.00	0	0.00
FRC41	On 25/10/2013	Spot Bond	101.67764	59.23981	101.67764	59.09416			0.00	0	0.00
FRC42	On 25/11/2012	Spot Bond	6.90500	100.00001	6.90500	100.00000			0.00	0	0.00
FRC46	On 10/09/2017	Spot Bond	98.80765	10.79132	98.80765	10.76517			0.00	0	0.00
FRC47	On 18/02/2013	Spot Bond	113.68077	79.65637	113.68077	79.45923			0.00	0	15,000,000.00
FRC55	On 11/07/2013	Spot Bond	100.00003	61.01681	100.00003	60.86899			0.00	0	0.00
FRC57	On 20/06/2014	Spot Bond	100.38660	30.90759	100.38660	30.83163			0.00	0	0.00
FRC61	On 28/07/2017	Spot Bond	101.46163	9.10354	101.46163	9.08120			0.00	0	0.00
FRC66	On 31/01/2022	Spot Bond	109.33538	7.17285	109.33538	7.15587			0.00	0	0.00
FRC67	On 20/09/2016	Spot Bond	100.46640	13.26203	100.46640	13.22941			0.00	0	0.00
FRC68	On 20/09/2016	Spot Bond	100.47150	13.36358	100.47150	13.33071			0.00	0	0.00
FRC69	On 31/01/2022	Spot Bond	109.51236	5.49480	109.51236	5.48177			0.00	0	0.00
FRC70	On 20/09/2014	Spot Bond	111.32550	25.79440	111.32550	25.74158			0.00	0	0.00
FRC71	On 31/01/2022	Spot Bond	109.33538	5.04016	109.33538	5.02822			0.00	0	0.00
FRC72	On 31/01/2017	Spot Bond	114.09057	6.13724	114.09057	6.12220			0.00	0	0.00
FRC74	On 20/09/2016	Spot Bond	114.42023	8.66732	114.42023	8.64922			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM Yield	MarkPrice	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
FRC75		On 20/12/2012	Spot Bond	100.45580	96.14009	100.45580	95.89124		0.00	0	0.00
FRC76		On 28/07/2017	Spot Bond	101.66489	10.14724	101.66489	10.12229		0.00	0	0.00
FRC77		On 15/06/2016	Spot Bond	100.00000	18.63772	100.00000	18.59208		0.00	0	0.00
FRC78		On 15/06/2016	Spot Bond	100.79789	18.08061	100.79789	18.03600		0.00	0	0.00
FRC79		On 15/06/2016	Spot Bond	100.69405	16.25019	100.69405	16.21014		0.00	0	0.00
FRC80		On 15/06/2016	Spot Bond	4.73000	107.92344	4.73000	107.90096		0.00	0	0.00
FRC81		On 20/12/2012	Spot Bond	100.56499	96.58905	100.56499	96.33879		0.00	0	0.00
FRC82		On 15/06/2016	Spot Bond	100.70697	16.47771	100.70697	16.43710		0.00	0	0.00
FRC83		On 20/12/2016	Spot Bond	100.40068	10.56706	100.40068	10.54108		0.00	0	0.00
FRC84		On 20/12/2016	Spot Bond	100.46304	11.82686	100.46304	11.79778		0.00	0	0.00
FRC85		On 20/12/2014	Spot Bond	100.61808	26.69386	100.61808	26.62812		0.00	0	0.00
FRC86		On 20/12/2016	Spot Bond	100.54671	13.52003	100.54671	13.48676		0.00	0	0.00
FRC87		On 20/12/2016	Spot Bond	100.52525	13.08551	100.52525	13.05330		0.00	0	0.00
FRC88		On 20/12/2012	Spot Bond	100.34678	95.69343	100.34678	95.44599		0.00	0	0.00
FRC89		On 20/12/2012	Spot Bond	100.34394	95.68180	100.34394	95.43439		0.00	0	0.00
FRC90		On 20/03/2013	Spot Bond	100.32862	96.47495	100.32862	96.27249		0.00	0	0.00
FRC91		On 20/03/2013	Spot Bond	100.34043	96.47633	100.34043	96.27384		0.00	0	0.00
FRC92		On 20/03/2013	Spot Bond	100.34112	96.48392	100.34112	96.28143		0.00	0	0.00

Contract Details	Strike	Call / Put	MTM Yield	MarkPrice	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
FRC93	On 20/03/2013	Spot Bond	100.34682	95.67843	100.34682	95.43040			0.00	0	0.00
FRC94	On 20/03/2017	Spot Bond	100.44788	11.08277	100.44788	11.06050			0.00	0	0.00
FRC95	On 15/06/2016	Spot Bond	100.64235	13.75937	100.64235	13.73167			0.00	0	0.00
FRC96	On 20/03/2017	Spot Bond	100.44732	11.07167	100.44732	11.04942			0.00	0	0.00
FRC97	On 20/03/2015	Spot Bond	98.04956	25.10082	98.04956	25.05147			0.00	0	0.00
FRC98	On 15/06/2016	Spot Bond	100.67532	14.26968	100.67532	14.24095			0.00	0	0.00
FRC99	On 24/02/2017	Spot Bond	101.43156	12.76130	101.43156	12.72998			0.00	0	0.00
FRE2A1	On 02/08/2013	Spot Bond	101.08680	57.12570	101.08680	56.98597			0.00	0	0.00
FRE2A2	On 02/08/2013	Spot Bond	102.04635	59.13665	102.04635	58.99077			0.00	0	10,000.00
FRE2B1	On 02/08/2013	Spot Bond	101.11165	57.18551	101.11165	57.04560			0.00	0	0.00
FRE2B2	On 02/08/2013	Spot Bond	104.68033	58.40445	104.68033	58.25706			0.00	0	0.00
FRE2C	On 02/08/2013	Spot Bond	96.98334	58.62471	96.98334	58.48654		10,474,200,720,000.00	108,000,000	36,000,000.00	
FRE2D	On 02/08/2013	Spot Bond	101.19191	57.37866	101.19191	57.23819			0.00	0	0.00
FRE2E	On 02/08/2013	Spot Bond	101.39248	57.86116	101.39248	57.71924			0.00	0	0.00
FRE2F	On 02/08/2013	Spot Bond	101.63872	58.45319	101.63872	58.30951			0.00	0	0.00
FRE2G	On 02/08/2013	Spot Bond	101.79324	58.82450	101.79324	58.67971			0.00	0	0.00
FRI15	On 14/03/2015	Spot Bond	137.45936	15.50715	137.45936	15.46116			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
FRJ13	On 01/09/2013	Spot Bond	101.30769	67.01559	101.30769	66.84954	0.00	0	0.00			
FRJ14	On 20/07/2014	Spot Bond	104.00517	28.05868	104.00517	27.98828	0.00	0	0.00			
FRJ15	On 04/04/2015	Spot Bond	100.18638	22.05129	100.18638	21.98234	0.00	0	0.00			
FRJ16	On 21/01/2016	Spot Bond	103.41346	12.42566	103.41346	12.39464	0.00	0	0.00			
FRJ17	On 04/04/2017	Spot Bond	100.62484	10.21577	100.62484	10.18371	0.00	0	0.00			
FRJ18	On 21/02/2018	Spot Bond	101.45882	7.41437	101.45882	7.39617	0.00	0	0.00			
FRJ19	On 04/04/2019	Spot Bond	100.00000	12.10258	100.00000	12.07961	0.00	0	0.00			
FRS36	On 07/12/2023	Spot Bond	254.50193	2.07557	254.50193	2.06629	0.00	0	0.00			
FRS37	On 07/12/2023	Spot Bond	265.81898	1.98480	265.81898	1.97566	0.00	0	0.00			
FRS43	On 07/12/2023	Spot Bond	249.70910	2.11651	249.70910	2.10717	0.00	0	0.00			
FRS46	On 31/01/2022	Spot Bond	117.34620	3.18730	117.34620	3.17932	0.00	0	0.00			
FRS49	On 27/10/2020	Spot Bond	101.41744	7.31814	101.41744	7.30019	0.00	0	0.00			
FRS51	On 31/01/2022	Spot Bond	117.54524	3.46177	117.54524	3.45281	0.00	0	0.00			
FRS56	On 19/07/2016	Spot Bond	101.77641	11.18120	101.77641	11.15368	0.00	0	0.00			
FRS59	On 07/10/2016	Spot Bond	100.01476	11.51359	100.01476	11.48570	0.00	0	0.00			
FRS61	On 02/08/2013	Spot Bond	101.49749	58.11368	101.49749	57.97100	0.00	0	0.00			
FRS62	On 04/11/2026	Spot Bond	101.25022	7.20219	101.25022	7.18455	0.00	0	0.00			
FRS63	On 22/12/2013	Spot Bond	100.29734	43.80457	100.29734	43.69701	0.00	0	0.00			

Contract Details	Strike	Call / Put	MTM Yield	MarkPrice	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
FRS64	On 26/01/2042	Spot Bond	90.41057	2.96679	90.41057	2.96055			0.00	0	0.00
FRS65	On 30/03/2013	Spot Bond	100.18030	93.06910	100.18030	92.83428			0.00	0	0.00
FRS66	On 22/03/2013	Spot Bond	100.00000	95.23103	100.00000	94.98622			0.00	0	0.00
FRS67	On 25/05/2013	Spot Bond	100.68430	76.86818	100.68430	76.65707			0.00	0	0.00
FRS68	On 09/11/2024	Spot Bond	100.00000	0.92781	100.00000	0.92490			0.00	0	0.00
FRS69	On 31/05/2017	Spot Bond	101.11871	10.20980	101.11871	10.17726			0.00	0	0.00
FRS70	On 04/06/2013	Spot Bond	100.52362	66.11344	100.52362	65.90382			0.00	0	0.00
FRS71	On 08/06/2013	Spot Bond	100.43945	65.30071	100.43945	65.09381			0.00	0	0.00
FRS72	On 09/11/2024	Spot Bond	101.12618	8.09558	101.12618	8.07005			0.00	0	0.00
FRS73	On 12/06/2017	Spot Bond	101.07593	16.49324	101.07593	16.44070			0.00	0	0.00
FRS74	On 14/06/2017	Spot Bond	100.44759	8.32239	100.44759	8.29602			0.00	0	0.00
FRS75	On 13/06/2014	Spot Bond	100.44015	30.85474	100.44015	30.75697			0.00	0	0.00
FRS76	On 18/06/2017	Spot Bond	100.76967	14.81115	100.76967	14.76409			0.00	0	0.00
FRS77	On 19/07/2014	Spot Bond	101.24351	28.42264	101.24351	28.29638			0.00	0	0.00
FRS78	On 08/08/2013	Spot Bond	101.17008	51.51086	101.17008	51.28217			0.00	0	0.00
FRS79	On 10/07/2017	Spot Bond	100.00000	3.19644	100.00000	3.17245			0.00	0	0.00
FRS80	On 24/10/2013	Spot Bond	100.00000	46.02325	100.00000	45.67780			0.00	0	0.00

Contract Details			Strike	Call / Put	MTM Yield	MarkPrice	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
FRS81	On 30/10/2042	Spot Bond			2.25000	101.72022	2.25000	101.69958			0.00	0	0.00
FRS82	On 21/11/2017	Spot Bond			100.00000	2.32938	100.00000	2.31189			0.00	0	0.00
FRX14	On 01/09/2014	Spot Bond			105.55013	30.63578	105.55013	30.56414			0.00	0	18,400,000.00
FRX15	On 14/03/2015	Spot Bond			106.51279	22.76193	106.51279	22.70829			0.00	0	255,700,000.00
FRX16	On 15/09/2016	Spot Bond			104.36488	12.91180	104.36488	12.88188			0.00	0	0.00
FRX17	On 15/09/2017	Spot Bond			105.51532	11.15948	105.51532	11.13339			0.00	0	10,000,000.00
FRX18	On 14/04/2018	Spot Bond			113.83008	11.02580	113.83008	10.99853			0.00	0	1,000,000.00
FRX19	On 15/11/2019	Spot Bond			108.96559	10.02409	108.96559	10.00694			0.00	0	2,700,000.00
FRX24	On 10/12/2024	Spot Bond			117.28648	14.10853	117.28648	14.07299			0.00	0	0.00
FRX31	On 21/02/2031	Spot Bond			102.81960	11.54993	102.81960	11.52391			0.00	0	1,140,000.00
FRX45	On 14/04/2045	Spot Bond			79.83345	10.88859	79.83345	10.86851			0.00	0	0.00
FTG1	On 05/09/2016	Spot Bond			100.94835	13.13241	100.94835	13.09998			0.00	0	0.00
GBL01	On 15/10/2015	Spot Bond			100.00000	25.01090	100.00000	24.82317			700,000,000,000.00	7,000,000	7,000,000.00
GFC03	On 10/04/2015	Spot Bond			100.01778	22.44669	100.01778	22.37659			0.00	0	0.00
GFC04	On 11/04/2017	Spot Bond			104.81266	12.40428	104.81266	12.37560			0.00	0	0.00
GFC2	On 27/02/2013	Spot Bond			100.00000	83.72588	100.00000	83.54267			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	90.50205	100.00000	90.29059			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
GPT12	On 28/02/2013	Spot Bond	100.00000	84.56659	100.00000	84.38194	0.00	0	0.00			
GPT19	On 28/11/2012	Spot Bond	100.63710	66.52539	100.63710	99.72504	0.00	0	0.00			
GPT20	On 30/01/2013	Spot Bond	100.00000	85.28037	100.00000	85.08159	0.00	0	0.00			
GRA292	On 15/02/2013	Spot Bond	100.00000	82.20721	100.00000	82.02247	0.00	0	0.00			
GRA299	On 18/12/2012	Spot Bond	99.03016	94.85298	99.03016	94.60950	0.00	0	0.00			
GRA300	On 15/02/2013	Spot Bond	100.00000	82.20721	100.00000	82.02247	0.00	0	0.00			
GRB85	On 25/01/2013	Spot Bond	100.00000	86.28842	100.00000	86.08491	0.00	0	0.00			
GRB89	On 25/01/2013	Spot Bond	100.00000	86.28842	100.00000	86.08491	0.00	0	0.00			
GRD164	On 18/01/2013	Spot Bond	100.00000	87.74038	100.00000	87.52998	0.00	0	0.00			
GRD166	On 15/02/2013	Spot Bond	100.00000	82.20721	100.00000	82.02247	0.00	0	0.00			
GRD179	On 11/01/2013	Spot Bond	100.00000	89.24205	100.00000	89.02439	0.00	0	0.00			
GRD180	On 16/01/2013	Spot Bond	100.00000	88.16425	100.00000	87.95181	0.00	0	0.00			
GRD181	On 31/01/2013	Spot Bond	100.00000	85.08159	100.00000	84.88372	0.00	0	0.00			
GRD182	On 04/02/2013	Spot Bond	100.00000	84.29561	100.00000	84.10138	0.00	0	0.00			
GRDB1	On 10/01/2018	Spot Bond	100.01501	7.53687	100.01501	7.51861	0.00	0	0.00			
GRDC1	On 10/01/2018	Spot Bond	100.01973	9.54453	100.01973	9.52140	0.00	0	0.00			
GRH1A1	On 25/10/2017	Spot Bond	100.00000	2.42534	100.00000	2.40037	0.00	0	0.00			

Contract Details	Strike	Call / Put	MTM Yield	MarkPrice	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
GRH1A2	On 25/10/2017	Spot Bond	100.00000	2.42534	100.00000	2.40037			0.00	0	0.00
GRH1A3	On 25/10/2017	Spot Bond	100.00000	2.42534	100.00000	2.40037			0.00	0	0.00
GRH1A4	On 25/10/2017	Spot Bond	100.00000	2.29928	100.00000	2.28915			0.00	0	0.00
GRH1B	On 25/10/2017	Spot Bond	100.00000	2.42534	100.00000	2.40037			0.00	0	0.00
GRH1C	On 25/10/2017	Spot Bond	100.00000	2.42534	100.00000	2.40037			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	23.20504	100.57078	23.14793			0.00	0	0.00
GRT02	On 13/05/2016	Spot Bond	101.42786	11.71078	101.42786	11.68205			0.00	0	0.00
GRT03	On 15/10/2015	Spot Bond	99.93193	16.21047	99.93193	16.17122			0.00	0	0.00
GRT04	On 15/09/2016	Spot Bond	100.43806	11.74804	100.43806	11.71915			0.00	0	0.00
GRT05	On 25/01/2015	Spot Bond	102.01673	20.04080	102.01673	19.99138			0.00	0	0.00
GSIZ16	On 23/09/2016	Spot Bond	100.31458	12.10601	100.31458	12.07627			0.00	0	0.00
HILB01	On 18/07/2015	Spot Bond	99.88260	17.55697	99.88260	17.47983			0.00	0	0.00
HILB02	On 13/09/2017	Spot Bond	100.51108	11.42974	100.51108	11.37871			0.00	0	0.00
HILC02	On 17/01/2013	Spot Bond	100.00000	87.95181	100.00000	87.74038			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	95.58923	105.54321	95.32936			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
HMS1B3	On 19/12/2012	Spot Bond	105.54321	95.58923	105.54321	95.32936				0.00	0	0.00
HMS1B5	On 19/07/2013	Spot Bond	100.00000	64.07900	100.00000	63.95776				0.00	0	0.00
HMS1B6	On 19/07/2013	Spot Bond	100.00000	70.85521	100.00000	70.72078				0.00	0	0.00
HMS1B7	On 19/07/2013	Spot Bond	101.63173	59.43922	101.63173	59.29312				0.00	0	0.00
HMS1B8	On 19/07/2015	Spot Bond	101.67762	15.83024	101.67762	15.79131				0.00	0	0.00
HMS1B9	On 19/07/2015	Spot Bond	105.13866	16.99020	105.13866	16.94716				0.00	0	0.00
HMS1C2	On 19/12/2012	Spot Bond	105.76786	95.63415	105.76786	95.37364				0.00	0	0.00
HMS1C3	On 19/07/2013	Spot Bond	101.68917	59.55602	101.68917	59.40955				0.00	0	0.00
HMS1C4	On 19/07/2015	Spot Bond	101.75803	16.15922	101.75803	16.11946				0.00	0	0.00
HMS1C5	On 19/07/2015	Spot Bond	117.06290	14.80611	117.06290	14.76486				0.00	0	0.00
HMS1D2	On 19/12/2012	Spot Bond	106.05795	95.69215	106.05795	95.43081				0.00	0	0.00
HMS1D3	On 19/07/2013	Spot Bond	101.79257	59.76614	101.79257	59.61904				0.00	0	0.00
HMS1D4	On 19/07/2015	Spot Bond	101.86140	16.58168	101.86140	16.54084				0.00	0	0.00
HMS1D5	On 19/07/2015	Spot Bond	117.06290	15.21039	117.06290	15.16801				0.00	0	0.00
HMS1E2	On 19/12/2012	Spot Bond	107.08651	95.89785	107.08651	95.63355				0.00	0	0.00
HMS1E3	On 19/07/2013	Spot Bond	101.93042	60.04614	101.93042	59.89817				0.00	0	0.00
HMS1E4	On 19/07/2015	Spot Bond	101.98773	17.09722	101.98773	17.05507				0.00	0	0.00

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
HMS1F2	On 19/12/2012	Spot Bond	108.34719	96.15007	108.34719	95.88215				0.00	0	0.00
HMS1G2	On 19/12/2012	Spot Bond	110.21153	96.52327	110.21153	96.24997				0.00	0	0.00
HWAY20	On 31/07/2020	Spot Bond	115.88630	11.41749	115.88630	11.38916				799,731,356.30	6,901	34,997,901.00
HWAY23	On 07/12/2023	Spot Bond	272.42396	1.93534	272.42396	1.92628				0.00	0	97,000,000.00
HWAY24	On 07/12/2024	Spot Bond	271.70682	1.94059	271.70682	1.93152				0.00	0	0.00
HWAY34	On 31/07/2034	Spot Bond	101.83148	11.88026	101.83148	11.85371				0.00	0	29,500,000.00
HWAY35	On 31/07/2035	Spot Bond	102.02133	11.86301	102.02133	11.83646				0.00	0	0.00
I2025	On 31/01/2025	Spot Bond	1.26000	110.33102	1.26000	110.31836				266,238,000,000.00	211,300,000	258,000,000.00
I2038	On 31/01/2038	Spot Bond	1.89000	109.25639	1.90000	109.03164				37,800,000,000.00	20,000,000	27,800,000.00
I2050	On 31/12/2050	Spot Bond	2.04000	114.45100	2.05500	114.00490				2,652,000,000,000.00	300,000,000	560,000,000.00
IBC01	On 16/03/2015	Spot Bond	95.45000	21.46911	95.45000	21.42973				0.00	0	0.00
IBL06	On 14/12/2012	Spot Bond	100.50759	97.40238	100.50759	97.14617				0.00	0	0.00
IBL09	On 08/12/2012	Spot Bond	100.56563	98.91833	100.56563	98.65381				0.00	0	0.00
IBL11	On 12/03/2015	Spot Bond	109.26558	23.72771	109.26558	23.67064				0.00	0	0.00
IBL12	On 12/03/2013	Spot Bond	100.86049	97.86001	100.86049	97.59967				0.00	0	0.00
IBL13	On 12/03/2015	Spot Bond	102.46253	22.87371	102.46253	22.81646				0.00	0	0.00
IBL14	On 28/06/2015	Spot Bond	100.92206	16.97672	100.92206	16.93481				0.00	0	0.00
IBL15	On 28/06/2013	Spot Bond	100.23329	63.09113	100.23329	62.93628				0.00	0	0.00

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
IBL18	On 10/12/2013	Spot Bond	100.52781	44.58855	100.52781	44.47883				0.00	0	0.00
IBL19	On 15/03/2014	Spot Bond	100.74849	44.12753	100.74849	44.01874				0.00	0	0.00
IBL20	On 15/03/2014	Spot Bond	103.45013	41.10927	103.45013	41.01469				0.00	0	0.00
IBL21	On 15/03/2016	Spot Bond	108.14435	15.77448	108.14435	15.73686				0.00	0	0.00
IBL22	On 15/03/2018	Spot Bond	111.48026	11.57521	111.48026	11.54691				0.00	0	0.00
IBL23	On 21/04/2014	Spot Bond	102.47730	37.91396	102.47730	37.82788				0.00	0	0.00
IBL24	On 21/04/2014	Spot Bond	99.82217	40.54629	99.82217	40.44822				0.00	0	0.00
IBL25	On 18/08/2014	Spot Bond	100.88835	26.19815	100.88835	26.13418				0.00	0	0.00
IBL26	On 18/08/2014	Spot Bond	106.87614	26.23177	106.87614	26.16870				0.00	0	0.00
IBL28	On 18/08/2016	Spot Bond	105.97204	13.76734	105.97204	13.73557				0.00	0	0.00
IBL32	On 03/11/2014	Spot Bond	101.15611	27.00638	101.15611	26.94028				0.00	0	0.00
IBL33	On 03/11/2016	Spot Bond	101.23137	10.17540	101.23137	10.15047				0.00	0	0.00
IBL34	On 31/01/2017	Spot Bond	119.59470	4.79428	119.59470	4.78208				0.00	0	0.00
IBL36	On 31/01/2022	Spot Bond	121.25275	3.10573	121.25275	3.09774				0.00	0	0.00
IBL37	On 02/04/2015	Spot Bond	100.15533	22.35405	100.15533	22.28417				0.00	0	0.00
IBL38	On 02/04/2017	Spot Bond	100.16252	10.42837	100.16252	10.39577				0.00	0	0.00
IBL39	On 02/04/2018	Spot Bond	105.78604	10.44549	105.78604	10.42116				0.00	0	0.00

Contract Details	Strike	Call / Put	MTM Yield	MarkPrice	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
IBL40	On 15/06/2015	Spot Bond	100.66354	16.96712	100.66354	16.91326			0.00	0	0.00
IBL42	On 15/06/2017	Spot Bond	100.43811	8.96102	100.43811	8.93263			0.00	0	60,000,000.00
IBL43	On 15/11/2015	Spot Bond	100.00000	9.74837	100.00000	9.67520			0.00	0	0.00
IBL45	On 21/12/2018	Spot Bond	100.00000	9.80869	100.00000	9.69884			0.00	0	0.00
IBL46	On 15/01/2020	Spot Bond	100.00000	8.82409	100.00000	8.72440			0.00	0	0.00
IC02	On 09/05/2013	Spot Bond	100.00000	72.37666	100.00000	72.23959			0.00	0	0.00
IDC01U	On 08/11/2026	Spot Bond	100.00000	0.00466	100.00000	0.00464			0.00	0	0.00
IDCP01	On 19/04/2015	Spot Bond	99.89211	19.17056	99.89211	19.12793			0.00	0	0.00
IDCP02	On 19/04/2015	Spot Bond	99.89211	19.17056	99.89211	19.12793			0.00	0	0.00
IDCP03	On 31/01/2017	Spot Bond	100.97091	9.59954	100.97091	9.57824			0.00	0	0.00
IDCP04	On 19/10/2017	Spot Bond	5.00000	103.57422	5.00000	103.54645			0.00	0	0.00
IDW001	On 30/06/2016	Spot Bond	101.37699	13.54091	101.37699	13.49813			0.00	0	0.00
IDW002	On 30/06/2016	Spot Bond	101.30327	12.79341	101.30327	12.75302			0.00	0	0.00
IDW003	On 30/06/2016	Spot Bond	100.00000	14.26174	100.00000	14.15306			0.00	0	0.00
IFM01	On 31/03/2016	Spot Bond	112.11249	17.43346	112.11249	17.39087			0.00	0	0.00
IHL01	On 29/12/2014	Spot Bond	100.20174	22.78516	100.20174	22.72925			0.00	0	0.00
IHL02	On 29/12/2014	Spot Bond	100.20174	22.78516	100.20174	22.72925			0.00	0	0.00
IHL03	On 17/05/2017	Spot Bond	101.14829	9.94601	101.14829	9.91464			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
IKH1D	On 09/12/2028	Spot Bond	100.00000	8.76663	100.00000	8.74516				0.00	0	0.00
IN01E	On 23/07/2013	Spot Bond	101.89135	58.56567	101.89135	58.30414				0.00	0	0.00
IN02E	On 06/08/2013	Spot Bond	101.88356	51.86629	101.88356	51.63469				0.00	0	0.00
IN03E	On 13/08/2013	Spot Bond	101.64472	50.33821	101.64472	50.11387				0.00	0	0.00
IN04	On 15/03/2015	Spot Bond	101.44581	24.24524	101.44581	24.19035				0.00	0	0.00
IN04E	On 27/08/2013	Spot Bond	100.58397	47.61266	100.58397	47.40228				0.00	0	0.00
IN05E	On 14/11/2013	Spot Bond	100.00000	45.56414	100.00000	45.21840				0.00	0	0.00
IN07	On 16/05/2013	Spot Bond	104.33728	70.46072	104.33728	70.32517				0.00	0	0.00
IN09	On 01/02/2016	Spot Bond	101.67347	14.16468	101.67347	14.12985				0.00	0	0.00
IN177U	On 24/01/2013	Spot Bond	100.00000	86.49289	100.00000	86.28842				0.00	0	0.00
IN178U	On 24/01/2013	Spot Bond	100.00000	86.49289	100.00000	86.28842				0.00	0	0.00
IN181U	On 31/01/2013	Spot Bond	100.00000	85.08159	100.00000	84.88372				0.00	0	0.00
IND204	On 24/01/2013	Spot Bond	100.00000	86.49289	100.00000	86.28842				0.00	0	0.00
IND205	On 31/01/2013	Spot Bond	100.00000	85.08159	100.00000	84.88372				0.00	0	0.00
IND207	On 14/02/2013	Spot Bond	100.00000	82.39278	100.00000	82.20721				0.00	0	0.00
IND208	On 21/02/2013	Spot Bond	100.00000	81.11111	100.00000	80.93126				0.00	0	0.00
IND209	On 28/02/2013	Spot Bond	100.00000	79.86871	100.00000	79.69432				0.00	0	0.00

Contract Details	Strike	Call / Put	MTM Yield	MarkPrice	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
IND234	On 21/08/2013	Spot Bond	100.00000	55.37847	100.00000	55.25557			0.00	0	0.00
IND248	On 27/11/2012	Spot Bond	99.22914	66.83842	99.22914	66.83841			0.00	0	0.00
IND249	On 04/12/2012	Spot Bond	99.12821	98.39662	99.12821	98.13438			0.00	0	0.00
IND250	On 11/12/2012	Spot Bond	99.02750	96.59315	99.02750	96.34068			0.00	0	0.00
IND302	On 08/01/2013	Spot Bond	98.62666	90.02633	98.62666	89.80787			0.00	0	0.00
IND303	On 15/01/2013	Spot Bond	98.52695	88.52929	98.52695	88.31823			0.00	0	0.00
IND304	On 22/01/2013	Spot Bond	98.42745	87.08409	98.42745	86.88007			0.00	0	0.00
IND305	On 29/01/2013	Spot Bond	100.00000	85.48009	100.00000	85.28037			0.00	0	0.00
IND306	On 05/02/2013	Spot Bond	100.00000	84.10138	100.00000	83.90805			0.00	0	0.00
IND307	On 12/02/2013	Spot Bond	100.00000	82.76644	100.00000	82.57919			0.00	0	0.00
IND308	On 19/02/2013	Spot Bond	100.00000	81.47321	100.00000	81.29176			0.00	0	0.00
IND309	On 26/02/2013	Spot Bond	100.00000	80.21978	100.00000	80.04386			0.00	0	0.00
IND310	On 05/03/2013	Spot Bond	100.00000	79.00433	100.00000	78.83369			0.00	0	0.00
IND311	On 12/03/2013	Spot Bond	100.00000	77.82516	100.00000	77.65957			0.00	0	0.00
IND312	On 19/03/2013	Spot Bond	100.00000	76.68067	100.00000	76.51992			0.00	0	0.00
IND313	On 26/03/2013	Spot Bond	100.00000	75.56936	100.00000	75.41322			0.00	0	0.00
IND314	On 02/04/2013	Spot Bond	100.00000	74.48980	100.00000	74.33809			0.00	0	0.00
IND315	On 09/04/2013	Spot Bond	100.00000	73.44064	100.00000	73.29317			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
IND316	On 16/04/2013	Spot Bond	100.00000		72.42063	100.00000	72.27723			0.00	0	0.00
IND317	On 23/04/2013	Spot Bond	100,000.00000		0.24938	100,000.00000	0.24768			0.00	0	0.00
IND318	On 24/04/2013	Spot Bond	100.00000		71.28906	100.00000	71.15010			0.00	0	0.00
IND319	On 25/04/2013	Spot Bond	100.00000		71.15010	100.00000	71.01167			0.00	0	0.00
IND320	On 26/04/2013	Spot Bond	100.00000		71.01167	100.00000	70.87379			0.00	0	0.00
IND321	On 27/04/2013	Spot Bond	100.00000		70.87379	100.00000	70.73643			0.00	0	0.00
IND322	On 28/04/2013	Spot Bond	100.00000		70.73643	100.00000	70.59961			0.00	0	0.00
IND323	On 29/04/2013	Spot Bond	100.00000		70.59961	100.00000	70.46332			0.00	0	0.00
IND324	On 30/04/2013	Spot Bond	100.00000		70.46332	100.00000	70.32755			0.00	0	0.00
IND325	On 01/05/2013	Spot Bond	100.00000		70.32755	100.00000	70.19231			0.00	0	0.00
IND326	On 02/05/2013	Spot Bond	100.00000		70.19231	100.00000	70.05758			0.00	0	0.00
IND327	On 03/05/2013	Spot Bond	100.00000		70.05758	100.00000	69.92337			0.00	0	0.00
IND328	On 04/05/2013	Spot Bond	100.00000		69.92337	100.00000	69.78967			0.00	0	0.00
IND329	On 05/05/2013	Spot Bond	100.00000		69.78967	100.00000	69.65649			0.00	0	0.00
IND330	On 06/05/2013	Spot Bond	100.00000		69.65649	100.00000	69.52381			0.00	0	0.00
IND331	On 07/05/2013	Spot Bond	100.00000		69.52381	100.00000	69.39163			0.00	0	0.00
IND332	On 08/05/2013	Spot Bond	100.00000		69.39163	100.00000	69.25996			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM Yield	MarkPrice	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
IND333	On 09/05/2013	Spot Bond	100.00000	69.25996	100.00000	69.12879			0.00	0	0.00
IND334	On 20/08/2013	Spot Bond	100.00000	60.45664	100.00000	60.34194			0.00	0	0.00
IND335	On 27/08/2013	Spot Bond	100.00000	59.65829	100.00000	59.54510			0.00	0	0.00
IND336	On 03/09/2013	Spot Bond	100.00000	58.87049	100.00000	58.75879			0.00	0	0.00
IND337	On 10/09/2013	Spot Bond	100.00000	58.09309	100.00000	57.98287			0.00	0	0.00
IND338	On 17/09/2013	Spot Bond	100.00000	57.32595	100.00000	57.21719			0.00	0	0.00
IND339	On 25/09/2013	Spot Bond	100.00000	51.23539	100.00000	51.12168			0.00	0	0.00
IND340	On 01/10/2013	Spot Bond	100.00000	50.55693	100.00000	50.44474			0.00	0	0.00
IND341	On 08/10/2013	Spot Bond	100.00000	49.77675	100.00000	49.66628			0.00	0	0.00
IND342	On 15/10/2013	Spot Bond	100.00000	49.00861	100.00000	48.89984			0.00	0	0.00
IND343	On 22/10/2013	Spot Bond	100.00000	48.25232	100.00000	48.14523			0.00	0	0.00
IND344	On 29/10/2013	Spot Bond	100.00000	47.50770	100.00000	47.40227			0.00	0	0.00
IND345	On 05/11/2013	Spot Bond	100.00000	46.77457	100.00000	46.67077			0.00	0	0.00
IND346	On 12/11/2013	Spot Bond	100.00000	46.05276	100.00000	45.95055			0.00	0	0.00
IND347	On 19/11/2013	Spot Bond	100.00000	45.34208	100.00000	45.24145			0.00	0	0.00
IND348	On 26/11/2013	Spot Bond	100.00000	44.64237	100.00000	44.54330			0.00	0	0.00
IND349	On 03/12/2013	Spot Bond	100.00000	43.25916	100.00000	43.02592			0.00	0	0.00
IND350	On 10/12/2013	Spot Bond	100.00000	41.88399	100.00000	41.67740			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM Yield	MarkPrice	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
IND351	On 17/12/2013	Spot Bond	100.00000	40.75914	100.00000	40.57387			0.00	0	0.00
INF001	On 30/07/2013	Spot Bond	101.10218	75.75594	101.10218	75.45045			0.00	0	0.00
INF002	On 05/02/2013	Spot Bond	100.97718	86.24864	100.97718	86.04874			0.00	0	0.00
ING100	On 19/05/2013	Spot Bond	101.06512	82.94849	101.06512	82.76339			0.00	0	0.00
ING114	On 31/12/2015	Spot Bond	100.29400	15.34290	100.29400	15.30563			0.00	0	0.00
ING115	On 31/03/2016	Spot Bond	103.81357	18.58426	103.81357	18.53771			0.00	0	0.00
ING116	On 31/03/2016	Spot Bond	101.94170	17.88114	101.94170	17.83707			0.00	0	0.00
ING126	On 25/11/2012	Spot Bond	100.00000	52.95254	100.00000	52.95253			0.00	0	0.00
ING127	On 07/12/2012	Spot Bond	100.51669	98.91222	100.51669	98.64712		4,082,485,364,350.00	40,615,000	20,307,500.00	
ING130	On 16/02/2013	Spot Bond	100.00000	82.02247	100.00000	81.83857			0.00	0	0.00
ING131	On 24/02/2013	Spot Bond	100.00000	80.57395	100.00000	80.39648			0.00	0	0.00
ING132	On 22/12/2018	Spot Bond	100.34045	9.42373	100.34045	9.40058			0.00	0	0.00
ING133	On 28/02/2013	Spot Bond	100.00000	84.52106	100.00000	84.33652			0.00	0	0.00
ING135	On 10/12/2014	Spot Bond	100.81708	26.09293	100.81708	26.02855			0.00	0	0.00
ING138	On 22/03/2017	Spot Bond	100.33341	11.24891	100.33341	11.22128			0.00	0	0.00
ING147	On 16/12/2012	Spot Bond	100.35507	97.01695	100.35507	96.76344			0.00	0	0.00
ING148	On 18/03/2013	Spot Bond	100.00000	93.42955	100.00000	92.96005			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM Yield	MarkPrice	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
ING153	On 03/04/2017	Spot Bond	6.50000	100.66173	6.50000	100.64987			0.00	0	0.00
ING154	On 03/04/2013	Spot Bond	100.13131	90.23921	100.13131	89.95057			0.00	0	0.00
ING157	On 12/04/2013	Spot Bond	99.98478	87.57526	99.98478	87.30332			0.00	0	0.00
ING158	On 07/12/2012	Spot Bond	100.00000	97.59358	100.00000	97.33333			0.00	0	0.00
ING159	On 05/12/2012	Spot Bond	100.42362	99.86827	100.42362	99.59942		602,541,720,000.00	6,000,000	3,000,000.00	
ING160	On 10/12/2012	Spot Bond	100.41625	98.57083	100.41625	98.30901			0.00	0	0.00
ING161	On 20/03/2017	Spot Bond	100.44355	11.73188	100.44355	11.69471			0.00	0	0.00
ING166	On 02/01/2013	Spot Bond	100.14548	93.69042	100.14548	93.45646			0.00	0	0.00
ING167	On 30/09/2014	Spot Bond	100.16956	29.64378	100.16956	29.55109			0.00	0	0.00
ING168	On 07/03/2013	Spot Bond	100.49744	95.26563	100.49744	94.76711			0.00	0	0.00
ING169	On 07/06/2013	Spot Bond	100.49744	63.92967	100.49744	63.64429			0.00	0	0.00
ING170	On 18/03/2013	Spot Bond	100.32608	90.06993	100.32608	89.62494			0.00	0	0.00
ING171	On 19/03/2013	Spot Bond	100.31481	89.62598	100.31481	89.18541			0.00	0	0.00
ING172	On 28/11/2012	Spot Bond	100.14110	66.63533	100.14110	99.72639			0.00	0	0.00
ING173	On 28/02/2013	Spot Bond	100.14461	79.84546	100.14461	99.14407			0.00	0	0.00
ING174	On 28/05/2013	Spot Bond	100.14677	66.63407	100.14677	66.16931			0.00	0	0.00
ING175	On 28/08/2013	Spot Bond	100.14677	47.45445	100.14677	67.98896			0.00	0	0.00
ING176	On 28/02/2013	Spot Bond	100.14488	79.84542	100.14488	99.14407			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM Yield	MarkPrice	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
ING177	On 28/02/2015	Spot Bond	100.00000	13.16872	100.00000	19.61548			0.00	0	0.00
ING178	On 28/08/2015	Spot Bond	100.00000	8.77915	100.00000	13.07699			0.00	0	0.00
ING182	On 23/01/2013	Spot Bond	100.00000	86.69834	100.00000	86.49289			0.00	0	0.00
ING32	On 30/04/2013	Spot Bond	101.21767	86.31258	101.21767	86.11118			0.00	0	0.00
ING33	On 31/10/2013	Spot Bond	101.23672	57.56905	101.23672	57.42805			0.00	0	0.00
ING34	On 31/10/2013	Spot Bond	101.23672	57.56905	101.23672	57.42805			0.00	0	0.00
ING46	On 16/10/2013	Spot Bond	99.91080	60.55165	99.91080	60.40508			0.00	0	0.00
ING60U	On 28/02/2014	Spot Bond	100.00000	47.82444	100.00000	47.70731			0.00	0	0.00
ING89	On 31/12/2014	Spot Bond	100.24109	24.37748	100.24109	24.31830			0.00	0	0.00
INJ02	On 30/04/2015	Spot Bond	102.25661	24.24441	102.25661	24.18449			0.00	0	0.00
IPB3	On 04/12/2013	Spot Bond	100.77468	46.36578	100.77468	46.25144			0.00	0	0.00
IPF01	On 13/04/2015	Spot Bond	99.93260	21.91160	99.93260	21.84323			0.00	0	0.00
IPF02	On 13/04/2016	Spot Bond	99.93094	13.73592	99.93094	13.69306			0.00	0	0.00
IPF03	On 13/04/2017	Spot Bond	99.92988	10.33438	99.92988	10.30214			0.00	0	0.00
IPF06	On 13/04/2017	Spot Bond	104.73009	11.64838	104.73009	11.62145			0.00	0	0.00
IPL4	On 29/03/2014	Spot Bond	104.25515	39.77646	104.25515	39.68436			0.00	0	0.00
IPL5	On 28/09/2015	Spot Bond	100.91681	17.22073	100.91681	17.17820			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM Yield	MarkPrice	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
IPL6	On 28/09/2017	Spot Bond	108.21861	11.84811	108.21861	11.81983			0.00	0	13,500,000.00
IV012	On 26/11/2014	Spot Bond	101.03261	27.34102	101.03261	27.27417			0.00	0	0.00
IV013	On 22/06/2015	Spot Bond	100.34728	18.46303	100.34728	18.41767			0.00	0	0.00
IV014	On 22/06/2015	Spot Bond	109.98505	23.57390	109.98505	23.51751			0.00	0	0.00
IV015	On 20/09/2017	Spot Bond	100.44886	10.66443	100.44886	10.63821			0.00	0	0.00
IV016	On 06/12/2021	Spot Bond	100.75653	7.64216	100.75653	7.62331			0.00	0	0.00
IV017	On 31/01/2022	Spot Bond	110.94012	3.33516	110.94012	3.32717			0.00	0	0.00
IV019	On 31/03/2028	Spot Bond	124.10625	2.53668	124.10625	2.52975			0.00	0	0.00
IV01E	On 29/08/2013	Spot Bond	100.58379	68.09722	100.58379	67.77908			0.00	0	0.00
IV022	On 02/04/2022	Spot Bond	100.18782	9.07324	100.18782	9.04486			0.00	0	0.00
IV023	On 11/07/2022	Spot Bond	99.99997	9.39392	99.99997	9.35261			0.00	0	0.00
IV024	On 27/07/2022	Spot Bond	101.62507	8.85477	101.62507	8.81531			0.00	0	0.00
IV025	On 12/09/2019	Spot Bond	100.60774	0.47007	100.60774	0.46797			0.00	0	0.00
IV026	On 27/09/2024	Spot Bond	100.28878	0.00766	100.28878	0.00762			0.00	0	0.00
IV02E	On 17/10/2013	Spot Bond	100.00000	55.45262	100.00000	55.01258			0.00	0	0.00
IV030	On 31/01/2025	Spot Bond	100.00000	2.64695	100.00000	2.62931			0.00	0	0.00
IV030A	On 31/01/2025	Spot Bond	100.00000	2.55417	100.00000	2.53577			0.00	0	0.00
IV03E	On 18/11/2013	Spot Bond	100.00000	44.19683	100.00000	43.86146			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM Yield	MarkPrice	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
IV04	On 31/03/2013	Spot Bond	102.06373	78.40747	102.06373	78.24467			0.00	0	7,000,000.00
IV07	On 31/03/2013	Spot Bond	100.17994	93.24230	100.17994	93.00997			0.00	0	0.00
IV08	On 30/04/2018	Spot Bond	117.77551	13.11044	117.77551	13.07695			0.00	0	0.00
IV09	On 30/04/2018	Spot Bond	101.74618	10.13169	101.74618	10.10676			0.00	0	0.00
IV19A	On 31/03/2028	Spot Bond	124.10625	2.50975	124.10625	2.50290			0.00	0	0.00
IVA204	On 26/01/2013	Spot Bond	100.00000	86.08491	100.00000	85.88235			0.00	0	0.00
IVA206	On 09/02/2013	Spot Bond	100.00000	83.33333	100.00000	83.14351			0.00	0	0.00
IVA207	On 16/02/2013	Spot Bond	100.00000	82.02247	100.00000	81.83857			0.00	0	0.00
IVA208	On 23/02/2013	Spot Bond	100.00000	80.75221	100.00000	80.57395			0.00	0	0.00
IVA229	On 19/07/2013	Spot Bond	100.00000	59.59120	100.00000	59.45895			0.00	0	0.00
IVA234	On 23/08/2013	Spot Bond	100.00000	55.13295	100.00000	55.01059			0.00	0	0.00
IVA248	On 29/11/2012	Spot Bond	99.20028	99.72896	99.20028	99.45938			0.00	0	0.00
IVA249	On 06/12/2012	Spot Bond	99.09942	97.87413	99.09942	97.61474			0.00	0	0.00
IVA250	On 13/12/2012	Spot Bond	98.99876	96.09061	98.99876	95.84082		98,998,760,000.00	1,000,000	1,000,000.00	
IVA301	On 03/01/2013	Spot Bond	100.00000	91.02244	100.00000	90.79602			0.00	0	0.00
IVA302	On 10/01/2013	Spot Bond	98.62399	89.59071	98.62399	89.37436			0.00	0	0.00
IVA303	On 17/01/2013	Spot Bond	98.49850	88.11120	98.49850	87.90219			0.00	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	86.68033	98.39906	86.47825			0.00	0	0.00
IVA305	On 31/01/2013	Spot Bond	100.00000	85.08159	100.00000	84.88372			0.00	0	0.00
IVA306	On 07/02/2013	Spot Bond	100.00000	83.71560	100.00000	83.52403			0.00	0	0.00
IVA307	On 14/02/2013	Spot Bond	100.00000	82.39278	100.00000	82.20721			0.00	0	0.00
IVA308	On 21/02/2013	Spot Bond	100.00000	81.11111	100.00000	80.93126			0.00	0	0.00
IVA309	On 28/02/2013	Spot Bond	100.00000	79.86871	100.00000	79.69432			0.00	0	0.00
IVA310	On 07/03/2013	Spot Bond	100.00000	78.66379	100.00000	78.49462			0.00	0	0.00
IVA311	On 14/03/2013	Spot Bond	100.00000	77.49469	100.00000	77.33051			0.00	0	0.00
IVA312	On 22/03/2013	Spot Bond	100.00000	76.20042	100.00000	76.04167			0.00	0	0.00
IVA313	On 28/03/2013	Spot Bond	100.00000	75.25773	100.00000	75.10288			0.00	0	0.00
IVA314	On 04/04/2013	Spot Bond	100.00000	74.18699	100.00000	74.03651			0.00	0	0.00
IVA315	On 11/04/2013	Spot Bond	100.00000	73.14629	100.00000	73.00000			0.00	0	0.00
IVA316	On 18/04/2013	Spot Bond	100.00000	72.13439	100.00000	71.99211			0.00	0	0.00
IVA317	On 10/05/2013	Spot Bond	100.00000	69.12879	100.00000	68.99811			0.00	0	0.00
IVA318	On 11/05/2013	Spot Bond	100.00000	68.99811	100.00000	68.86792			0.00	0	0.00
IVA319	On 12/05/2013	Spot Bond	100.00000	68.86792	100.00000	68.73823			0.00	0	0.00
IVA320	On 13/05/2013	Spot Bond	100.00000	68.73823	100.00000	68.60902			0.00	0	0.00
IVA321	On 14/05/2013	Spot Bond	100.00000	68.60902	100.00000	68.48030			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
IVA322	On 15/05/2013	Spot Bond	100.00000	68.48030	100.00000	68.35206	0.00	0	0.00	0.00	0	0.00
IVA323	On 16/05/2013	Spot Bond	100.00000	68.35206	100.00000	68.22430	0.00	0	0.00	0.00	0	0.00
IVA324	On 17/05/2013	Spot Bond	100.00000	68.22430	100.00000	68.09701	0.00	0	0.00	0.00	0	0.00
IVA325	On 18/05/2013	Spot Bond	100.00000	68.09701	100.00000	67.97020	0.00	0	0.00	0.00	0	0.00
IVA326	On 19/05/2013	Spot Bond	100.00000	67.97020	100.00000	67.84387	0.00	0	0.00	0.00	0	0.00
IVA327	On 20/05/2013	Spot Bond	100.00000	67.84387	100.00000	67.71800	0.00	0	0.00	0.00	0	0.00
IVA328	On 21/05/2013	Spot Bond	100.00000	67.71800	100.00000	67.59259	0.00	0	0.00	0.00	0	0.00
IVA329	On 22/05/2013	Spot Bond	100.00000	67.59259	100.00000	67.46765	0.00	0	0.00	0.00	0	0.00
IVA330	On 23/05/2013	Spot Bond	100.00000	67.46765	100.00000	67.34317	0.00	0	0.00	0.00	0	0.00
IVA331	On 24/05/2013	Spot Bond	100.00000	67.34317	100.00000	67.21915	0.00	0	0.00	0.00	0	0.00
IVA332	On 25/05/2013	Spot Bond	100.00000	67.21915	100.00000	67.09559	0.00	0	0.00	0.00	0	0.00
IVA333	On 15/08/2013	Spot Bond	100.00000	61.03342	100.00000	60.91762	0.00	0	0.00	0.00	0	0.00
IVA334	On 22/08/2013	Spot Bond	100.00000	60.22745	100.00000	60.11319	0.00	0	0.00	0.00	0	0.00
IVA335	On 29/08/2013	Spot Bond	100.00000	59.43213	100.00000	59.31938	0.00	0	0.00	0.00	0	0.00
IVA336	On 05/09/2013	Spot Bond	100.00000	58.64732	100.00000	58.53605	0.00	0	0.00	0.00	0	0.00
IVA337	On 12/09/2013	Spot Bond	100.00000	57.87286	100.00000	57.76306	0.00	0	0.00	0.00	0	0.00
IVA338	On 19/09/2013	Spot Bond	100.00000	57.10864	100.00000	57.00029	0.00	0	0.00	0.00	0	0.00

Contract Details	Strike	Call / Put	MTM Yield	MarkPrice	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
IVA339	On 26/09/2013	Spot Bond	100.00000	51.12168	100.00000	51.00823			0.00	0	0.00
IVA340	On 03/10/2013	Spot Bond	100.00000	50.33279	100.00000	50.22108			0.00	0	0.00
IVA341	On 10/10/2013	Spot Bond	100.00000	49.55606	100.00000	49.44608			0.00	0	0.00
IVA342	On 17/10/2013	Spot Bond	100.00000	48.79132	100.00000	48.68304			0.00	0	0.00
IVA343	On 24/10/2013	Spot Bond	100.00000	48.03839	100.00000	47.93178			0.00	0	0.00
IVA344	On 31/10/2013	Spot Bond	100.00000	47.29707	100.00000	47.19210			0.00	0	0.00
IVA345	On 07/11/2013	Spot Bond	100.00000	46.56719	100.00000	46.46385			0.00	0	0.00
IVA346	On 14/11/2013	Spot Bond	100.00000	45.84858	100.00000	45.74683			0.00	0	0.00
IVA347	On 21/11/2013	Spot Bond	100.00000	45.14105	100.00000	45.04087			0.00	0	0.00
IVA348	On 28/11/2013	Spot Bond	100.00000	44.44444	100.00000	44.18775			0.00	0	0.00
IVA349	On 05/12/2013	Spot Bond	100.00000	42.83603	100.00000	42.61105			0.00	0	0.00
IVA350	On 12/12/2013	Spot Bond	100.00000	41.54023	100.00000	41.34020			0.00	0	0.00
IVA351	On 19/12/2013	Spot Bond	100.00000	40.47446	100.00000	40.29452			0.00	0	0.00
IVC001	On 05/07/2013	Spot Bond	100.11329	62.18423	100.11329	62.03344			0.00	0	0.00
IVC002	On 12/02/2020	Spot Bond	101.15218	7.41411	101.15218	7.39595			0.00	0	0.00
IVC004	On 29/04/2014	Spot Bond	101.33204	39.56762	101.33204	39.47063			0.00	0	0.00
IVC005	On 27/07/2015	Spot Bond	101.39683	16.79104	101.39683	16.71635			0.00	0	0.00
IVF001	On 10/01/2013	Spot Bond	100.01454	91.86364	100.01454	91.63900			0.00	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	53.25399	101.10215	53.01768				0.00	0	0.00
IVF003	On 07/02/2013	Spot Bond	100.97704	85.84979	100.97704	85.65174				0.00	0	0.00
IVF004	On 09/05/2013	Spot Bond	100.00000	61.12785	100.00000	60.67394				0.00	0	0.00
JDC01U	On 14/05/2013	Spot Bond	100.00000	72.48543	100.00000	72.34943				0.00	0	0.00
JDC02U	On 14/11/2013	Spot Bond	100.00000	39.28836	100.00000	38.99347				0.00	0	0.00
JDG01	On 30/10/2015	Spot Bond	100.00000	10.99727	100.00000	10.91473				0.00	0	0.00
KCF01U	On 30/04/2013	Spot Bond	100.00000	87.46389	100.00000	87.26190				0.00	0	0.00
KCF02U	On 30/04/2013	Spot Bond	100.00000	87.31908	100.00000	87.11742				0.00	0	0.00
KSB004	On 01/02/2013	Spot Bond	103.25721	89.53590	103.25721	89.32245				0.00	0	0.00
KSB005	On 28/02/2013	Spot Bond	102.85510	84.39738	102.85510	84.20894				0.00	0	0.00
KSB007	On 31/08/2017	Spot Bond	100.85336	3.04155	100.85336	3.02985				0.00	0	0.00
KSB008	On 01/11/2017	Spot Bond	100.00000	2.70820	100.00000	2.68787				0.00	0	0.00
KSP003	On 01/02/2013	Spot Bond	100.00000	87.99386	100.00000	87.78970				0.00	0	0.00
KSP004	On 01/04/2013	Spot Bond	100.00000	77.27699	100.00000	77.11929				0.00	0	0.00
KW01	On 31/10/2027	Spot Bond	146.46402	10.03502	146.46402	10.00460				0.00	0	0.00
LBK01	On 25/10/2013	Spot Bond	101.88203	58.57225	101.88203	58.42797				0.00	0	0.00
LBK02	On 26/03/2015	Spot Bond	100.15505	22.10972	100.15505	22.05550				0.00	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	11.11468	100.36228	11.07278			0.00	0	6,000,000.00
LGL03	On 03/04/2018	Spot Bond	98.87452	1.99708	98.87452	1.98955			0.00	0	0.00
MAQ007	On 27/01/2013	Spot Bond	100.00000	85.88235	100.00000	85.68075			0.00	0	0.00
MAQ008	On 09/02/2013	Spot Bond	100.00000	83.33333	100.00000	83.14351			0.00	0	0.00
MAQ015	On 23/08/2013	Spot Bond	100.00000	55.13295	100.00000	55.01059			0.00	0	0.00
MAQ018	On 11/01/2013	Spot Bond	98.55765	89.38074	98.55765	89.16555			0.00	0	0.00
MAQ020	On 02/08/2013	Spot Bond	101.08680	53.02222	101.08680	52.78697			0.00	0	0.00
MAQ021	On 29/11/2012	Spot Bond	99.30957	99.72866	99.30957	99.45878			0.00	0	0.00
MAQ022	On 11/12/2012	Spot Bond	99.14082	96.58939	99.14082	96.33664			0.00	0	0.00
MAQ023	On 11/01/2013	Spot Bond	98.70105	89.36694	98.70105	89.15149			0.00	0	0.00
MAQ024	On 11/03/2013	Spot Bond	97.83334	78.36514	97.83334	78.20088			0.00	0	0.00
MAQ025	On 11/10/2013	Spot Bond	100.00000	53.61433	100.00000	53.21191			0.00	0	0.00
MAQ026	On 11/02/2013	Spot Bond	100.00000	82.95455	100.00000	82.76644			0.00	0	0.00
MAQ027	On 07/03/2013	Spot Bond	100.00000	99.99986	100.00000	99.99973			0.00	0	0.00
MBC17	On 06/02/2013	Spot Bond	100.00000	83.90805	100.00000	83.71560			0.00	0	0.00
MBC18	On 21/02/2013	Spot Bond	100.00000	81.11111	100.00000	80.93126			0.00	0	0.00
MBF018	On 15/04/2013	Spot Bond	99.92980	89.95608	99.92980	89.74050			0.00	0	0.00
MBF019	On 15/04/2014	Spot Bond	99.92873	41.58884	99.92873	41.48816			0.00	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	81.39268	100.85528	81.21414			0.00	0	0.00
MBF025	On 26/05/2014	Spot Bond	100.87824	36.71343	100.87824	36.62379			0.00	0	0.00
MBF027	On 07/10/2014	Spot Bond	100.00907	29.32355	100.00907	29.25251			0.00	0	0.00
MBF028	On 16/04/2015	Spot Bond	99.91959	21.41338	99.91959	21.34657			0.00	0	133,350,000.00
MBF029	On 01/10/2015	Spot Bond	100.16737	13.58593	100.16737	13.48492			0.00	0	0.00
MBF030	On 01/10/2017	Spot Bond	100.17350	2.22102	100.17350	2.21135		901,561,500,000.00		9,000,000	9,000,000.00
MBP011	On 30/01/2013	Spot Bond	100.00000	86.85273	100.00000	86.65027			0.00	0	0.00
MBP012	On 29/01/2013	Spot Bond	101.40172	86.79400	101.40172	86.58880			0.00	0	0.00
MBP013	On 29/01/2014	Spot Bond	101.42165	39.85998	101.42165	39.76219			0.00	0	0.00
MBP17U	On 23/11/2012	Spot Bond	100.00000	81.33083	100.00000	81.33082			0.00	0	0.00
MBP18U	On 28/01/2014	Spot Bond	100.00000	40.38243	100.00000	40.28461			0.00	0	0.00
MBP19U	On 18/02/2013	Spot Bond	100.00000	83.01810	100.00000	82.83280			0.00	0	0.00
MBP20U	On 17/02/2014	Spot Bond	100.00000	38.36668	100.00000	38.27374			0.00	0	0.00
MBP21U	On 11/04/2014	Spot Bond	100.00000	41.85573	100.00000	41.75433			0.00	0	0.00
MBP22U	On 09/09/2014	Spot Bond	100.00000	25.51676	100.00000	25.45427			0.00	0	0.00
MBP23U	On 13/02/2015	Spot Bond	100.00000	20.18255	100.00000	20.13366			0.00	0	0.00
MBP24U	On 22/03/2016	Spot Bond	100.00000	6.47920	100.00000	6.46333			0.00	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	15.81835	100.00000	15.77961			0.00	0	0.00
MBSA01	On 16/04/2019	Spot Bond	106.46019	9.78137	106.46019	9.75845			0.00	0	0.00
MCB2M	On 13/12/2012	Spot Bond	100.46941	97.48136	100.46941	97.22435			0.00	0	0.00
MCB3M	On 13/12/2014	Spot Bond	100.55268	23.43584	100.55268	23.37816			0.00	0	0.00
MEFSA1	On 05/10/2014	Spot Bond	100.10089	27.97173	100.10089	27.90943			0.00	0	0.00
MEFSA2	On 05/10/2014	Spot Bond	100.10166	28.01672	100.10166	27.95432			0.00	0	0.00
MEFSA3	On 05/10/2016	Spot Bond	100.10553	11.56313	100.10553	11.53738			0.00	0	0.00
MEFSA4	On 05/01/2019	Spot Bond	102.05054	10.52040	102.05054	10.49685			0.00	0	0.00
MEFSA6	On 05/07/2026	Spot Bond	102.14122	10.38493	102.14122	10.36166			0.00	0	0.00
MEFSB3	On 05/10/2016	Spot Bond	100.13874	13.68489	100.13874	13.65441			0.00	0	0.00
MEFSB4	On 05/01/2019	Spot Bond	102.46074	13.24002	102.46074	13.21029			0.00	0	0.00
MEFSB5	On 05/01/2022	Spot Bond	102.63527	13.59591	102.63527	13.56535			0.00	0	0.00
MET01	On 15/12/2014	Spot Bond	109.14290	27.97832	109.14290	27.91183			0.00	0	79,600,000.00
MFS1A1	On 20/12/2015	Spot Bond	100.35527	13.23728	100.35527	13.20476			0.00	0	0.00
MFS1A2	On 20/12/2018	Spot Bond	100.36949	7.87943	100.36949	7.86008			0.00	0	0.00
MFS1B	On 20/09/2019	Spot Bond	108.22148	11.52594	108.22148	11.49565			0.00	0	0.00
MGL01	On 15/09/2015	Spot Bond	105.26282	18.24171	105.26282	18.19914			0.00	0	25,400,000.00
MIL01	On 31/05/2015	Spot Bond	100.76354	16.30558	100.76354	16.25378			0.00	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	10.18509	106.38091	106.38091	10.16137			0.00	0	0.00
MQB01	On 31/05/2013	Spot Bond	100.73012	65.79603	100.73012	100.73012	65.63384			0.00	0	0.00
MQB02	On 31/05/2017	Spot Bond	106.29569	9.92164	106.29569	106.29569	9.89855			0.00	0	7,000,000.00
MTN02	On 13/07/2014	Spot Bond	109.35704	34.89627	109.35704	109.35704	34.81364			0.00	0	2,100,000.00
MTN03	On 13/07/2015	Spot Bond	108.68196	21.28742	108.68196	108.68196	21.23727			0.00	0	9,700,000.00
MTN04	On 13/07/2017	Spot Bond	112.43670	14.05810	112.43670	112.43670	14.02407			0.00	0	3,300,000.00
MTN05	On 28/10/2013	Spot Bond	105.38322	50.64057	105.38322	105.38322	50.52294			0.00	0	0.00
MTNC10	On 06/12/2012	Spot Bond	99.21764	97.87165	99.21764	99.21764	97.61196			0.00	0	0.00
MTNC11	On 16/01/2013	Spot Bond	98.63643	88.30677	98.63643	98.63643	88.09654			0.00	0	0.00
MTNC12	On 20/03/2013	Spot Bond	97.71856	76.93203	97.71856	97.71856	76.77390			0.00	0	0.00
N4A111	On 14/08/2020	Spot Bond	100.00000	5.98833	100.00000	100.00000	5.97382			0.00	0	0.00
N4A202	On 14/08/2020	Spot Bond	100.00000	0.10246	100.00000	100.00000	0.10221			0.00	0	0.00
N4A205	On 14/08/2020	Spot Bond	100.00000	6.27255	100.00000	100.00000	6.25735			0.00	0	0.00
N4A208	On 14/08/2020	Spot Bond	100.00000	6.35005	100.00000	100.00000	6.33467			0.00	0	0.00
N4A211	On 14/08/2020	Spot Bond	100.89771	5.82988	100.89771	100.89771	5.81564			0.00	0	0.00
N4A302	On 14/08/2020	Spot Bond	100.90718	5.89078	100.90718	100.90718	5.87639			0.00	0	0.00
N4A305	On 14/08/2020	Spot Bond	100.92303	5.99225	100.92303	100.92303	5.97761			0.00	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	6.04298	100.93092	6.02821		0.00	0	0.00
N4A311		On 14/08/2020	Spot Bond	100.94038	6.10384	100.94038	6.08892		0.00	0	0.00
N4A402		On 14/08/2020	Spot Bond	100.96406	6.25594	100.96406	6.24065		0.00	0	0.00
N4A405		On 14/08/2020	Spot Bond	100.97993	6.35730	100.97993	6.34176		0.00	0	0.00
N4A408		On 14/08/2020	Spot Bond	100.99728	6.46877	100.99728	6.45295		0.00	0	0.00
N4A411		On 14/08/2020	Spot Bond	101.01305	6.57006	101.01305	6.55400		0.00	0	0.00
N4A502		On 14/08/2020	Spot Bond	101.02081	6.62071	101.02081	6.60452		0.00	0	0.00
N4B508		On 14/08/2020	Spot Bond	101.11573	7.22776	101.11573	7.21008		0.00	0	0.00
N4C508		On 14/08/2020	Spot Bond	101.22620	7.93463	101.22620	7.91520		0.00	0	0.00
N4D68U		On 14/08/2020	Spot Bond	100.00000	0.10246	100.00000	0.10221		0.00	0	0.00
N4E68U		On 14/08/2020	Spot Bond	100.00000	0.10246	100.00000	0.10221		0.00	0	0.00
NAM01		On 19/11/2022	Spot Bond	8.00000	106.25784	8.00000	106.21267		0.00	0	5,000,000.00
NBK10B		On 21/04/2014	Spot Bond	101.70052	39.82262	101.70052	39.72467		0.00	0	0.00
NBK11B		On 27/10/2014	Spot Bond	101.25975	27.38911	101.25975	27.32201		0.00	0	0.00
NBK12B		On 20/02/2015	Spot Bond	100.87403	18.80325	100.87403	18.75734		0.00	0	0.00
NBK13B		On 21/02/2017	Spot Bond	101.31348	8.46031	101.31348	8.43956		0.00	0	0.00
NBK14B		On 27/08/2015	Spot Bond	100.75760	14.21815	100.75760	14.15524		0.00	0	0.00
NBK15B		On 27/08/2017	Spot Bond	100.79541	7.95166	100.79541	7.91647		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	19.10067	110.77590	19.05422				0.00	0	15,400,000.00
NBK2B	On 15/09/2015	Spot Bond	101.00801	18.01273	101.00801	17.96822				0.00	0	0.00
NBK3A	On 09/09/2019	Spot Bond	118.84122	11.94044	118.84122	11.90971				0.00	0	5,200,000.00
NBK4	On 28/10/2024	Spot Bond	30.23292	4.29629	30.23292	4.29319				0.00	0	0.00
NBK5B	On 19/04/2013	Spot Bond	102.03598	88.83099	102.03598	88.61624				0.00	0	0.00
NBK6A	On 19/04/2015	Spot Bond	111.25692	20.61032	111.25692	20.56029				0.00	0	9,400,000.00
NBK6B	On 19/04/2015	Spot Bond	101.70058	20.80677	101.70058	20.75560				0.00	0	0.00
NBK7B	On 19/04/2020	Spot Bond	101.79234	7.97611	101.79234	7.95648				0.00	0	0.00
NBK8A	On 24/03/2014	Spot Bond	103.06649	40.10034	103.06649	40.00836				0.00	0	0.00
NBK8B	On 24/03/2014	Spot Bond	100.27352	43.16475	100.27352	43.05878				0.00	0	20,000,000.00
NBK9A	On 23/03/2016	Spot Bond	107.67718	15.41015	107.67718	15.37352				0.00	0	7,100,000.00
NBK9B	On 23/03/2016	Spot Bond	100.28219	13.43212	100.28219	13.39914				0.00	0	0.00
NBK11	On 31/03/2013	Spot Bond	117.77042	84.92906	117.77042	84.72652				0.00	0	0.00
NCLN17	On 24/01/2013	Spot Bond	101.18874	87.59018	101.18874	87.38099				0.00	0	0.00
NCLN19	On 07/03/2013	Spot Bond	100.66622	99.29724	100.66622	99.03002				0.00	0	0.00
NCLN43	On 28/08/2014	Spot Bond	100.00000	29.77255	100.00000	29.71607				0.00	0	0.00
NCLN44	On 17/09/2014	Spot Bond	100.00000	37.60583	100.00000	37.53447				0.00	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	28.39210	100.00000	28.33824			0.00	0	0.00
NCLN46	On 20/10/2014	Spot Bond	100.00000	26.92185	100.00000	26.87077			0.00	0	0.00
NCLN48	On 25/02/2015	Spot Bond	100.88001	19.43983	100.88001	19.39237			0.00	0	0.00
NCLN49	On 12/03/2013	Spot Bond	100.53804	97.88614	100.53804	97.62654			0.00	0	0.00
NCLN50	On 25/03/2013	Spot Bond	100.29682	94.63341	100.29682	94.39133			0.00	0	0.00
NCLN51	On 26/03/2013	Spot Bond	100.27583	94.37649	100.27583	94.13574			0.00	0	0.00
NCLN52	On 26/03/2013	Spot Bond	100.27583	94.37649	100.27583	94.13574			0.00	0	0.00
NCLN53	On 26/03/2013	Spot Bond	100.27583	94.37649	100.27583	94.13574			0.00	0	0.00
NCLN54	On 31/03/2015	Spot Bond	100.26098	22.76343	100.26098	22.70816			0.00	0	0.00
NCLN55	On 07/04/2015	Spot Bond	100.01676	22.19923	100.01676	22.14544			0.00	0	0.00
NCLN56	On 15/04/2015	Spot Bond	99.92572	21.79965	99.92572	21.74688			0.00	0	0.00
NCLN58	On 01/06/2015	Spot Bond	100.72872	18.32463	100.72872	18.27946			0.00	0	0.00
NCLN61	On 30/11/2015	Spot Bond	78.84167	17.42666	78.84167	17.39901			0.00	0	0.00
NCLN62	On 02/12/2015	Spot Bond	100.68736	14.29150	100.68736	14.25629			0.00	0	0.00
NCLN63	On 08/12/2015	Spot Bond	100.00000	12.26550	100.00000	12.24229			0.00	0	0.00
NCLN64	On 25/01/2016	Spot Bond	101.44317	12.58195	101.44317	12.55107			0.00	0	0.00
NCLN65	On 25/01/2016	Spot Bond	101.58167	13.21365	101.58167	13.18119			0.00	0	0.00
NCLN66	On 29/01/2016	Spot Bond	101.36186	12.52519	101.36186	12.49448			0.00	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	11.90277	99.92294	11.87396				0.00	0	0.00
NCLN68	On 30/01/2013	Spot Bond	100.00000	87.68954	100.00000	87.48514				0.00	0	0.00
NCLN69	On 27/05/2016	Spot Bond	74.70107	14.24377	74.70107	14.22202				0.00	0	0.00
NCLN70	On 30/08/2013	Spot Bond	100.71896	65.71312	100.71896	65.55291				0.00	0	0.00
NCLN71	On 17/03/2014	Spot Bond	100.42509	43.43462	100.42509	43.34736				0.00	0	0.00
NCLN72	On 17/03/2014	Spot Bond	100.41859	43.36020	100.41859	43.27309				0.00	0	0.00
NCLN73	On 03/07/2015	Spot Bond	100.13494	18.49497	100.13494	18.41354				0.00	0	0.00
NCLN74	On 15/08/2017	Spot Bond	101.09351	8.93901	101.09351	8.89935				0.00	0	0.00
NCLN75	On 20/09/2017	Spot Bond	100.28784	2.32422	100.28784	2.31326				0.00	0	0.00
NCLN76	On 20/09/2015	Spot Bond	100.21716	11.78187	100.21716	11.72436				0.00	0	0.00
NCLN77	On 09/10/2017	Spot Bond	100.00000	3.22061	100.00000	3.19644				0.00	0	0.00
NED11	On 17/09/2015	Spot Bond	108.64353	19.47359	108.64353	19.42697				0.00	0	0.00
NED12A	On 14/12/2012	Spot Bond	100.43443	97.16591	100.43443	96.91050				0.00	0	0.00
NED12B	On 14/12/2012	Spot Bond	103.93706	100.60624	103.93706	100.33298				0.00	0	0.00
NED6	On 20/09/2013	Spot Bond	103.85854	57.10949	103.85854	56.97769				0.00	0	0.00
NED8	On 08/02/2014	Spot Bond	105.20960	44.25691	105.20960	44.15536				0.00	0	4,200,000.00
NED9	On 06/07/2017	Spot Bond	100.00389	7.85319	100.00389	7.83416				0.00	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	12.87625	122.15519	12.84239			0.00	0	0.00
NEDH1B	On 20/11/2018	Spot Bond	109.62449	9.50717	109.62449	9.48217			0.00	0	0.00
NET41	On 16/02/2013	Spot Bond	100.00000	82.02247	100.00000	81.83857			0.00	0	0.00
NHM001	On 04/09/2015	Spot Bond	100.87482	12.63360	100.87482	12.57703			0.00	0	0.00
NILB10	On 08/12/2016	Spot Bond	154.74879	4.25011	154.74879	6.42281			0.00	0	0.00
NMP20N	On 24/07/2020	Spot Bond	110.78287	11.54844	110.78287	11.52080			0.00	0	0.00
NQ1A10	On 22/05/2020	Spot Bond	112.47442	9.49863	112.47442	9.47309			0.00	0	0.00
NQ1A11	On 22/05/2016	Spot Bond	100.87478	11.49237	100.87478	11.46432			0.00	0	0.00
NQ1A12	On 22/05/2014	Spot Bond	100.84223	37.11990	100.84223	37.02930			0.00	0	0.00
NQ1A14	On 22/05/2013	Spot Bond	100.77827	82.07795	100.77827	81.89643			0.00	0	0.00
NQ1A15	On 22/05/2015	Spot Bond	100.82862	18.67729	100.82862	18.61856			0.00	0	0.00
NQ1B10	On 22/05/2020	Spot Bond	114.30671	9.52064	114.30671	9.49466			0.00	0	0.00
NQ1B11	On 22/05/2014	Spot Bond	100.88848	37.33484	100.88848	37.24367			0.00	0	0.00
NQ1B13	On 22/05/2013	Spot Bond	100.82727	82.14319	100.82727	81.96145			0.00	0	0.00
NQ1B14	On 22/05/2015	Spot Bond	100.85447	18.83706	100.85447	18.77782			0.00	0	0.00
NQ1C10	On 22/05/2020	Spot Bond	112.37668	9.86856	112.37668	9.84203			0.00	0	0.00
NQ1C11	On 22/05/2014	Spot Bond	100.94287	37.58758	100.94287	37.49576			0.00	0	0.00
NQ1C13	On 22/05/2013	Spot Bond	100.89257	82.23015	100.89257	82.04812			0.00	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	19.13123	100.90208	19.07103				0.00	0	0.00
NQF1A9	On 22/05/2013	Spot Bond	100.90209	82.24283	100.90209	82.06075				0.00	0	0.00
NQF1B9	On 22/05/2013	Spot Bond	100.92679	82.31990	100.92679	82.13762				0.00	0	0.00
NQF1C9	On 22/05/2013	Spot Bond	101.02443	82.40583	101.02443	82.22322				0.00	0	0.00
NQF1D4	On 22/05/2013	Spot Bond	101.11272	82.52352	101.11272	82.34052				0.00	0	0.00
NQF1D5	On 22/05/2020	Spot Bond	101.14634	8.50643	101.14634	8.48562				0.00	0	0.00
NQF1D6	On 22/05/2016	Spot Bond	101.06357	12.77748	101.06357	12.74624				0.00	0	0.00
NRA013	On 31/10/2013	Spot Bond	133.37761	52.71399	133.37761	52.56115				0.00	0	30,000,000.00
NRA014	On 30/04/2014	Spot Bond	112.65666	35.94792	112.65666	35.85929				0.00	0	124,200,000.00
NRA018	On 30/11/2018	Spot Bond	127.61916	15.88015	127.61916	15.83738				0.00	0	7,500,000.00
NRA01U	On 31/03/2013	Spot Bond	100.00000	77.13242	100.00000	76.97469				0.00	0	0.00
NRA022	On 31/10/2022	Spot Bond	133.90446	9.90667	133.90446	9.87865				0.00	0	4,500,000.00
NRA023	On 31/05/2023	Spot Bond	166.40319	3.71139	166.40319	3.69883				0.00	0	82,000,000.00
NRA028	On 30/11/2028	Spot Bond	132.37089	15.29417	132.37089	15.25178				0.00	0	6,100,000.00
NTC09	On 18/04/2013	Spot Bond	99.96864	89.24011	99.96864	89.02769				0.00	0	0.00
NTC10	On 18/04/2014	Spot Bond	99.87889	41.14157	99.87889	41.04202				0.00	0	0.00
NTC11	On 18/04/2014	Spot Bond	99.88231	41.00663	99.88231	40.90740				0.00	0	0.00

Contract Details	Strike	Call / Put	MTM Yield	MarkPrice	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
NTC12	On 25/08/2016	Spot Bond	101.83987	9.96726	101.83987	9.94271			0.00	0	0.00
NTC13	On 31/01/2015	Spot Bond	101.27473	19.95423	101.27473	19.90534			0.00	0	0.00
NTC14	On 26/07/2013	Spot Bond	101.19990	54.68483	101.19990	54.44199			0.00	0	0.00
NTC15	On 26/07/2015	Spot Bond	101.37662	16.68263	101.37662	16.60844			0.00	0	0.00
OCT1A1	On 18/10/2015	Spot Bond	100.00000	15.52594	100.00000	15.48832			0.00	0	0.00
OCT1A4	On 18/10/2015	Spot Bond	100.00000	15.57642	100.00000	15.53868			0.00	0	0.00
OCT1B1	On 18/10/2015	Spot Bond	100.00000	15.60671	100.00000	15.56890			0.00	0	0.00
OCT1C1	On 18/10/2015	Spot Bond	100.00000	16.33368	100.00000	16.29411			0.00	0	0.00
OCT1D1	On 18/10/2015	Spot Bond	100.00000	17.14142	100.00000	17.09989			0.00	0	0.00
OCT1E1	On 18/10/2015	Spot Bond	100.00000	22.18981	100.00000	22.13605			0.00	0	0.00
OML01	On 27/10/2015	Spot Bond	110.62267	15.79005	110.62267	15.75189			0.00	0	94,600,000.00
OTCA2U	On 31/07/2016	Spot Bond	100.00000	4.41431	100.00000	4.39490			0.00	0	0.00
PBET01	On 13/09/2015	Spot Bond	109.71000	12.65056	109.71000	12.62492			0.00	0	0.00
PCF03	On 06/04/2015	Spot Bond	100.00000	23.71038	100.00000	23.65294			0.00	0	0.00
PCF03U	On 02/03/2016	Spot Bond	100.00000	6.80487	100.00000	6.78821			0.00	0	0.00
PMM02	On 13/06/2013	Spot Bond	100.48296	64.88197	100.48296	64.67632			0.00	0	0.00
PMM04	On 25/01/2013	Spot Bond	98.38076	86.48042	98.38076	86.27931			0.00	0	0.00
PNP03	On 21/02/2013	Spot Bond	100.00000	81.11111	100.00000	80.93126			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
PNP05	On 21/08/2013	Spot Bond	100.00000	59.40033	100.00000	59.26851				0.00	0	0.00
PNP07	On 21/02/2013	Spot Bond	100.00000	81.11111	100.00000	80.93126				0.00	0	0.00
PR2A1F	On 15/06/2014	Spot Bond	100.42050	30.97610	100.42050	30.89995				0.00	0	0.00
PR2A2B	On 15/12/2012	Spot Bond	103.78737	100.16795	103.78737	99.89699				0.00	0	0.00
PR2A3B	On 15/12/2012	Spot Bond	100.37625	96.87718	100.37625	96.62334				0.00	0	0.00
PR2A4D	On 15/06/2013	Spot Bond	100.37300	64.54627	100.37300	64.38767				0.00	0	0.00
PR2A9D	On 15/06/2013	Spot Bond	100.39251	64.71631	100.39251	64.55725				0.00	0	0.00
PR2A9E	On 15/09/2013	Spot Bond	100.41791	64.93731	100.41791	64.77768				0.00	0	0.00
PR2B1B	On 15/12/2012	Spot Bond	100.38925	96.92439	100.38925	96.67039				0.00	0	0.00
PR2B1F	On 15/06/2014	Spot Bond	100.43155	31.13314	100.43155	31.05659				0.00	0	0.00
PR2B2B	On 15/12/2012	Spot Bond	103.92808	100.37868	103.92808	100.10680				0.00	0	0.00
PR2B4D	On 15/06/2013	Spot Bond	100.42500	64.99967	100.42500	64.83986				0.00	0	0.00
PR2B5E	On 15/09/2013	Spot Bond	100.42441	65.29796	100.42441	65.13743				0.00	0	0.00
PR2C1B	On 15/12/2012	Spot Bond	100.41200	97.00700	100.41200	96.75272				0.00	0	0.00
PR2C1F	On 15/06/2014	Spot Bond	100.45623	31.48410	100.45623	31.40668				0.00	0	0.00
PR2C4D	On 15/06/2013	Spot Bond	100.48342	65.50963	100.48342	65.34849				0.00	0	0.00
PR2D1B	On 15/12/2012	Spot Bond	100.47042	97.21942	100.47042	96.96445				0.00	0	0.00

Contract Details	Strike	Call / Put	MTM Yield	MarkPrice	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
PR2D1F	On 15/06/2014	Spot Bond	100.48350	31.87191	100.48350	31.79352			0.00	0	0.00
PR2D4D	On 15/06/2013	Spot Bond	100.53526	65.96285	100.53526	65.80053			0.00	0	0.00
PRM1A4	On 15/02/2014	Spot Bond	101.01119	37.92363	101.01119	37.83092			0.00	0	0.00
R009	On 15/09/2014	Spot Bond	115.36704	41.04191	115.36704	40.86639			0.00	0	0.00
R009P	On 15/09/2014	Spot Bond	90.32933	26.22597	90.32933	26.17202			0.00	0	0.00
R010P	On 21/12/2025	Spot Bond	36.97373	1.18937	36.97373	1.18826			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	5.51000	123.17962	5.50000	123.18999		163,511,521,563,620.00	675,412,262	5,584,043,362.00	
R158	On 15/09/2015	Spot Bond	122.26482	30.19130	122.26482	30.05689			0.00	0	0.00
R158P	On 15/09/2015	Spot Bond	85.50505	13.66776	85.50505	13.64090			0.00	0	0.00
R159	On 15/09/2016	Spot Bond	128.79704	25.13031	128.79704	25.01439			0.00	0	0.00
R159P	On 15/09/2016	Spot Bond	81.26980	7.51279	81.26980	7.49865			0.00	0	0.00
R179	On 01/08/2013	Spot Bond	106.08559	63.33436	106.08559	63.18806			0.00	0	0.00
R186	On 21/12/2026	Spot Bond	7.62000	129.17080	7.60000	129.34423		37,011,292,682,880.00	857,125,024	1,169,385,829.00	
R187P	On 21/12/2026	Spot Bond	34.66514	1.11572	34.66514	1.11475			0.00	0	0.00
R188P	On 21/12/2027	Spot Bond	32.55096	1.06445	32.55096	1.06357			0.00	0	0.00
R189	On 31/03/2013	Spot Bond	214.84630	124.20067	214.83490	123.77086			0.00	0	677,000,000.00
R197	On 07/12/2023	Spot Bond	1.13000	276.86167	1.19000	275.36065		84,072,000,000.00	74,400,000	103,188,000.00	

Contract Details	Strike	Call / Put	MTM Yield	MarkPrice	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
R201	On 21/12/2014	Spot Bond	5.10000	110.88088	5.10000	110.86562			1,264,896,828,600.00	248,018,986	964,957,986.00
R202	On 07/12/2033	Spot Bond	1.82000	207.35016	1.82000	207.32320			43,498,000,000.00	23,900,000	1,072,236,000.00
R2023	On 28/02/2023	Spot Bond	7.13000	106.34463	7.11500	106.43507			4,107,698,673,730.00	576,114,821	2,791,266,821.00
R203	On 15/09/2017	Spot Bond	5.99500	110.95069	5.98000	110.99783			41,634,808,379,175.00	944,922,165	7,427,880,165.00
R204	On 21/12/2018	Spot Bond	6.21500	112.39409	6.20500	112.42790			8,759,385,443,985.00	409,394,279	5,318,782,832.00
R2048	On 28/02/2048	Spot Bond	99.20808	10.75184	99.20808	10.72794			110,120,968,800,000.00	110,000,000	1,578,000,000.00
R205	On 31/03/2014	Spot Bond	100.00000	42.11475	100.00000	42.01273			0.00	0	0.00
R206	On 15/01/2014	Spot Bond	5.10000	105.36682	5.10000	105.35239			3,090,600,000,000.00	606,000,000	959,030,000.00
R207	On 15/01/2020	Spot Bond	6.49000	106.95198	6.47500	107.02027			9,693,156,374,000.00	493,552,600	5,075,355,400.00
R208	On 31/03/2021	Spot Bond	6.68000	101.52400	6.66500	101.60076			8,405,213,847,280.00	258,265,546	9,817,077,756.00
R209	On 31/03/2036	Spot Bond	8.40500	79.11296	8.38500	79.26324			53,432,450,657,850.00	357,221,970	9,699,339,903.00
R210	On 31/03/2028	Spot Bond	1.53000	159.94880	1.61000	158.29993			136,170,000,000.00	89,000,000	104,700,000.00
R211	On 31/01/2017	Spot Bond	0.10000	112.43209	-0.10000	112.42304			(5,000,000,000.00)	50,000,000	1,177,900,000.00
R212	On 31/01/2022	Spot Bond	1.00000	130.36214	1.05000	129.81793			1,093,258,506,000.00	093,258,506	950,115,672.00
R213	On 28/02/2031	Spot Bond	8.18000	90.61657	8.16000	90.76931			6,534,490,259,200.00	798,837,440	4,094,924,440.00
R214	On 28/02/2041	Spot Bond	77.73332	9.82705	77.73332	9.80924			60,184,073,108,829.60	774,237,780	7,865,109,780.00
R223C	On 15/03/2013	Spot Bond	98.10852	77.66352	98.10852	77.50173			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM Yield	MarkPrice	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
R224C	On 15/09/2013	Spot Bond	95.74929	53.66262	95.74929	53.54677			0.00	0	0.00
R225C	On 15/03/2014	Spot Bond	93.40448	37.04552	93.40448	36.96717			0.00	0	0.00
R226C	On 15/09/2014	Spot Bond	91.01110	26.00599	91.01110	25.95216			0.00	0	0.00
R227C	On 15/03/2015	Spot Bond	87.49080	18.89996	87.49080	18.86211			0.00	0	0.00
R228C	On 15/09/2015	Spot Bond	85.50505	13.66776	85.50505	13.64090			0.00	0	0.00
R229C	On 15/03/2016	Spot Bond	83.47163	10.03630	83.47163	10.01698			0.00	0	0.00
R230C	On 15/09/2016	Spot Bond	81.26980	7.51279	81.26980	7.49865			0.00	0	0.00
R322C	On 21/12/2012	Spot Bond	99.35642	94.10807	99.35642	93.86761			0.00	0	0.00
R323C	On 21/06/2013	Spot Bond	96.68315	64.15231	96.68315	64.01421			0.00	0	0.00
R324C	On 21/12/2013	Spot Bond	94.26296	44.00591	94.26296	43.91315			0.00	0	0.00
R325C	On 21/06/2014	Spot Bond	91.92899	30.66304	91.92899	30.59974			0.00	0	0.00
R326C	On 21/12/2014	Spot Bond	89.76971	21.66058	89.76971	21.61674			0.00	0	0.00
R327C	On 21/06/2015	Spot Bond	86.42385	15.86719	86.42385	15.83608			0.00	0	0.00
R328C	On 21/12/2015	Spot Bond	84.45562	11.55754	84.45562	11.53531			0.00	0	0.00
R329C	On 21/06/2016	Spot Bond	82.31050	8.57643	82.31050	8.56029			0.00	0	0.00
R330C	On 21/12/2016	Spot Bond	79.97373	6.50041	79.97373	6.48848			0.00	0	0.00
R331C	On 21/06/2017	Spot Bond	75.56089	5.36807	75.56089	5.35868			0.00	0	0.00
R332C	On 21/12/2017	Spot Bond	73.15412	4.25802	73.15412	4.25077			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM Yield	MarkPrice	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
R333C	On 21/06/2018	Spot Bond	69.91580	3.56004	69.91580	3.55421			0.00	0	0.00
R334C	On 21/12/2018	Spot Bond	67.83418	2.89752	67.83418	2.89290			0.00	0	0.00
R335C	On 21/06/2019	Spot Bond	65.82731	2.38817	65.82731	2.38446			0.00	0	0.00
R336C	On 21/12/2019	Spot Bond	63.84766	1.99688	63.84766	1.99386			0.00	0	0.00
R337C	On 21/06/2020	Spot Bond	60.09257	1.88014	60.09257	1.87744			0.00	0	0.00
R338C	On 21/12/2020	Spot Bond	58.22853	1.62355	58.22853	1.62128			0.00	0	0.00
R339C	On 21/06/2021	Spot Bond	55.42223	1.51622	55.42223	1.51419			0.00	0	0.00
R340C	On 21/12/2021	Spot Bond	53.71567	1.34061	53.71567	1.33887			0.00	0	0.00
R341C	On 21/06/2022	Spot Bond	52.07678	1.19623	52.07678	1.19472			0.00	0	0.00
R342C	On 21/12/2022	Spot Bond	50.50256	1.07663	50.50256	1.07531			0.00	0	0.00
R343C	On 21/06/2023	Spot Bond	49.04085	0.97270	49.04085	0.97153			0.00	0	0.00
R344C	On 21/12/2023	Spot Bond	47.63992	0.88500	47.63992	0.88397			0.00	0	0.00
R345C	On 21/06/2024	Spot Bond	40.84619	1.35998	40.84619	1.35860			0.00	0	0.00
R346C	On 21/12/2024	Spot Bond	39.49703	1.29324	39.49703	1.29197			0.00	0	0.00
R347C	On 21/06/2025	Spot Bond	38.20719	1.23690	38.20719	1.23572			0.00	0	0.00
R348C	On 21/12/2025	Spot Bond	36.97373	1.18937	36.97373	1.18826			0.00	0	0.00
R349C	On 21/06/2026	Spot Bond	35.79392	1.14933	35.79392	1.14829			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM Yield	MarkPrice	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
R350C	On 21/12/2026	Spot Bond	34.66514	1.11572	34.66514	1.11475			0.00	0	0.00
R351C	On 21/06/2027	Spot Bond	33.58493	1.08767	33.58493	1.08675			0.00	0	0.00
R352C	On 21/12/2027	Spot Bond	32.55096	1.06445	32.55096	1.06357			0.00	0	0.00
RCSB01	On 16/03/2014	Spot Bond	100.64880	46.86106	100.64880	46.74562			0.00	0	0.00
RCSB02	On 15/07/2013	Spot Bond	99.92574	60.84619	99.92574	60.69889			0.00	0	0.00
RCSB03	On 15/07/2016	Spot Bond	99.90770	13.35188	99.90770	13.31956			0.00	0	0.00
RCSB04	On 25/05/2015	Spot Bond	100.96576	20.00321	100.96576	19.94023			0.00	0	0.00
RCSB2U	On 24/07/2017	Spot Bond	100.00000	2.02339	100.00000	2.01449			0.00	0	0.00
RCSC08	On 08/03/2013	Spot Bond	100.56581	98.64583	100.56581	98.38203			0.00	0	0.00
RCSC09	On 06/06/2013	Spot Bond	100.63344	64.54487	100.63344	64.34002			0.00	0	0.00
RCSC10	On 06/06/2013	Spot Bond	100.61948	66.38333	100.61948	66.17268			0.00	0	0.00
RCSC11	On 06/09/2013	Spot Bond	100.62865	64.18583	100.62865	63.89901			0.00	0	0.00
RDFB01	On 30/03/2015	Spot Bond	100.22952	21.90954	100.22952	21.85578			0.00	0	0.00
RDFC04	On 06/09/2013	Spot Bond	100.00000	76.35468	100.00000	76.25109			0.00	0	0.00
RDFC05	On 06/12/2012	Spot Bond	100.48281	97.84510	100.48281	97.58225			0.00	0	0.00
RES06	On 18/10/2014	Spot Bond	101.67229	28.39413	101.67229	28.32432			0.00	0	0.00
RES07	On 14/02/2013	Spot Bond	5.87500	104.56225	5.87500	104.54562			0.00	0	0.00
RES12	On 20/08/2015	Spot Bond	100.93776	15.04896	100.93776	14.98228			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM Yield	MarkPrice	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
RES13	On 09/01/2013	Spot Bond	100.29264	89.65352	100.29264	89.43320			0.00	0	0.00
RES14	On 04/10/2013	Spot Bond	100.11180	53.48101	100.11180	53.07927			0.00	0	0.00
RES15	On 12/11/2017	Spot Bond	100.00000	13.13272	100.00000	13.03414			0.00	0	0.00
RES16	On 14/02/2013	Spot Bond	100.00000	82.39278	100.00000	82.20721			0.00	0	0.00
RESB01	On 03/06/2014	Spot Bond	100.68733	30.41726	100.68733	31.94958			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	101.72901	101.03586	101.44897			0.00	0	0.00
RP002	On 28/02/2013	Spot Bond	101.10798	99.44753	101.10798	99.17358			0.00	0	0.00
RP004	On 25/11/2014	Spot Bond	102.70350	28.42873	102.70350	28.35820			0.00	0	0.00
RP005	On 31/03/2017	Spot Bond	100.28309	14.00826	100.28309	13.98046			0.00	0	0.00
RP006	On 30/04/2019	Spot Bond	102.22019	12.19586	102.22019	12.16572			0.00	0	0.00
RP007	On 30/04/2016	Spot Bond	101.97649	15.63023	101.97649	15.59169			0.00	0	0.00
RP008	On 30/04/2016	Spot Bond	101.97649	15.63023	101.97649	15.59169			0.00	0	0.00
RP009	On 16/07/2013	Spot Bond	99.90414	58.66450	99.90414	58.40672			0.00	0	0.00
RP010	On 23/08/2013	Spot Bond	100.99069	49.30343	100.99069	49.06740			0.00	0	0.00
RP011	On 12/09/2013	Spot Bond	100.58819	68.22251	100.58819	67.91775			0.00	0	0.00
RP012	On 10/10/2013	Spot Bond	100.00000	51.14300	100.00000	50.75913			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM Yield	MarkPrice	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
RP013	On 27/09/2016	Spot Bond	100.38461	5.09533	100.38461	5.07260			0.00	0	0.00
RP014	On 27/09/2019	Spot Bond	100.43152	0.44298	100.43152	0.44100			0.00	0	0.00
RPG01	On 28/02/2014	Spot Bond	100.88031	46.95632	100.88031	46.84041			0.00	0	0.00
RPG01U	On 25/02/2014	Spot Bond	100.00000	33.68950	100.00000	33.62280			0.00	0	0.00
RPG02	On 25/11/2014	Spot Bond	101.00223	27.22029	101.00223	27.15376			0.00	0	0.00
RPI01	On 22/07/2016	Spot Bond	5.25000	101.83321	5.25000	101.81888			0.00	0	0.00
RPP01U	On 31/08/2018	Spot Bond	100.00000	0.73426	100.00000	0.73246			0.00	0	0.00
RPP04U	On 07/10/2016	Spot Bond	100.00000	3.99140	100.00000	3.98173			0.00	0	0.00
RPP05U	On 21/01/2013	Spot Bond	100.00000	87.11217	100.00000	86.90476			0.00	0	0.00
RPS001	On 16/11/2022	Spot Bond	100.00000	22.71624	100.00000	22.62942			0.00	0	0.00
RW21	On 21/04/2021	Spot Bond	109.50878	10.03283	109.50878	10.00879			0.00	0	5,400,000.00
SA061U	On 14/12/2012	Spot Bond	100.00000	95.80052	100.00000	95.54974			0.00	0	0.00
SA062U	On 18/01/2013	Spot Bond	100.00000	87.74038	100.00000	87.52998			0.00	0	0.00
SBC2	On 28/04/2016	Spot Bond	105.69036	8.52672	105.69036	8.50989			0.00	0	0.00
SBK12	On 24/11/2016	Spot Bond	117.11129	11.62913	117.11129	11.59955			0.00	0	29,700,000.00
SBK13	On 24/11/2016	Spot Bond	100.96377	10.47956	100.96377	10.45395			0.00	0	0.00
SBK14	On 01/12/2017	Spot Bond	109.76738	9.87731	109.76738	9.85373			0.00	0	15,000,000.00
SBK15	On 23/01/2022	Spot Bond	101.55586	7.63503	101.55586	7.61627			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
SBK16	On 15/03/2023	Spot Bond	100.47716	8.57975	100.47716	100.47716	8.55864			0.00	0	0.00
SBK17	On 31/07/2024	Spot Bond	101.44951	9.08749	101.44951	101.44951	9.05907			0.00	0	0.00
SBK18	On 24/10/2020	Spot Bond	100.00000	14.00177	100.00000	100.00000	13.89667			0.00	0	0.00
SBK19	On 24/10/2019	Spot Bond	100.00000	14.05956	100.00000	100.00000	13.95403			0.00	0	0.00
SBK7	On 24/05/2015	Spot Bond	110.28697	19.07030	110.28697	110.28697	19.02409			0.00	0	15,000,000.00
SBK8	On 10/04/2013	Spot Bond	101.21158	76.05211	101.21158	101.21158	75.89836			0.00	0	2,700,000.00
SBK9	On 10/04/2018	Spot Bond	101.86258	10.32002	101.86258	101.86258	10.29670			0.00	0	6,900,000.00
SBK111	On 09/04/2014	Spot Bond	127.67688	36.39851	127.67688	127.67688	36.29698			0.00	0	0.00
SBN18	On 14/09/2013	Spot Bond	159.66556	41.13890	159.66556	159.66556	41.00574			0.00	0	0.00
SBN20	On 31/03/2013	Spot Bond	152.98792	66.97576	152.98792	152.98792	66.79104			0.00	0	0.00
SBN27	On 15/09/2015	Spot Bond	117.95662	20.46314	117.95662	117.95662	20.41079			0.00	0	0.00
SBN29	On 15/09/2015	Spot Bond	118.36117	20.37896	118.36117	118.36117	20.32669			0.00	0	0.00
SBN31	On 15/09/2015	Spot Bond	118.56412	20.33696	118.56412	118.56412	20.28472			0.00	0	0.00
SBN32	On 19/03/2013	Spot Bond	143.82678	70.97234	143.82678	143.82678	70.77831			0.00	0	0.00
SBN33	On 15/09/2017	Spot Bond	103.68838	11.11376	103.68838	103.68838	11.08814			0.00	0	0.00
SBN34	On 15/09/2015	Spot Bond	118.14423	20.42403	118.14423	118.14423	20.37171			0.00	0	0.00
SBN35	On 15/09/2015	Spot Bond	118.24540	20.40299	118.24540	118.24540	20.35069			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM Yield	MarkPrice	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
SBN36	On 31/03/2013	Spot Bond	211.65251	60.19296	211.65251	59.98992			0.00	0	0.00
SBN42	On 31/03/2013	Spot Bond	100.00000	77.13242	100.00000	76.97469			0.00	0	0.00
SBN45	On 15/09/2017	Spot Bond	100.42831	9.26818	100.42831	9.24540			0.00	0	0.00
SBN49	On 02/06/2014	Spot Bond	99.21990	31.39763	99.21990	31.32126			0.00	0	0.00
SBN50	On 23/09/2014	Spot Bond	100.36654	32.21737	100.36654	32.13820			0.00	0	0.00
SBN51	On 03/10/2016	Spot Bond	100.15186	11.60198	100.15186	11.57384			0.00	0	0.00
SBN52	On 03/07/2013	Spot Bond	100.16711	62.83452	100.16711	62.68208			0.00	0	0.00
SBR003	On 05/11/2013	Spot Bond	100.00000	57.16890	100.00000	57.03040			0.00	0	0.00
SBS13	On 22/09/2017	Spot Bond	107.02647	11.22372	107.02647	11.19717			0.00	0	0.00
SBS14	On 07/02/2014	Spot Bond	101.09831	38.43216	101.09831	38.33815			0.00	0	0.00
SBS15	On 26/04/2016	Spot Bond	101.18390	12.19658	101.18390	12.16672			0.00	0	4,000,000.00
SBS16	On 22/09/2018	Spot Bond	100.29283	8.37140	100.29283	8.35084			0.00	0	0.00
SBS17	On 23/06/2018	Spot Bond	100.00000	1.09381	100.00000	1.09138			0.00	0	0.00
SBS18	On 23/06/2018	Spot Bond	100.30374	8.64127	100.30374	8.62005			0.00	0	0.00
SBS19	On 23/06/2021	Spot Bond	112.35030	13.35857	112.35030	13.32607			0.00	0	0.00
SBS20	On 15/05/2026	Spot Bond	107.31305	9.65942	107.31305	9.63652			0.00	0	0.00
SBS21	On 15/05/2026	Spot Bond	101.14300	7.49509	101.14300	7.47146			0.00	0	0.00
SBS22	On 23/05/2015	Spot Bond	100.81390	18.68035	100.81390	18.63477			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
SBS23	On 23/05/2017	Spot Bond	100.85958	8.71809	100.85958	8.69067				0.00	0	0.00
SBS24	On 23/05/2019	Spot Bond	100.88565	7.02226	100.88565	7.00511				0.00	0	0.00
SBS25	On 24/05/2019	Spot Bond	107.86744	8.54892	107.86744	8.53442				0.00	0	2,700,000.00
SBS3	On 25/05/2026	Spot Bond	100.17939	8.24220	100.17939	8.22372				0.00	0	0.00
SBS4	On 16/11/2021	Spot Bond	102.91713	8.64297	102.91713	8.62317				0.00	0	0.00
SBS7	On 26/03/2013	Spot Bond	102.48454	79.24654	102.48454	79.07976				0.00	0	0.00
SBS9	On 07/07/2016	Spot Bond	118.34171	17.03880	118.34171	16.99582				0.00	0	2,300,000.00
SBSI10	On 03/07/2013	Spot Bond	120.99445	70.17756	120.99445	69.99171			2,632,839,232,000.00	21,760,000	12,080,000.00	
SBSI11	On 07/12/2023	Spot Bond	265.12288	1.99016	265.12288	1.98101				0.00	0	0.00
SBSI12	On 31/01/2017	Spot Bond	119.59470	4.79428	119.59470	4.78208			1,843,911,084,600.00	15,418,000	7,709,000.00	
SCM107	On 15/09/2017	Spot Bond	112.58000	11.06474	112.58000	11.03463				0.00	0	0.00
SCM220	On 20/01/2013	Spot Bond	100.00000	96.74683	100.00000	96.51593				0.00	0	0.00
SCM221	On 17/02/2013	Spot Bond	100.00000	81.83857	100.00000	81.65548				0.00	0	0.00
SHF01	On 15/12/2016	Spot Bond	100.00000	2.69983	100.00000	2.69321				0.00	0	0.00
SHI02	On 01/10/2021	Spot Bond	82.63494	0.22932	82.63494	0.22884				0.00	0	0.00
SHI05	On 31/01/2017	Spot Bond	100.00000	6.86525	100.00000	6.81318				0.00	0	0.00
SHPCBU	On 03/04/2017	Spot Bond	6.50000	100.66173	6.50000	100.64987				0.00	0	0.00

Contract Details	Strike	Call / Put	MTM Yield	MarkPrice	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
SHS01	On 15/12/2016	Spot Bond	100.49004	11.26858	100.49004	11.24086			0.00	0	0.00
SHS02	On 29/06/2013	Spot Bond	100.22255	63.09870	100.22255	62.94386			0.00	0	0.00
SHS03	On 29/06/2015	Spot Bond	100.24006	17.62582	100.24006	17.58256			0.00	0	0.00
SHS04	On 29/06/2017	Spot Bond	100.37865	10.64485	100.37865	10.61869			0.00	0	0.00
SHS05	On 29/06/2017	Spot Bond	104.63904	10.76541	104.63904	10.74782			0.00	0	0.00
SLI1	On 15/08/2013	Spot Bond	104.53403	61.42416	104.53403	61.28396			0.00	0	0.00
SLI2	On 15/08/2016	Spot Bond	110.17225	14.74240	110.17225	14.70729			0.00	0	8,200,000.00
SMF1	On 27/06/2013	Spot Bond	104.99511	68.56536	104.99511	68.40744			0.00	0	0.00
SNT01	On 15/09/2017	Spot Bond	102.86503	11.22176	102.86503	11.19607			0.00	0	18,700,000.00
SPDA1	On 21/08/2014	Spot Bond	101.14731	26.00825	101.14731	25.94460			0.00	0	0.00
SPDA2	On 21/08/2016	Spot Bond	100.91285	9.79216	100.91285	9.76826			0.00	0	0.00
SPDA3	On 21/08/2015	Spot Bond	101.15213	14.35401	101.15213	14.31887			0.00	0	0.00
SPDA4	On 21/08/2017	Spot Bond	100.91985	7.90731	100.91985	7.88800			0.00	0	0.00
SSA01	On 28/06/2016	Spot Bond	110.58806	16.48113	110.58806	16.44154			0.00	0	0.00
SSA02	On 20/04/2015	Spot Bond	99.95086	21.47137	99.95086	21.40437			0.00	0	0.00
SSN001	On 01/03/2017	Spot Bond	100.74418	9.50761	100.74418	9.48417			0.00	0	0.00
SSN002	On 26/03/2017	Spot Bond	100.29998	10.82518	100.29998	10.79860			0.00	0	0.00
SSN003	On 25/04/2017	Spot Bond	101.49647	10.00089	101.49647	9.96926			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
SSN004	On 31/03/2021	Spot Bond	89.26946	8.71873	89.26946	8.70106				0.00	0	0.00
SSN005	On 31/03/2021	Spot Bond	88.92846	8.75198	88.92846	8.73430				0.00	0	0.00
SSN006	On 21/12/2014	Spot Bond	107.77651	24.63514	107.77651	24.59385				0.00	0	0.00
SSN007	On 15/01/2020	Spot Bond	97.48656	10.29510	97.48656	10.27291				0.00	0	0.00
SSN008	On 18/06/2017	Spot Bond	100.44496	9.29948	100.44496	9.27001				0.00	0	0.00
SSN009	On 15/09/2017	Spot Bond	104.60347	10.99627	104.60347	10.97075				0.00	0	0.00
SSN010	On 15/09/2015	Spot Bond	119.58561	20.12783	119.58561	20.07577				0.00	0	0.00
SSN011	On 31/01/2025	Spot Bond	101.19280	3.13659	101.19280	3.12405				0.00	0	0.00
SYN860	On 25/11/2012	Spot Bond	100.00000	50.00004	100.00000	50.00002				0.00	0	0.00
SYN867	On 19/01/2013	Spot Bond	100.00000	87.52998	100.00000	87.32057				0.00	0	0.00
SYN869	On 19/01/2013	Spot Bond	100.00000	87.52998	100.00000	87.32057				0.00	0	0.00
SYN870	On 20/01/2013	Spot Bond	100.00000	87.32057	100.00000	87.11217				0.00	0	0.00
SYN872	On 13/02/2013	Spot Bond	100.00000	82.57919	100.00000	82.39278				0.00	0	0.00
SYN873	On 14/02/2013	Spot Bond	100.00000	82.39278	100.00000	82.20721				0.00	0	0.00
SYN874	On 16/02/2013	Spot Bond	100.00000	82.02247	100.00000	81.83857				0.00	0	0.00
SYN875	On 16/02/2013	Spot Bond	100.00000	82.02247	100.00000	81.83857				0.00	0	0.00
SYN876	On 20/02/2013	Spot Bond	100.00000	81.29176	100.00000	81.11111				0.00	0	0.00

Contract Details	Strike	Call / Put	MTM Yield	MarkPrice	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
SYN878	On 21/02/2013	Spot Bond	100.00000	81.11111	100.00000	80.93126			0.00	0	0.00
SYN880	On 23/02/2013	Spot Bond	100.00000	80.75221	100.00000	80.57395			0.00	0	0.00
SYN881	On 23/02/2013	Spot Bond	100.00000	80.75221	100.00000	80.57395			0.00	0	0.00
SYN882	On 27/02/2013	Spot Bond	100.00000	80.04386	100.00000	79.86871			0.00	0	0.00
SYN887	On 17/02/2013	Spot Bond	100.00000	81.83857	100.00000	81.65548			0.00	0	0.00
SYN911	On 19/07/2013	Spot Bond	100.00000	59.59120	100.00000	59.45895			0.00	0	0.00
SYN913	On 19/07/2013	Spot Bond	100.00000	59.59120	100.00000	59.45895			0.00	0	0.00
SYN923	On 21/08/2013	Spot Bond	100.00000	55.37847	100.00000	55.25557			0.00	0	0.00
SYN924	On 22/08/2013	Spot Bond	100.00000	55.25557	100.00000	55.13295			0.00	0	0.00
SYN925	On 23/08/2013	Spot Bond	100.00000	55.13295	100.00000	55.01059			0.00	0	0.00
SYN928	On 19/07/2013	Spot Bond	100.00000	59.59120	100.00000	59.45895			0.00	0	0.00
SYN929	On 19/07/2013	Spot Bond	100.00000	59.59120	100.00000	59.45895			0.00	0	0.00
SYN945	On 23/11/2012	Spot Bond	99.34562	66.81244	99.34562	66.81243			0.00	0	0.00
SYN946	On 27/11/2012	Spot Bond	99.33096	66.81568	99.33096	66.81567			0.00	0	0.00
SYN947	On 18/12/2012	Spot Bond	99.03221	94.85288	99.03221	94.60940			0.00	0	0.00
SYN949	On 29/11/2012	Spot Bond	99.30851	99.72866	99.30851	99.45879			0.00	0	0.00
SYN950	On 15/01/2013	Spot Bond	100.00000	88.37772	100.00000	88.16425			0.00	0	0.00
SYN951	On 21/01/2013	Spot Bond	100.00000	87.11217	100.00000	86.90476			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM Yield	MarkPrice	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
SYN953	On 05/02/2013	Spot Bond	100.00000	84.10138	100.00000	83.90805			0.00	0	0.00
SYN954	On 21/01/2013	Spot Bond	100.00000	87.11217	100.00000	86.90476			0.00	0	0.00
SYN955	On 12/02/2013	Spot Bond	100.00000	82.76644	100.00000	82.57919			0.00	0	0.00
SYN956	On 14/02/2013	Spot Bond	100.00000	82.39278	100.00000	82.20721			0.00	0	0.00
SYN957	On 18/02/2013	Spot Bond	100.00000	81.65548	100.00000	81.47321			0.00	0	0.00
SYN958	On 18/02/2013	Spot Bond	100.00000	81.65548	100.00000	81.47321			0.00	0	0.00
SYN959	On 19/02/2013	Spot Bond	100.00000	81.47321	100.00000	81.29176			0.00	0	0.00
SYN960	On 28/01/2013	Spot Bond	100.00000	85.68075	100.00000	85.48009			0.00	0	0.00
SYN961	On 22/02/2013	Spot Bond	100.00000	80.93126	100.00000	80.75221		6,300,000,000,000.00	63,000,000	63,000,000.00	
SYN962	On 19/12/2012	Spot Bond	100.00000	94.55959	100.00000	94.31525			0.00	0	0.00
SYN963	On 25/02/2013	Spot Bond	100.00000	80.39648	100.00000	80.21978		51,800,000,000,000.00	518,000,000	172,000,000.00	
SYN964	On 26/02/2013	Spot Bond	100.00000	80.21978	100.00000	80.04386			0.00	0	0.00
SZ18	On 30/09/2015	Spot Bond	117.60842	18.82124	117.60842	18.77347			0.00	0	0.00
SZ25	On 30/09/2025	Spot Bond	104.75139	9.85055	104.75139	9.82779			0.00	0	0.00
T018	On 15/07/2014	Spot Bond	100.00000	38.29668	100.00000	38.21238			0.00	0	0.00
TF105U	On 25/10/2014	Spot Bond	100.00000	32.07153	100.00000	31.83080			0.00	0	0.00
TFS06	On 20/03/2014	Spot Bond	102.75446	40.29496	102.75446	40.20277			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM Yield	MarkPrice	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
TFS100	On 22/01/2013	Spot Bond	98.53867	87.07139	98.53867	86.86719			0.00	0	0.00
TFS101	On 06/02/2013	Spot Bond	98.31078	84.13675	98.31078	83.94652			0.00	0	0.00
TFS102	On 14/12/2012	Spot Bond	99.10758	95.83644	99.10758	95.58770			0.00	0	0.00
TFS103	On 14/03/2013	Spot Bond	97.81910	77.87693	97.81910	77.71473			0.00	0	0.00
TFS104	On 29/01/2013	Spot Bond	100.00000	66.66690	100.00000	66.66689			0.00	0	0.00
TFS73	On 11/02/2013	Spot Bond	100.94335	84.01710	100.94335	83.82510			0.00	0	0.00
TFS77	On 12/04/2013	Spot Bond	99.98492	90.40318	99.98492	90.18484			0.00	0	0.00
TFS78	On 18/04/2013	Spot Bond	99.89383	89.11868	99.89383	88.90669			0.00	0	0.00
TFS83	On 28/07/2015	Spot Bond	101.19250	14.81728	101.19250	14.78100			0.00	0	0.00
TFS84	On 28/07/2016	Spot Bond	107.95127	14.63801	107.95127	14.60372			0.00	0	0.00
TFS88	On 08/02/2013	Spot Bond	100.00000	83.52403	100.00000	83.33333			0.00	0	0.00
TFS90	On 05/03/2013	Spot Bond	100.57712	98.10253	100.57712	99.24740			0.00	0	0.00
TFS93	On 17/02/2014	Spot Bond	100.87887	37.84375	100.87887	37.76823			0.00	0	0.00
TFS97	On 14/11/2013	Spot Bond	100.92142	54.61579	100.92142	54.44392			0.00	0	0.00
TH10A1	On 18/10/2038	Spot Bond	101.62026	8.33108	101.62026	8.30471			0.00	0	0.00
TH10A2	On 18/10/2038	Spot Bond	101.66672	8.58744	101.66672	8.56024			0.00	0	0.00
TH10A3	On 18/10/2038	Spot Bond	102.00557	10.33981	102.00557	10.31668			0.00	0	0.00
TH10A4	On 18/07/2017	Spot Bond	100.00000	2.70480	100.00000	2.67889			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM Yield	MarkPrice	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
TH10A5	On 18/07/2017	Spot Bond	100.00000	2.70480	100.00000	2.67889			0.00	0	0.00
TH10A6	On 18/07/2017	Spot Bond	100.00000	2.70480	100.00000	2.67889			0.00	0	0.00
TH10B1	On 18/10/2038	Spot Bond	101.76658	9.13798	101.76658	9.10901			0.00	0	0.00
TH10B2	On 18/07/2017	Spot Bond	100.00000	2.70480	100.00000	2.67889			0.00	0	0.00
TH10C1	On 18/10/2038	Spot Bond	101.98019	10.31315	101.98019	10.28040			0.00	0	0.00
TH10C2	On 18/07/2017	Spot Bond	100.00000	2.70480	100.00000	2.67889			0.00	0	0.00
TH10D1	On 18/10/2038	Spot Bond	102.86169	15.12807	102.86169	15.07967			0.00	0	0.00
TH10D2	On 18/07/2017	Spot Bond	100.00000	2.70480	100.00000	2.67889			0.00	0	0.00
TH9A10	On 18/07/2016	Spot Bond	101.66078	10.61808	101.66078	10.59198			0.00	0	0.00
THE8A1	On 18/04/2036	Spot Bond	101.48088	6.34852	101.48088	6.33294			0.00	0	0.00
THE8A2	On 18/04/2036	Spot Bond	101.58542	6.83255	101.58542	6.81577			0.00	0	0.00
THE8A3	On 18/04/2036	Spot Bond	105.94334	6.89124	105.94334	6.87366			0.00	0	0.00
THE8B1	On 18/04/2036	Spot Bond	101.79445	7.79793	101.79445	7.77874			0.00	0	0.00
THE8C1	On 18/04/2036	Spot Bond	101.88733	8.22583	101.88733	8.20557			0.00	0	0.00
THE8D1	On 18/04/2036	Spot Bond	102.87096	12.71853	102.87096	12.68693			0.00	0	0.00
THE9A1	On 18/07/2016	Spot Bond	101.59334	10.32388	101.59334	10.29851			0.00	0	0.00
THE9A2	On 18/01/2016	Spot Bond	101.62589	12.45462	101.62589	12.42401			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM Yield	MarkPrice	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
THE9A3	On 18/07/2016	Spot Bond	101.64915	10.56738	101.64915	10.54140			0.00	0	0.00
THE9A5	On 18/07/2039	Spot Bond	101.62589	6.99335	101.62589	6.97616			0.00	0	0.00
THE9A6	On 18/07/2039	Spot Bond	101.64915	7.10072	101.64915	7.08326			0.00	0	0.00
THE9A7	On 18/07/2039	Spot Bond	101.66078	7.15438	101.66078	7.13680			0.00	0	0.00
THE9A8	On 18/07/2016	Spot Bond	101.61194	10.40506	101.61194	10.37949			0.00	0	0.00
THE9A9	On 18/07/2016	Spot Bond	101.64915	10.56738	101.64915	10.54140			0.00	0	0.00
THE9B1	On 18/07/2016	Spot Bond	101.77704	11.12462	101.77704	11.09724			0.00	0	0.00
THE9B2	On 18/07/2039	Spot Bond	101.77704	7.69045	101.77704	7.67152			0.00	0	0.00
THE9B3	On 18/07/2016	Spot Bond	101.77704	11.12462	101.77704	11.09724			0.00	0	0.00
THE9C1	On 18/07/2016	Spot Bond	101.96303	11.93320	101.96303	11.90378			0.00	0	0.00
THE9C2	On 18/07/2039	Spot Bond	102.00952	8.75923	102.00952	8.73764			0.00	0	0.00
THE9C3	On 18/07/2016	Spot Bond	101.95141	11.88273	101.95141	11.85344			0.00	0	0.00
THE9D1	On 18/07/2016	Spot Bond	102.88090	15.89190	102.88090	15.85240			0.00	0	0.00
THE9D2	On 18/07/2039	Spot Bond	102.93896	12.99062	102.93896	12.95833			0.00	0	0.00
THE9D3	On 18/07/2016	Spot Bond	102.91574	16.04113	102.91574	16.00126			0.00	0	0.00
TL13	On 31/12/2013	Spot Bond	100.16956	42.61817	100.16956	42.51476		200,339,120,000.00	2,000,000	2,000,000.00	
TL15	On 29/04/2015	Spot Bond	115.34604	21.04117	115.34604	20.98859		0.00	0	2,700,000.00	
TL20	On 22/02/2020	Spot Bond	98.42479	10.95718	98.42479	10.93669		0.00	0	0.00	

Contract Details	Strike	Call / Put	MTM Yield	MarkPrice	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
TN17	On 14/11/2017	Spot Bond	113.10271	9.54197	113.10271	9.51837			0.00	0	998,000,000.00
TN20	On 17/09/2020	Spot Bond	114.87864	11.02500	114.87864	10.99740			743,379,679.44	6,471	303,757,471.00
TN23	On 06/11/2023	Spot Bond	120.75839	9.47496	120.75839	9.45026			814,515,340.55	6,745	85,075,745.00
TN25	On 19/08/2025	Spot Bond	105.49834	11.36420	105.49834	11.33806			0.00	0	132,700,000.00
TN27	On 14/11/2027	Spot Bond	103.04013	8.91991	103.04013	8.89946			0.00	0	9,900,000.00
TORQ1	On 15/04/2022	Spot Bond	100.87844	6.68475	100.87844	6.65515			0.00	0	0.00
TORQ2	On 15/04/2022	Spot Bond	100.89915	6.84084	100.89915	6.81053			0.00	0	0.00
TORQ3	On 15/04/2022	Spot Bond	100.92536	7.03844	100.92536	7.00725			0.00	0	0.00
TORQ4	On 15/04/2022	Spot Bond	100.92812	7.05924	100.92812	7.02796			0.00	0	0.00
TORQ5	On 15/04/2022	Spot Bond	101.05768	8.03542	101.05768	7.99977			0.00	0	0.00
TORQ6	On 15/04/2022	Spot Bond	101.32571	13.63324	101.32571	13.57264			0.00	0	0.00
TPDA01	On 05/04/2015	Spot Bond	100.00000	26.16676	100.00000	25.95671			0.00	0	0.00
TPDA02	On 05/04/2017	Spot Bond	100.00000	13.55155	100.00000	13.44276			0.00	0	0.00
TPDA03	On 05/04/2018	Spot Bond	100.00000	11.61274	100.00000	11.51952			0.00	0	0.00
TR30	On 31/12/2099	Spot Bond	10.00000	99.94469	10.00000	99.91705			0.00	0	0.00
TR31	On 31/12/2099	Spot Bond	9.75000	99.94607	9.75000	99.91911			0.00	0	0.00
TR32	On 31/12/2099	Spot Bond	100.00000	9.94678	100.00000	9.92028			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
TSP116	On 09/02/2013	Spot Bond	100.00000	83.33333	100.00000	83.14351	0.00	0	0.00			
TSP117	On 23/02/2013	Spot Bond	100.00000	80.75221	100.00000	80.57395	0.00	0	0.00			
TSP125	On 23/08/2013	Spot Bond	100.00000	60.11319	100.00000	59.99914	0.00	0	0.00			
TSP128	On 07/02/2013	Spot Bond	100.00000	83.71560	100.00000	83.52403	0.00	0	0.00			
TSP129	On 07/03/2013	Spot Bond	97.58601	79.07105	97.58601	78.90425	0.00	0	0.00			
TSP131	On 03/05/2013	Spot Bond	96.66726	70.76373	96.66726	70.63136	0.00	0	0.00			
TSP132	On 29/11/2012	Spot Bond	99.23248	99.72887	99.23248	99.45920	0.00	0	0.00			
TSP133	On 03/01/2013	Spot Bond	98.71758	91.12736	98.71758	90.90332	0.00	0	0.00			
TSP134	On 27/06/2013	Spot Bond	99.76004	67.03187	99.76004	66.90491	0.00	0	0.00			
TSP135	On 07/02/2013	Spot Bond	98.31631	83.94576	98.31631	83.75637	0.00	0	0.00			
UG21	On 02/03/2021	Spot Bond	114.88602	11.63447	114.88602	11.60533	0.00	0	0.00			
UTR041	On 19/04/2014	Spot Bond	99.85679	41.21286	99.85679	41.11314	0.00	0	0.00			
UTR042	On 19/04/2016	Spot Bond	99.84614	13.71763	99.84614	13.68445	0.00	0	0.00			
UTR043	On 06/04/2015	Spot Bond	100.02475	23.20562	100.02475	23.14940	0.00	0	0.00			
UTR40	On 10/09/2017	Spot Bond	107.51485	12.88114	107.51485	12.85056	0.00	0	0.00			
VIP1A5	On 07/11/2013	Spot Bond	100.00000	57.48277	100.00000	57.34351	0.00	0	0.00			
VIP1B3	On 07/11/2013	Spot Bond	100.00000	57.71384	100.00000	57.57403	0.00	0	0.00			
VIP1C3	On 07/11/2013	Spot Bond	100.00000	57.79087	100.00000	57.65087	0.00	0	0.00			

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
VKE01	On 08/05/2015	Spot Bond	101.12514	19.77781	101.12514	19.71546				0.00	0	0.00
VKE02	On 08/05/2016	Spot Bond	101.16690	12.41049	101.16690	12.37134				0.00	0	0.00
VKE03	On 08/05/2017	Spot Bond	101.16870	9.25242	101.16870	9.22324				0.00	0	0.00
VOD002	On 28/02/2013	Spot Bond	100.00000	84.40126	100.00000	84.21698				0.00	0	0.00
VOD005	On 28/11/2012	Spot Bond	100.62384	66.52832	100.62384	99.72508				0.00	0	0.00
VOD006	On 28/02/2013	Spot Bond	100.00000	84.00671	100.00000	99.99986				0.00	0	750,000,000.00
VOYT01	On 09/09/2015	Spot Bond	142.66000	8.49941	142.66000	8.47879				0.00	0	0.00
WS04	On 30/05/2016	Spot Bond	125.92352	19.02658	125.92352	18.97615				0.00	0	93,480,000.00
WS05	On 01/08/2018	Spot Bond	235.74310	6.60614	235.74310	6.57771			3,300,403,400,000.00	14,000,000	37,000,000.00	
WSP1	On 28/05/2015	Spot Bond	110.71509	18.28016	110.71509	22.72568				0.00	0	14,200,000.00
WSP2	On 28/05/2017	Spot Bond	112.63018	9.64204	112.63018	14.10775				0.00	0	81,000,000.00
WSP3	On 28/05/2019	Spot Bond	114.13989	8.14515	114.13989	12.61416				0.00	0	0.00
WSP4	On 28/05/2020	Spot Bond	112.54320	8.11059	112.54320	12.58003				0.00	0	0.00
WSP5	On 28/05/2021	Spot Bond	112.28516	8.06250	112.28516	12.53211				0.00	0	11,000,000.00
Z006	On 31/08/2013	Spot Bond	95.75673	55.42874	95.75673	55.30906				0.00	0	0.00
Z009	On 30/11/2013	Spot Bond	94.53097	45.91567	94.53097	45.81865				0.00	0	0.00
Z014	On 30/06/2015	Spot Bond	86.34739	15.58584	86.34739	15.55547				0.00	0	0.00

Contract Details	Strike	Call / Put	MTM Yield	MarkPrice	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
Z018	On 31/03/2014	Spot Bond	92.99863	35.99591	92.99863	35.92046			0.00	0	0.00
Z019	On 30/06/2014	Spot Bond	91.84060	30.07593	91.84060	30.01422			0.00	0	0.00
Z020	On 19/10/2015	Spot Bond	85.12782	12.87629	85.12782	12.85122			0.00	0	0.00
Z025	On 30/11/2014	Spot Bond	90.00797	22.52818	90.00797	22.48273			0.00	0	0.00
Z071	On 01/07/2015	Spot Bond	86.33473	15.55903	86.33473	15.52872			0.00	0	75,000,000.00
Z083	On 30/09/2019	Spot Bond	64.79116	2.15525	64.79116	2.15191			0.00	0	0.00
ZA001	On 01/09/2016	Spot Bond	100.00000	7.38681	100.00000	7.37280			0.00	0	0.00
ZA002	On 16/08/2024	Spot Bond	100.00000	0.02974	100.00000	0.02969			0.00	0	0.00
ZA003	On 01/09/2016	Spot Bond	100.00000	7.38681	100.00000	7.37280			0.00	0	0.00
ZA007	On 31/03/2015	Spot Bond	100.00000	19.79233	100.00000	19.75478			0.00	0	0.00
ZA008	On 19/03/2015	Spot Bond	100.00000	20.24855	100.00000	20.21013			0.00	0	0.00
ZA009	On 22/04/2015	Spot Bond	100.00000	18.98247	100.00000	18.94646			0.00	0	0.00
ZA010	On 22/04/2015	Spot Bond	100.00000	18.98247	100.00000	18.94646			0.00	0	0.00
ZA011	On 20/05/2015	Spot Bond	100.00000	17.99948	100.00000	17.96533			0.00	0	0.00
ZA012	On 20/05/2015	Spot Bond	100.00000	17.99948	100.00000	17.96533			0.00	0	0.00
ZA013	On 18/06/2015	Spot Bond	100.00000	17.03502	100.00000	17.00270			0.00	0	0.00
ZA014	On 18/06/2015	Spot Bond	100.00000	17.03502	100.00000	17.00270			0.00	0	0.00
ZA015	On 20/07/2015	Spot Bond	100.00000	16.03064	100.00000	16.00023			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM Yield	MarkPrice	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
ZA016	On 20/07/2015	Spot Bond	100.00000	16.03064	100.00000	16.00023			0.00	0	0.00
ZA017	On 20/08/2015	Spot Bond	100.00000	15.11416	100.00000	15.08548			0.00	0	0.00
ZA018	On 20/08/2015	Spot Bond	100.00000	15.11416	100.00000	15.08548			0.00	0	0.00
ZA019	On 21/09/2015	Spot Bond	100.00000	14.22304	100.00000	14.19605			0.00	0	0.00
ZA020	On 21/09/2015	Spot Bond	100.00000	14.22304	100.00000	14.19605			0.00	0	0.00
ZA021	On 20/10/2015	Spot Bond	100.00000	13.46092	100.00000	13.43539			0.00	0	0.00
ZA022	On 18/11/2015	Spot Bond	100.00000	12.73965	100.00000	12.71548			0.00	0	0.00
ZA023	On 20/04/2016	Spot Bond	100.00000	9.52735	100.00000	9.50928			0.00	0	0.00
ZA024	On 20/05/2016	Spot Bond	100.00000	8.99974	100.00000	8.98267			0.00	0	0.00
ZA025	On 21/06/2016	Spot Bond	100.00000	8.46912	100.00000	8.45305			0.00	0	0.00
ZA026	On 21/06/2016	Spot Bond	100.00000	8.46912	100.00000	8.45305			0.00	0	0.00
ZA027	On 20/07/2016	Spot Bond	100.00000	8.01532	100.00000	8.00011			0.00	0	0.00
ZA028	On 19/08/2016	Spot Bond	100.00000	7.57144	100.00000	7.55708			0.00	0	0.00
ZA029	On 20/09/2016	Spot Bond	100.00000	7.12504	100.00000	7.11152			0.00	0	0.00
Total for j-Bonds :								663,802,828,629,565.00	,393,156,313	105 447 905 380.00	
Grand Total:								3,803,042,282,844.00	193,317,931	05 449 519 857.00	