



JOHANNESBURG STOCK EXCHANGE

Interest Rates & Currency Derivatives

Daily MTM Report

Daily summary for: 26/11/2012

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			8.88790	8.88790	8.90290	8.90290		13.03	182,157,510.50	20,495	337,882.00
\$ / R	On 14/12/2012	Foreign Exchange Future	7.95	Call	938.14870	0.93815	953.16260	0.95316	938.149	17.89	0.00	0	0.00
\$ / R	On 14/12/2012	Foreign Exchange Future	7.95	Put	0.24870	0.00025	0.26260	0.00026	0.249	17.89	0.00	0	15,000.00
\$ / R	On 14/12/2012	Foreign Exchange Future	8.00	Call	888.23090	0.88823	903.25150	0.90325	888.231	17.46	0.00	0	300.00
\$ / R	On 14/12/2012	Foreign Exchange Future	8.00	Put	0.33090	0.00033	0.35150	0.00035	0.331	17.46	0.00	0	12,540.00
\$ / R	On 14/12/2012	Foreign Exchange Future	8.10	Call	788.45030	0.78845	803.49390	0.80349	788.450	16.46	0.00	0	0.00
\$ / R	On 14/12/2012	Foreign Exchange Future	8.10	Put	0.55030	0.00055	0.59390	0.00059	0.550	16.46	0.00	0	3,000.00
\$ / R	On 14/12/2012	Foreign Exchange Future	8.25	Call	639.34850	0.63935	654.46910	0.65447	639.348	15.29	0.00	0	0.00
\$ / R	On 14/12/2012	Foreign Exchange Future	8.25	Put	1.44850	0.00145	1.56910	0.00157	1.448	15.29	0.00	0	2,500.00
\$ / R	On 14/12/2012	Foreign Exchange Future	7.80	Call	1,088.00780	1.08801	1,103.01120	1.10301	1,088.008	19.19	0.00	0	0.00
\$ / R	On 14/12/2012	Foreign Exchange Future	7.80	Put	0.10780	0.00011	0.11120	0.00011	0.108	19.19	0.00	0	43,500.00
\$ / R	On 14/12/2012	Foreign Exchange Future	8.32	Call	570.50200	0.57050	585.68530	0.58569	570.502	15.05	0.00	0	0.00
\$ / R	On 14/12/2012	Foreign Exchange Future	8.32	Put	2.60200	0.00260	2.78530	0.00279	2.602	15.05	0.00	0	0.00
\$ / R	On 14/12/2012	Foreign Exchange Future	8.35	Call	541.21750	0.54122	556.43260	0.55643	541.218	14.94	0.00	0	0.00
\$ / R	On 14/12/2012	Foreign Exchange Future	8.35	Put	3.31750	0.00332	3.53260	0.00353	3.318	14.94	0.00	0	400.00
\$ / R	On 14/12/2012	Foreign Exchange Future	8.05	Call	838.32550	0.83833	853.35590	0.85336	838.326	16.96	0.00	0	0.00
\$ / R	On 14/12/2012	Foreign Exchange Future	8.05	Put	0.42550	0.00043	0.45590	0.00046	0.425	16.96	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	398.25660		0.39826	413.63390	0.41363	398.257	14.42	0.00	0	50.00
\$ / R	On 14/12/2012	Foreign Exchange Future	8.50	Put	10.35660		0.01036	10.73390	0.01073	10.357	14.42	0.00	0	3,500.00
\$ / R	On 14/12/2012	Foreign Exchange Future	8.60	Call	308.43500		0.30843	323.81020	0.32381	308.435	14.07	0.00	0	6,000.00
\$ / R	On 14/12/2012	Foreign Exchange Future	8.60	Put	20.53500		0.02054	20.91020	0.02091	20.535	14.07	0.00	0	500.00
\$ / R	On 14/12/2012	Foreign Exchange Future	8.30	Call	590.10680		0.59011	605.27060	0.60527	590.107	15.12	0.00	0	3,000.00
\$ / R	On 14/12/2012	Foreign Exchange Future	8.30	Put	2.20680		0.00221	2.37060	0.00237	2.207	15.12	0.00	0	6,000.00
\$ / R	On 14/12/2012	Foreign Exchange Future	8.75	Call	188.80750		0.18881	203.53300	0.20353	188.808	13.55	0.00	0	0.00
\$ / R	On 14/12/2012	Foreign Exchange Future	8.75	Put	50.90750		0.05091	50.63300	0.05063	50.908	13.55	0.00	0	2,700.00
\$ / R	On 14/12/2012	Foreign Exchange Future	8.80	Call	154.57860		0.15458	168.78340	0.16878	154.579	13.38	0.00	0	1,000.00
\$ / R	On 14/12/2012	Foreign Exchange Future	8.80	Put	66.67860		0.06668	65.88340	0.06588	66.679	13.38	0.00	0	300.00
\$ / R	On 14/12/2012	Foreign Exchange Future	8.40	Call	492.81870		0.49282	508.09110	0.50809	492.819	14.77	0.00	0	0.00
\$ / R	On 14/12/2012	Foreign Exchange Future	8.40	Put	4.91870		0.00492	5.19110	0.00519	4.919	14.77	0.00	0	1,000.00
\$ / R	On 14/12/2012	Foreign Exchange Future	8.90	Call	96.73280		0.09673	109.28960	0.10929	96.733	13.03	0.00	0	2,000.00
\$ / R	On 14/12/2012	Foreign Exchange Future	8.90	Put	108.83280		0.10883	106.38960	0.10639	108.833	13.03	0.00	0	0.00
\$ / R	On 14/12/2012	Foreign Exchange Future	9.00	Call	62.16410		0.06216	73.01820	0.07302	62.164	13.78	0.00	0	13,900.00
\$ / R	On 14/12/2012	Foreign Exchange Future	9.00	Put	174.26410		0.17426	170.11820	0.17012	174.264	13.78	0.00	0	700.00
\$ / R	On 14/12/2012	Foreign Exchange Future	8.70	Call	226.12990		0.22613	241.20150	0.24120	226.130	13.73	0.00	0	44,500.00
\$ / R	On 14/12/2012	Foreign Exchange Future	8.70	Put	38.22990		0.03823	38.30150	0.03830	38.230	13.73	0.00	0	0.00
\$ / R	On 14/12/2012	Foreign Exchange Future	9.10	Call	39.32560		0.03933	48.32270	0.04832	39.326	14.53	0.00	0	1,540.00
\$ / R	On 14/12/2012	Foreign Exchange Future	9.10	Put	251.42560		0.25143	245.42270	0.24542	251.426	14.53	0.00	0	0.00
\$ / R	On 14/12/2012	Foreign Exchange Future	9.20	Call	24.73090		0.02473	31.95110	0.03195	24.731	15.28	0.00	0	1,000.00
\$ / R	On 14/12/2012	Foreign Exchange Future	9.20	Put	336.83090		0.33683	329.05110	0.32905	336.831	15.28	0.00	0	0.00
\$ / R	On 14/12/2012	Foreign Exchange Future	8.82	Call	141.83460		0.14183	155.77740	0.15578	141.835	13.31	0.00	0	0.00
\$ / R	On 14/12/2012	Foreign Exchange Future	8.82	Put	73.93460		0.07393	72.87740	0.07288	73.935	13.31	0.00	0	100.00
\$ / R	On 14/12/2012	Foreign Exchange Future	9.25	Call	19.61810		0.01962	26.02800	0.02603	19.618	15.65	0.00	0	9,250.00
\$ / R	On 14/12/2012	Foreign Exchange Future	9.25	Put	381.71810		0.38172	373.12800	0.37313	381.718	15.65	0.00	0	0.00
\$ / R	On 14/12/2012	Foreign Exchange Future	9.50	Call	6.54780		0.00655	10.10670	0.01011	6.548	17.62	0.00	0	1,300.00
\$ / R	On 14/12/2012	Foreign Exchange Future	9.50	Put	618.64780		0.61865	607.20670	0.60721	618.648	17.62	0.00	0	0.00

Contract Details			Strike	Call / Put	MTM	Yield	MarkPrice	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
\$ / R	On 14/12/2012	Foreign Exchange Future	9.01	Call	59.41320		0.05941	70.08410	0.07008	59.413	13.85	0.00	0	0.00
\$ / R	On 14/12/2012	Foreign Exchange Future	9.01	Put	181.51320		0.18151	177.18410	0.17718	181.513	13.85	0.00	0	0.00
\$ / R	On 14/12/2012	Foreign Exchange Future	10.40	Call	0.12920		0.00013	0.18930	0.00019	0.129	22.81	0.00	0	0.00
\$ / R	On 14/12/2012	Foreign Exchange Future	10.40	Put	1,512.22920		1.51223	1,497.28930	1.49729	1,512.229	22.81	0.00	0	0.00
\$ / R	On 14/12/2012	Foreign Exchange Future	11.10	Call	0.01250		0.00001	0.02330	0.00002	0.013	26.70	0.00	0	0.00
\$ / R	On 14/12/2012	Foreign Exchange Future	11.10	Put	2,212.11250		2.21211	2,197.12330	2.19712	2,212.113	26.70	0.00	0	0.00
\$ / R	On 14/12/2012	Foreign Exchange Future	9.23	Call	21.52000		0.02152	28.24610	0.02825	21.520	15.50	0.00	0	0.00
\$ / R	On 14/12/2012	Foreign Exchange Future	9.23	Put	363.62000		0.36362	355.34610	0.35535	363.620	15.50	0.00	0	0.00
\$ / R	On 14/12/2012	Foreign Exchange Future	7.65	Call	1,237.94810		1.23795	1,252.94820	1.25295	1,237.948	20.48	0.00	0	0.00
\$ / R	On 14/12/2012	Foreign Exchange Future	7.65	Put	0.04810		0.00005	0.04820	0.00005	0.048	20.48	0.00	0	0.00
\$ / R	On 14/12/2012	Foreign Exchange Future	7.70	Call	1,187.96280		1.18796	1,202.96350	1.20296	1,187.963	20.05	0.00	0	0.00
\$ / R	On 14/12/2012	Foreign Exchange Future	7.70	Put	0.06280		0.00006	0.06350	0.00006	0.063	20.05	0.00	0	0.00
\$ / R	On 14/12/2012	Foreign Exchange Future	7.75	Call	1,137.98210		1.13798	1,152.98390	1.15298	1,137.982	19.62	0.00	0	0.00
\$ / R	On 14/12/2012	Foreign Exchange Future	7.75	Put	0.08210		0.00008	0.08390	0.00008	0.082	19.62	0.00	0	0.00
\$ / R	On 18/03/2013	Foreign Exchange Future			9.00970		9.00970	9.02450	9.02450		14.24	11,838,745.80	1,314	55,287.00
\$ / R	On 18/03/2013	Foreign Exchange Future	8.50	Call	587.07490		0.58707	602.14000	0.60214	587.075	13.20	0.00	0	0.00
\$ / R	On 18/03/2013	Foreign Exchange Future	8.50	Put	77.37490		0.07737	77.64000	0.07764	77.375	13.20	0.00	0	3,376.00
\$ / R	On 18/03/2013	Foreign Exchange Future	8.60	Call	512.66740		0.51267	526.73300	0.52673	512.667	13.25	0.00	0	0.00
\$ / R	On 18/03/2013	Foreign Exchange Future	8.60	Put	102.96740		0.10297	102.23300	0.10223	102.967	13.25	0.00	0	500.00
\$ / R	On 18/03/2013	Foreign Exchange Future	8.75	Call	416.85260		0.41685	429.34640	0.42935	416.853	13.62	0.00	0	0.00
\$ / R	On 18/03/2013	Foreign Exchange Future	8.75	Put	157.15260		0.15715	154.84640	0.15485	157.153	13.62	0.00	0	400.00
\$ / R	On 18/03/2013	Foreign Exchange Future	8.85	Call	360.80310		0.36080	372.05110	0.37205	360.803	13.87	0.00	0	200.00
\$ / R	On 18/03/2013	Foreign Exchange Future	8.85	Put	201.10310		0.20110	197.55110	0.19755	201.103	13.87	0.00	0	0.00
\$ / R	On 18/03/2013	Foreign Exchange Future	8.10	Call	934.19270		0.93419	951.31420	0.95131	934.193	13.82	0.00	0	0.00
\$ / R	On 18/03/2013	Foreign Exchange Future	8.10	Put	24.49270		0.02449	26.81420	0.02681	24.493	13.82	0.00	0	180.00
\$ / R	On 18/03/2013	Foreign Exchange Future	9.10	Call	250.96840		0.25097	259.75670	0.25976	250.968	14.69	0.00	0	10,000.00
\$ / R	On 18/03/2013	Foreign Exchange Future	9.10	Put	341.26840		0.34127	335.25670	0.33526	341.268	14.69	0.00	0	0.00
\$ / R	On 18/03/2013	Foreign Exchange Future	9.25	Call	204.60640		0.20461	212.79300	0.21279	204.606	15.37	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	444.90640		0.44491	438.29300	0.43829	444.906	15.37	0.00	0	0.00
\$ / R	On 18/03/2013	Foreign Exchange Future	8.70	Call	447.22430		0.44722	460.28750	0.46029	447.224	13.49	0.00	0	0.00
\$ / R	On 18/03/2013	Foreign Exchange Future	8.70	Put	137.52430		0.13752	135.78750	0.13579	137.524	13.49	0.00	0	0.00
\$ / R	On 18/03/2013	Foreign Exchange Future	9.55	Call	138.82120		0.13882	146.02280	0.14602	138.821	16.76	0.00	0	0.00
\$ / R	On 18/03/2013	Foreign Exchange Future	9.55	Put	679.12120		0.67912	671.52280	0.67152	679.121	16.76	0.00	0	0.00
\$ / R	On 18/03/2013	Foreign Exchange Future	9.60	Call	130.65480		0.13065	137.73180	0.13773	130.655	17.00	0.00	0	200.00
\$ / R	On 18/03/2013	Foreign Exchange Future	9.60	Put	720.95480		0.72095	713.23180	0.71323	720.955	17.00	0.00	0	0.00
\$ / R	On 18/03/2013	Foreign Exchange Future	9.00	Call	288.14760		0.28815	297.37200	0.29737	288.148	14.24	0.00	0	21,000.00
\$ / R	On 18/03/2013	Foreign Exchange Future	9.00	Put	278.44760		0.27845	272.87200	0.27287	278.448	14.24	0.00	0	0.00
\$ / R	On 18/03/2013	Foreign Exchange Future	10.20	Call	67.96710		0.06797	73.74030	0.07374	67.967	19.82	0.00	0	250.00
\$ / R	On 18/03/2013	Foreign Exchange Future	10.20	Put	1,258.26710		1.25827	1,249.24030	1.24924	1,258.267	19.82	0.00	0	0.00
\$ / R	On 18/03/2013	Foreign Exchange Future	10.55	Call	49.50220		0.04950	54.67520	0.05468	49.502	21.44	0.00	0	250.00
\$ / R	On 18/03/2013	Foreign Exchange Future	10.55	Put	1,589.80220		1.58980	1,580.17520	1.58018	1,589.802	21.44	0.00	0	0.00
\$ / R	On 18/03/2013	Foreign Exchange Future	9.35	Call	179.07400		0.17907	186.88700	0.18689	179.074	15.83	0.00	0	200.00
\$ / R	On 18/03/2013	Foreign Exchange Future	9.35	Put	519.37400		0.51937	512.38700	0.51239	519.374	15.83	0.00	0	0.00
\$ / R	On 18/03/2013	Foreign Exchange Future	8.00	Call	1,028.75160		1.02875	1,045.94860	1.04595	1,028.752	14.20	0.00	0	0.00
\$ / R	On 18/03/2013	Foreign Exchange Future	8.00	Put	19.05160		0.01905	21.44860	0.02145	19.052	14.20	0.00	0	10,000.00
\$ / R	On 18/03/2013	Foreign Exchange Future	10.85	Call	38.90020		0.03890	43.64220	0.04364	38.900	22.79	0.00	0	250.00
\$ / R	On 18/03/2013	Foreign Exchange Future	10.85	Put	1,879.20020		1.87920	1,869.14220	1.86914	1,879.200	22.79	0.00	0	0.00
\$ / R	On 18/03/2013	Foreign Exchange Future	10.00	Call	83.30920		0.08331	89.48100	0.08948	83.309	18.90	0.00	0	21,000.00
\$ / R	On 18/03/2013	Foreign Exchange Future	10.00	Put	1,073.60920		1.07361	1,064.98100	1.06498	1,073.609	18.90	0.00	0	0.00
\$ / R	On 18/03/2013	Foreign Exchange Future	7.90	Call	1,124.48980		1.12449	1,141.65930	1.14166	1,124.490	14.57	0.00	0	0.00
\$ / R	On 18/03/2013	Foreign Exchange Future	7.90	Put	14.78980		0.01479	17.15930	0.01716	14.790	14.57	0.00	0	0.00
\$ / R	On 18/03/2013	Foreign Exchange Future	7.95	Call	1,076.49000		1.07649	1,093.68360	1.09368	1,076.490	14.38	0.00	0	0.00
\$ / R	On 18/03/2013	Foreign Exchange Future	7.95	Put	16.79000		0.01679	19.18360	0.01918	16.790	14.38	0.00	0	0.00
\$ / R	On 14/06/2013	Foreign Exchange Future			9.11640		9.11640	9.13140	9.13140		15.23	0.00	0	11,495.00
\$ / R	On 14/06/2013	Foreign Exchange Future	9.30	Call	348.07770		0.34808	355.74170	0.35574	348.078	15.96	0.00	0	0.00
\$ / R	On 14/06/2013	Foreign Exchange Future	9.30	Put	531.67770		0.53168	524.34170	0.52434	531.678	15.96	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	318.52790		0.31853	325.96190	0.32596	318.528	16.33	0.00	0	300.00
\$ / R	On 14/06/2013	Foreign Exchange Future	9.40	Put	602.12790		0.60213	594.56190	0.59456	602.128	16.33	0.00	0	0.00
\$ / R	On 14/06/2013	Foreign Exchange Future	9.70	Call	247.14190		0.24714	253.82580	0.25383	247.142	17.44	0.00	0	300.00
\$ / R	On 14/06/2013	Foreign Exchange Future	9.70	Put	830.74190		0.83074	822.42580	0.82243	830.742	17.44	0.00	0	0.00
\$ / R	On 14/06/2013	Foreign Exchange Future	8.75	Call	583.47120		0.58347	593.47990	0.59348	583.471	14.11	0.00	0	0.00
\$ / R	On 14/06/2013	Foreign Exchange Future	8.75	Put	217.07120		0.21707	212.07990	0.21208	217.071	14.11	0.00	0	500.00
\$ / R	On 14/06/2013	Foreign Exchange Future	8.76	Call	577.94280		0.57794	587.91050	0.58791	577.943	14.14	0.00	0	0.00
\$ / R	On 14/06/2013	Foreign Exchange Future	8.76	Put	221.54280		0.22154	216.51050	0.21651	221.543	14.14	0.00	0	0.00
\$ / R	On 14/06/2013	Foreign Exchange Future	9.85	Call	219.40580		0.21941	225.74330	0.22574	219.406	18.00	0.00	0	500.00
\$ / R	On 14/06/2013	Foreign Exchange Future	9.85	Put	953.00580		0.95301	944.34330	0.94434	953.006	18.00	0.00	0	0.00
\$ / R	On 14/06/2013	Foreign Exchange Future	8.74	Call	589.05110		0.58905	599.09620	0.59910	589.051	14.07	0.00	0	0.00
\$ / R	On 14/06/2013	Foreign Exchange Future	8.74	Put	212.65110		0.21265	207.69620	0.20770	212.651	14.07	0.00	0	0.00
\$ / R	On 16/09/2013	Foreign Exchange Future			9.22880		9.22880	9.24430	9.24430		15.77	0.00	0	0.00
\$ / R	On 16/09/2013	Foreign Exchange Future	9.66	Call	389.79200		0.38979	397.67760	0.39768	389.792	17.17	0.00	0	0.00
\$ / R	On 16/09/2013	Foreign Exchange Future	9.66	Put	820.99200		0.82099	813.37760	0.81338	820.992	17.17	0.00	0	0.00
\$ / R	On 16/09/2013	Foreign Exchange Future	10.20	Call	279.11240		0.27911	285.75760	0.28576	279.112	18.81	0.00	0	500.00
\$ / R	On 16/09/2013	Foreign Exchange Future	10.20	Put	1,250.31240		1.25031	1,241.45760	1.24146	1,250.312	18.81	0.00	0	0.00
\$ / R	On 16/09/2013	Foreign Exchange Future	8.75	Call	738.28730		0.73829	752.02370	0.75202	738.287	14.30	0.00	0	0.00
\$ / R	On 16/09/2013	Foreign Exchange Future	8.75	Put	259.48730		0.25949	257.72370	0.25772	259.487	14.30	0.00	0	500.00
\$ / R	On 16/09/2013	Foreign Exchange Future	9.64	Call	394.95140		0.39495	402.90410	0.40290	394.951	17.11	0.00	0	0.00
\$ / R	On 16/09/2013	Foreign Exchange Future	9.64	Put	806.15140		0.80615	798.60410	0.79860	806.151	17.11	0.00	0	0.00
\$ / R	On 16/09/2013	Foreign Exchange Future	9.65	Call	392.35730		0.39236	400.27950	0.40028	392.357	17.14	0.00	0	0.00
\$ / R	On 16/09/2013	Foreign Exchange Future	9.65	Put	813.55730		0.81356	805.97950	0.80598	813.557	17.14	0.00	0	0.00
\$ / R	On 13/12/2013	Foreign Exchange Future			9.32410		9.32410	9.33820	9.33820		16.32	0.00	0	5,542.00
\$ / R	On 13/12/2013	Foreign Exchange Future	8.98	Call	761.48820		0.76149	770.91330	0.77091	761.488	15.33	0.00	0	0.00
\$ / R	On 13/12/2013	Foreign Exchange Future	8.98	Put	415.28820		0.41529	410.61330	0.41061	415.288	15.33	0.00	0	0.00
\$ / R	On 13/12/2013	Foreign Exchange Future	9.00	Call	751.54030		0.75154	760.87240	0.76087	751.540	15.40	0.00	0	0.00
\$ / R	On 13/12/2013	Foreign Exchange Future	9.00	Put	427.44030		0.42744	422.67240	0.42267	427.440	15.40	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	505.74040		0.50574	513.74970	0.51375	505.740	17.37	0.00	0	750.00
\$ / R	On 13/12/2013	Foreign Exchange Future	9.69	Put	871.64040		0.87164	865.54970	0.86555	871.640	17.37	0.00	0	0.00
\$ / R	On 13/12/2013	Foreign Exchange Future	10.27	Call	375.32600		0.37533	382.39300	0.38239	375.326	18.95	0.00	0	750.00
\$ / R	On 13/12/2013	Foreign Exchange Future	10.27	Put	1,321.22600		1.32123	1,314.19300	1.31419	1,321.226	18.95	0.00	0	0.00
\$ / R	On 13/12/2013	Foreign Exchange Future	8.93	Call	784.59460		0.78459	794.22630	0.79423	784.595	15.17	0.00	0	0.00
\$ / R	On 13/12/2013	Foreign Exchange Future	8.93	Put	388.39460		0.38839	383.92630	0.38393	388.395	15.17	0.00	0	0.00
\$ / R	On 13/12/2013	Foreign Exchange Future	8.75	Call	879.94450		0.87994	893.16300	0.89316	879.944	14.81	0.00	0	0.00
\$ / R	On 13/12/2013	Foreign Exchange Future	8.75	Put	305.84450		0.30584	304.96300	0.30496	305.845	14.81	0.00	0	750.00
\$ / R	On 13/12/2013	Foreign Exchange Future	8.90	Call	797.85260		0.79785	807.62280	0.80762	797.853	15.09	0.00	0	0.00
\$ / R	On 13/12/2013	Foreign Exchange Future	8.90	Put	373.75260		0.37375	369.42280	0.36942	373.753	15.09	0.00	0	0.00
\$ / R	On 13/12/2013	Foreign Exchange Future	9.03	Call	739.21340		0.73921	748.42610	0.74843	739.213	15.48	0.00	0	0.00
\$ / R	On 13/12/2013	Foreign Exchange Future	9.03	Put	443.01340		0.44301	438.12610	0.43813	443.013	15.48	0.00	0	0.00
\$ / R	On 13/12/2013	Foreign Exchange Future	8.00	Call	1,430.01710		1.43002	1,447.26760	1.44727	1,430.017	14.78	0.00	0	0.00
\$ / R	On 13/12/2013	Foreign Exchange Future	8.00	Put	105.91710		0.10592	109.06760	0.10907	105.917	14.78	0.00	0	0.00
\$ / R	On 12/12/2014	Foreign Exchange Future			9.48880		9.48880	9.49530	9.49530		17.15	0.00	0	0.00
\$ / R	On 12/12/2014	Foreign Exchange Future	9.60	Call	885.35840		0.88536	884.27220	0.88427	885.358	17.31	0.00	0	0.00
\$ / R	On 12/12/2014	Foreign Exchange Future	9.60	Put	996.55840		0.99656	988.97220	0.98897	996.558	17.31	0.00	0	0.00
\$ / R	On 12/12/2014	Foreign Exchange Future	8.45	Call	1,399.33990		1.39934	1,401.10460	1.40110	1,399.340	15.12	0.00	0	0.00
\$ / R	On 12/12/2014	Foreign Exchange Future	8.45	Put	360.53990		0.36054	355.80460	0.35580	360.540	15.12	0.00	0	0.00
\$ / R	On 12/12/2014	Foreign Exchange Future	8.50	Call	1,366.57880		1.36658	1,368.14690	1.36815	1,366.579	15.13	0.00	0	0.00
\$ / R	On 12/12/2014	Foreign Exchange Future	8.50	Put	377.77880		0.37778	372.84690	0.37285	377.779	15.13	0.00	0	0.00
\$ / R	On 12/12/2014	Foreign Exchange Future	8.55	Call	1,334.32760		1.33433	1,335.69760	1.33570	1,334.328	15.13	0.00	0	0.00
\$ / R	On 12/12/2014	Foreign Exchange Future	8.55	Put	395.52760		0.39553	390.39760	0.39040	395.528	15.13	0.00	0	0.00
\$ / R	On 12/12/2014	Foreign Exchange Future	8.00	Call	1,716.64450		1.71664	1,720.04780	1.72005	1,716.645	15.07	0.00	0	200.00
\$ / R	On 12/12/2014	Foreign Exchange Future	8.00	Put	227.84450		0.22784	224.74780	0.22475	227.845	15.07	0.00	0	0.00
\$ / R	On 14/12/2015	Foreign Exchange Future			10.19750		10.19750	10.17110	10.17110		19.17	0.00	0	0.00
\$ / R	On 14/12/2015	Foreign Exchange Future	9.15	Call	1,755.10990		1.75511	1,730.61870	1.73062	1,755.110	17.25	0.00	0	0.00
\$ / R	On 14/12/2015	Foreign Exchange Future	9.15	Put	707.60990		0.70761	709.51870	0.70952	707.610	17.25	0.00	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	1,729.83550		1.72984	1,709.12670	1.70913	1,729.835	17.30	0.00	0	0.00
\$ / R	On 14/12/2015	Foreign Exchange Future	9.20	Put	732.33550		0.73234	738.02670	0.73803	732.336	17.30	0.00	0	0.00
\$ / R	On 14/12/2015	Foreign Exchange Future	9.25	Call	1,709.08360		1.70908	1,688.14660	1.68815	1,709.084	17.43	0.00	0	0.00
\$ / R	On 14/12/2015	Foreign Exchange Future	9.25	Put	761.58360		0.76158	767.04660	0.76705	761.584	17.43	0.00	0	0.00
\$ / R MAXI	On 14/12/2012	Foreign Exchange Future			8.88790		8.88790	8.90290	8.90290		13.03	44,439.50	5	1,232.00
\$ / R MAXI	On 14/12/2012	Foreign Exchange Future	7.82	Call	106,482.24220		1.06482	107,982.67970	1.07983	106,482.242	18.99	0.00	0	0.00
\$ / R MAXI	On 14/12/2012	Foreign Exchange Future	7.82	Put	12.24220		0.00012	12.67970	0.00013	12.242	18.99	0.00	0	0.00
\$ / R MAXI	On 14/12/2012	Foreign Exchange Future	7.87	Call	101,486.14620		1.01486	102,986.85980	1.02987	101,486.146	18.56	0.00	0	0.00
\$ / R MAXI	On 14/12/2012	Foreign Exchange Future	7.87	Put	16.14620		0.00016	16.85980	0.00017	16.146	18.56	0.00	0	0.00
\$ / R MAXI	On 14/12/2012	Foreign Exchange Future	7.92	Call	96,491.36880		0.96491	97,992.47950	0.97992	96,491.369	18.13	0.00	0	0.00
\$ / R MAXI	On 14/12/2012	Foreign Exchange Future	7.92	Put	21.36880		0.00021	22.47950	0.00022	21.369	18.13	0.00	0	0.00
\$ / R MAXI	On 14/12/2012	Foreign Exchange Future	8.60	Call	30,394.55830		0.30395	31,992.11360	0.31992	30,394.558	13.02	0.00	0	0.00
\$ / R MAXI	On 14/12/2012	Foreign Exchange Future	8.60	Put	1,604.55830		0.01605	1,702.11360	0.01702	1,604.558	13.02	0.00	0	0.00
\$ / R MAXI	On 14/12/2012	Foreign Exchange Future	8.80	Call	15,197.50230		0.15198	16,654.90020	0.16655	15,197.502	13.03	0.00	0	158.00
\$ / R MAXI	On 14/12/2012	Foreign Exchange Future	8.80	Put	6,407.50230		0.06408	6,364.90020	0.06365	6,407.502	13.03	0.00	0	0.00
\$ / R MAXI	On 14/12/2012	Foreign Exchange Future	8.30	Call	58,956.22700		0.58956	60,481.00250	0.60481	58,956.227	14.49	0.00	0	158.00
\$ / R MAXI	On 14/12/2012	Foreign Exchange Future	8.30	Put	166.22700		0.00166	191.00250	0.00191	166.227	14.49	0.00	0	0.00
\$ / R MAXI	On 14/12/2012	Foreign Exchange Future	8.59	Call	31,268.21980		0.31268	32,865.54970	0.32866	31,268.220	13.02	0.00	0	0.00
\$ / R MAXI	On 14/12/2012	Foreign Exchange Future	8.59	Put	1,478.21980		0.01478	1,575.54970	0.01576	1,478.220	13.02	0.00	0	0.00
\$ / R MAXI	On 18/03/2013	Foreign Exchange Future			9.00970		9.00970	9.02450	9.02450		14.24	0.00	0	5.00
\$ / R MAXI	On 18/03/2013	Foreign Exchange Future	8.75	Call	41,685.26470		0.41685	42,934.64270	0.42935	41,685.265	13.62	0.00	0	0.00
\$ / R MAXI	On 18/03/2013	Foreign Exchange Future	8.75	Put	15,715.26470		0.15715	15,484.64270	0.15485	15,715.265	13.62	0.00	0	0.00
\$ / R MAXI	On 18/03/2013	Foreign Exchange Future	8.76	Call	41,096.67790		0.41097	42,334.05140	0.42334	41,096.678	13.64	0.00	0	0.00
\$ / R MAXI	On 18/03/2013	Foreign Exchange Future	8.76	Put	16,126.67790		0.16127	15,884.05140	0.15884	16,126.678	13.64	0.00	0	0.00
\$ / R MAXI	On 18/03/2013	Foreign Exchange Future	9.02	Call	28,027.28290		0.28027	28,940.61400	0.28941	28,027.283	14.33	0.00	0	97.00
\$ / R MAXI	On 18/03/2013	Foreign Exchange Future	9.02	Put	29,057.28290		0.29057	28,490.61400	0.28491	29,057.283	14.33	0.00	0	0.00
\$ / R MAXI	On 18/03/2013	Foreign Exchange Future	8.69	Call	45,348.71700		0.45349	46,665.88640	0.46666	45,348.717	13.47	0.00	0	0.00
\$ / R MAXI	On 18/03/2013	Foreign Exchange Future	8.69	Put	13,378.71700		0.13379	13,215.88640	0.13216	13,378.717	13.47	0.00	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	42,280.12910		0.42280	43,541.17840	0.43541	42,280.129	13.59		0.00	0	0.00
\$ / R MAXI	On 18/03/2013	Foreign Exchange Future	8.74	Put	15,310.12910		0.15310	15,091.17840	0.15091	15,310.129	13.59		0.00	0	0.00
\$ / R MAXI	On 14/06/2013	Foreign Exchange Future			9.11640		9.11640	9.13140	9.13140		15.23		0.00	0	10.00
\$ / R MAXI	On 14/06/2013	Foreign Exchange Future	8.74	Call	58,905.10870		0.58905	59,909.61570	0.59910	58,905.109	14.07		0.00	0	0.00
\$ / R MAXI	On 14/06/2013	Foreign Exchange Future	8.74	Put	21,265.10870		0.21265	20,769.61570	0.20770	21,265.109	14.07		0.00	0	0.00
\$ / R MAXI	On 14/06/2013	Foreign Exchange Future	8.75	Call	58,347.11780		0.58347	59,347.98800	0.59348	58,347.118	14.11		0.00	0	0.00
\$ / R MAXI	On 14/06/2013	Foreign Exchange Future	8.75	Put	21,707.11780		0.21707	21,207.98800	0.21208	21,707.118	14.11		0.00	0	0.00
\$ / R MAXI	On 14/06/2013	Foreign Exchange Future	8.76	Call	57,794.27610		0.57794	58,791.05250	0.58791	57,794.276	14.14		0.00	0	0.00
\$ / R MAXI	On 14/06/2013	Foreign Exchange Future	8.76	Put	22,154.27610		0.22154	21,651.05250	0.21651	22,154.276	14.14		0.00	0	0.00
£ / R	On 14/12/2012	Foreign Exchange Future			14.22720		14.22720	14.22890	14.22890		10.40		31,883,155.20	2,241	14,996.00
£ / R	On 14/12/2012	Foreign Exchange Future	12.25	Call	1,977.20010		1.97720	1,978.97780	1.97898	1,977.200	14.18		0.00	0	0.00
£ / R	On 14/12/2012	Foreign Exchange Future	12.25	Put	0.00010		0.00000	0.07780	0.00008	0.000	14.18		0.00	0	11,100.00
£ / R	On 14/12/2012	Foreign Exchange Future	12.40	Call	1,826.90080		1.82690	1,828.72570	1.82873	1,826.901	14.39		0.00	0	0.00
£ / R	On 14/12/2012	Foreign Exchange Future	12.40	Put	0.00080		0.00000	0.12570	0.00013	0.001	14.39		0.00	0	0.00
£ / R	On 14/12/2012	Foreign Exchange Future	12.45	Call	1,776.90150		1.77690	1,778.74790	1.77875	1,776.901	14.46		0.00	0	0.00
£ / R	On 14/12/2012	Foreign Exchange Future	12.45	Put	0.00150		0.00000	0.14790	0.00015	0.002	14.46		0.00	0	0.00
£ / R	On 14/12/2012	Foreign Exchange Future	13.45	Call	780.45590		0.78046	783.40280	0.78340	780.456	12.62		0.00	0	0.00
£ / R	On 14/12/2012	Foreign Exchange Future	13.45	Put	3.25590		0.00326	4.50280	0.00450	3.256	12.62		0.00	0	0.00
£ / R	On 14/12/2012	Foreign Exchange Future	13.95	Call	319.31390		0.31931	331.06170	0.33106	319.314	11.13		0.00	0	11,100.00
£ / R	On 14/12/2012	Foreign Exchange Future	13.95	Put	42.11390		0.04211	52.16170	0.05216	42.114	11.13		0.00	0	0.00
£ / R	On 14/12/2012	Foreign Exchange Future	12.50	Call	1,726.90290		1.72690	1,728.77430	1.72877	1,726.903	14.53		0.00	0	0.00
£ / R	On 14/12/2012	Foreign Exchange Future	12.50	Put	0.00290		0.00000	0.17430	0.00017	0.003	14.53		0.00	0	0.00
£ / R	On 14/12/2012	Foreign Exchange Future	13.37	Call	859.31850		0.85932	862.24430	0.86224	859.319	12.91		0.00	0	0.00
£ / R	On 14/12/2012	Foreign Exchange Future	13.37	Put	2.11850		0.00212	3.34430	0.00334	2.118	12.91		0.00	0	0.00
£ / R	On 14/12/2012	Foreign Exchange Future	14.20	Call	144.95060		0.14495	165.46500	0.16547	144.951	10.40		0.00	0	100.00
£ / R	On 14/12/2012	Foreign Exchange Future	14.20	Put	117.75060		0.11775	136.56500	0.13656	117.751	10.40		0.00	0	0.00
£ / R	On 14/12/2012	Foreign Exchange Future	13.55	Call	682.80560		0.68281	685.49720	0.68550	682.806	12.30		0.00	0	0.00
£ / R	On 14/12/2012	Foreign Exchange Future	13.55	Put	5.60560		0.00561	6.59720	0.00660	5.606	12.30		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	539.70190		0.53970	544.38830	0.54439	539.702	11.86	0.00	0	100.00
£ / R	On 14/12/2012	Foreign Exchange Future	13.70	Put	12.50190		0.01250	15.48830	0.01549	12.502	11.86	0.00	0	0.00
£ / R	On 18/03/2013	Foreign Exchange Future			14.41970		14.41970	14.42020	14.42020		11.92	0.00	0	4,560.00
£ / R	On 18/03/2013	Foreign Exchange Future	13.35	Call	1,116.27670		1.11628	1,123.24050	1.12324	1,116.277	11.36	0.00	0	0.00
£ / R	On 18/03/2013	Foreign Exchange Future	13.35	Put	46.57670		0.04658	53.04050	0.05304	46.577	11.36	0.00	0	0.00
£ / R	On 18/03/2013	Foreign Exchange Future	13.36	Call	1,107.28240		1.10728	1,114.45150	1.11445	1,107.282	11.35	0.00	0	0.00
£ / R	On 18/03/2013	Foreign Exchange Future	13.36	Put	47.58240		0.04758	54.25150	0.05425	47.582	11.35	0.00	0	0.00
£ / R	On 18/03/2013	Foreign Exchange Future	13.70	Call	814.57030		0.81457	830.80000	0.83080	814.570	10.96	0.00	0	0.00
£ / R	On 18/03/2013	Foreign Exchange Future	13.70	Put	94.87030		0.09487	110.60000	0.11060	94.870	10.96	0.00	0	200.00
£ / R	On 18/03/2013	Foreign Exchange Future	13.90	Call	670.68300		0.67068	687.37430	0.68737	670.683	11.23	0.00	0	200.00
£ / R	On 18/03/2013	Foreign Exchange Future	13.90	Put	150.98300		0.15098	167.17430	0.16717	150.983	11.23	0.00	0	0.00
£ / R	On 18/03/2013	Foreign Exchange Future	13.34	Call	1,125.29100		1.12529	1,132.05320	1.13205	1,125.291	11.38	0.00	0	0.00
£ / R	On 18/03/2013	Foreign Exchange Future	13.34	Put	45.59100		0.04559	51.85320	0.05185	45.591	11.38	0.00	0	0.00
£ / R	On 18/03/2013	Foreign Exchange Future	14.40	Call	389.52770		0.38953	408.56820	0.40857	389.528	11.92	0.00	0	0.00
£ / R	On 18/03/2013	Foreign Exchange Future	14.40	Put	369.82770		0.36983	388.36820	0.38837	369.828	11.92	0.00	0	0.00
£ / R	On 18/03/2013	Foreign Exchange Future	13.53	Call	957.47920		0.95748	968.68080	0.96868	957.479	11.15	0.00	0	0.00
£ / R	On 18/03/2013	Foreign Exchange Future	13.53	Put	67.77920		0.06778	78.48080	0.07848	67.779	11.15	0.00	0	0.00
£ / R	On 14/06/2013	Foreign Exchange Future			14.58590		14.58590	14.58650	14.58650		12.99	0.00	0	261.00
£ / R	On 14/06/2013	Foreign Exchange Future	13.80	Call	979.16980		0.97917	997.98390	0.99798	979.170	11.67	0.00	0	0.00
£ / R	On 14/06/2013	Foreign Exchange Future	13.80	Put	193.26980		0.19327	211.48390	0.21148	193.270	11.67	0.00	0	0.00
£ / R	On 14/06/2013	Foreign Exchange Future	13.81	Call	972.10880		0.97211	991.00870	0.99101	972.109	11.68	0.00	0	0.00
£ / R	On 14/06/2013	Foreign Exchange Future	13.81	Put	196.20880		0.19621	214.50870	0.21451	196.209	11.68	0.00	0	0.00
£ / R	On 14/06/2013	Foreign Exchange Future	14.34	Call	667.49840		0.66750	689.05900	0.68906	667.498	12.54	0.00	0	0.00
£ / R	On 14/06/2013	Foreign Exchange Future	14.34	Put	421.59840		0.42160	442.55900	0.44256	421.598	12.54	0.00	0	0.00
£ / R	On 14/06/2013	Foreign Exchange Future	14.40	Call	639.15490		0.63915	660.75810	0.66076	639.155	12.65	0.00	0	0.00
£ / R	On 14/06/2013	Foreign Exchange Future	14.40	Put	453.25490		0.45325	474.25810	0.47426	453.255	12.65	0.00	0	0.00
£ / R	On 14/06/2013	Foreign Exchange Future	14.65	Call	533.82050		0.53382	555.07160	0.55507	533.821	13.10	0.00	0	0.00
£ / R	On 14/06/2013	Foreign Exchange Future	14.65	Put	597.92050		0.59792	618.57160	0.61857	597.921	13.10	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	481.32770		0.48133	501.85870	0.50186	481.328	13.42	0.00	0	200.00
£ / R	On 14/06/2013	Foreign Exchange Future	14.80	Put	695.42770		0.69543	715.35870	0.71536	695.428	13.42	0.00	0	0.00
£ / R	On 14/06/2013	Foreign Exchange Future	13.00	Call	1,637.26910		1.63727	1,647.16770	1.64717	1,637.269	11.72	0.00	0	0.00
£ / R	On 14/06/2013	Foreign Exchange Future	13.00	Put	51.36910		0.05137	60.66770	0.06067	51.369	11.72	0.00	0	699.00
£ / R	On 14/06/2013	Foreign Exchange Future	13.79	Call	986.25740		0.98626	1,004.98800	1.00499	986.257	11.67	0.00	0	0.00
£ / R	On 14/06/2013	Foreign Exchange Future	13.79	Put	190.35740		0.19036	208.48800	0.20849	190.357	11.67	0.00	0	0.00
£ / R	On 14/06/2013	Foreign Exchange Future	15.30	Call	344.58480		0.34458	361.80350	0.36180	344.585	14.49	0.00	0	200.00
£ / R	On 14/06/2013	Foreign Exchange Future	15.30	Put	1,058.68480		1.05868	1,075.30350	1.07530	1,058.685	14.49	0.00	0	0.00
£ / R	On 14/06/2013	Foreign Exchange Future	12.00	Call	2,603.59850		2.60360	2,606.58580	2.60659	2,603.599	14.27	0.00	0	0.00
£ / R	On 14/06/2013	Foreign Exchange Future	12.00	Put	17.69850		0.01770	20.08580	0.02009	17.698	14.27	0.00	0	699.00
¥ / R	On 14/12/2012	Foreign Exchange Future			0.10820		0.10820	0.10800	0.10800		13.01	0.00	0	22,073.00
¥ / R	On 14/12/2012	Foreign Exchange Future	0.08	Call	2,480.00480		0.02480	2,460.00000	0.02460	2,480.005	29.46	0.00	0	0.00
¥ / R	On 14/12/2012	Foreign Exchange Future	0.08	Put	0.00480		0.00000	0.00000	0.00000	0.005	29.46	0.00	0	0.00
¥ / R	On 14/12/2012	Foreign Exchange Future	0.09	Call	1,480.02960		0.01480	1,460.04020	0.01460	1,480.030	19.16	0.00	0	0.00
¥ / R	On 14/12/2012	Foreign Exchange Future	0.09	Put	0.02960		0.00000	0.04020	0.00000	0.030	19.16	0.00	0	0.00
¥ / R	On 14/12/2012	Foreign Exchange Future	0.10	Call	492.14160		0.00492	476.01730	0.00476	492.142	14.47	0.00	0	0.00
¥ / R	On 14/12/2012	Foreign Exchange Future	0.10	Put	12.14160		0.00012	16.01730	0.00016	12.142	14.47	0.00	0	0.00
¥ / R	On 14/12/2012	Foreign Exchange Future	0.11	Call	55.71060		0.00056	57.26070	0.00057	55.711	13.01	0.00	0	0.00
¥ / R	On 14/12/2012	Foreign Exchange Future	0.11	Put	235.71060		0.00236	257.26070	0.00257	235.711	13.01	0.00	0	0.00
¥ / R	On 18/03/2013	Foreign Exchange Future			0.10980		0.10980	0.10960	0.10960		15.90	0.00	0	1,893.00
¥ / R	On 18/03/2013	Foreign Exchange Future	0.10	Call	1,046.18160		0.01046	1,033.71140	0.01034	1,046.182	15.74	0.00	0	0.00
¥ / R	On 18/03/2013	Foreign Exchange Future	0.10	Put	66.18160		0.00066	73.71140	0.00074	66.182	15.74	0.00	0	0.00
¥ / R	On 18/03/2013	Foreign Exchange Future	0.11	Call	376.09470		0.00376	373.19970	0.00373	376.095	15.90	0.00	0	0.00
¥ / R	On 18/03/2013	Foreign Exchange Future	0.11	Put	396.09470		0.00396	413.19970	0.00413	396.095	15.90	0.00	0	0.00
¥ / R	On 18/03/2013	Foreign Exchange Future	0.09	Call	1,985.58800		0.01986	1,967.70590	0.01968	1,985.588	16.88	0.00	0	0.00
¥ / R	On 18/03/2013	Foreign Exchange Future	0.09	Put	5.58800		0.00006	7.70590	0.00008	5.588	16.88	0.00	0	0.00
€ / R	On 14/12/2012	Foreign Exchange Future			11.52360		11.52360	11.52440	11.52440		10.91	1,152,360.00	100	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	1,133.86010		1.13386	1,134.80070	1.13480	1,133.860	16.39	0.00	0	0.00
€ / R	On 14/12/2012	Foreign Exchange Future	10.39	Put	0.26010		0.00026	0.40070	0.00040	0.260	16.39	0.00	0	0.00
€ / R	On 14/12/2012	Foreign Exchange Future	10.40	Call	1,123.87390		1.12387	1,124.81860	1.12482	1,123.874	16.33	0.00	0	0.00
€ / R	On 14/12/2012	Foreign Exchange Future	10.40	Put	0.27390		0.00027	0.41860	0.00042	0.274	16.33	0.00	0	750.00
€ / R	On 14/12/2012	Foreign Exchange Future	10.80	Call	725.87890		0.72588	727.03800	0.72704	725.879	13.95	0.00	0	0.00
€ / R	On 14/12/2012	Foreign Exchange Future	10.80	Put	2.27890		0.00228	2.63800	0.00264	2.279	13.95	0.00	0	0.00
€ / R	On 14/12/2012	Foreign Exchange Future	10.82	Call	706.13900		0.70614	707.30540	0.70731	706.139	13.83	0.00	0	0.00
€ / R	On 14/12/2012	Foreign Exchange Future	10.82	Put	2.53900		0.00254	2.90540	0.00291	2.539	13.83	0.00	0	0.00
€ / R	On 14/12/2012	Foreign Exchange Future	10.34	Call	1,183.80520		1.18381	1,184.72320	1.18472	1,183.805	16.72	0.00	0	0.00
€ / R	On 14/12/2012	Foreign Exchange Future	10.34	Put	0.20520		0.00021	0.32320	0.00032	0.205	16.72	0.00	0	0.00
€ / R	On 14/12/2012	Foreign Exchange Future	11.00	Call	530.60010		0.53060	532.02460	0.53202	530.600	12.86	0.00	0	13,900.00
€ / R	On 14/12/2012	Foreign Exchange Future	11.00	Put	7.00010		0.00700	7.62460	0.00762	7.000	12.86	0.00	0	0.00
€ / R	On 14/12/2012	Foreign Exchange Future	11.10	Call	436.35490		0.43635	438.63700	0.43864	436.355	12.47	0.00	0	425.00
€ / R	On 14/12/2012	Foreign Exchange Future	11.10	Put	12.75490		0.01275	14.23700	0.01424	12.755	12.47	0.00	0	0.00
€ / R	On 14/12/2012	Foreign Exchange Future	10.44	Call	1,083.93700		1.08394	1,084.89930	1.08490	1,083.937	16.09	0.00	0	0.00
€ / R	On 14/12/2012	Foreign Exchange Future	10.44	Put	0.33700		0.00034	0.49930	0.00050	0.337	16.09	0.00	0	0.00
€ / R	On 14/12/2012	Foreign Exchange Future	10.30	Call	1,223.78180		1.22378	1,224.67490	1.22467	1,223.782	17.08	0.00	0	0.00
€ / R	On 14/12/2012	Foreign Exchange Future	10.30	Put	0.18180		0.00018	0.27490	0.00027	0.182	17.08	0.00	0	375.00
€ / R	On 14/12/2012	Foreign Exchange Future	11.50	Call	123.45450		0.12345	133.06810	0.13307	123.455	10.91	0.00	0	100.00
€ / R	On 14/12/2012	Foreign Exchange Future	11.50	Put	99.85450		0.09985	108.66810	0.10867	99.855	10.91	0.00	0	0.00
€ / R	On 14/12/2012	Foreign Exchange Future	10.95	Call	578.73550		0.57874	579.89290	0.57989	578.736	13.06	0.00	0	0.00
€ / R	On 14/12/2012	Foreign Exchange Future	10.95	Put	5.13550		0.00514	5.49290	0.00549	5.135	13.06	0.00	0	100.00
€ / R	On 14/12/2012	Foreign Exchange Future	9.50	Call	2,023.62430		2.02362	2,024.41490	2.02441	2,023.624	24.31	0.00	0	0.00
€ / R	On 14/12/2012	Foreign Exchange Future	9.50	Put	0.02430		0.00002	0.01490	0.00001	0.024	24.31	0.00	0	5,690.00
€ / R	On 14/12/2012	Foreign Exchange Future	9.85	Call	1,673.65430		1.67365	1,674.45000	1.67445	1,673.654	21.15	0.00	0	0.00
€ / R	On 14/12/2012	Foreign Exchange Future	9.85	Put	0.05430		0.00005	0.05000	0.00005	0.054	21.15	0.00	0	13,800.00
€ / R	On 18/03/2013	Foreign Exchange Future			11.69440		11.69440	11.69460	11.69460		11.88	0.00	0	12,582.00
€ / R	On 18/03/2013	Foreign Exchange Future	12.64	Call	89.95440		0.08995	100.16710	0.10017	89.954	14.71	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	1,035.55440		1.03555	1,045.56710	1.04557	1,035.554	14.71	0.00	0	0.00
€ / R	On 18/03/2013	Foreign Exchange Future	10.99	Call	760.71310		0.76071	769.80400	0.76980	760.713	11.06	0.00	0	0.00
€ / R	On 18/03/2013	Foreign Exchange Future	10.99	Put	56.31310		0.05631	65.20400	0.06520	56.313	11.06	0.00	0	0.00
€ / R	On 18/03/2013	Foreign Exchange Future	11.00	Call	752.18970		0.75219	761.52370	0.76152	752.190	11.05	0.00	0	0.00
€ / R	On 18/03/2013	Foreign Exchange Future	11.00	Put	57.78970		0.05779	66.92370	0.06692	57.790	11.05	0.00	0	500.00
€ / R	On 18/03/2013	Foreign Exchange Future	11.01	Call	743.69980		0.74370	753.27880	0.75328	743.700	11.04	0.00	0	0.00
€ / R	On 18/03/2013	Foreign Exchange Future	11.01	Put	59.29980		0.05930	68.67880	0.06868	59.300	11.04	0.00	0	0.00
€ / R	On 18/03/2013	Foreign Exchange Future	10.97	Call	777.85260		0.77785	786.46740	0.78647	777.853	11.08	0.00	0	0.00
€ / R	On 18/03/2013	Foreign Exchange Future	10.97	Put	53.45260		0.05345	61.86740	0.06187	53.453	11.08	0.00	0	0.00
€ / R	On 14/06/2013	Foreign Exchange Future			11.84510		11.84510	11.84510	11.84510		12.89	0.00	0	200.00
€ / R	On 14/06/2013	Foreign Exchange Future	11.26	Call	757.58370		0.75758	772.31640	0.77232	757.584	11.69	0.00	0	0.00
€ / R	On 14/06/2013	Foreign Exchange Future	11.26	Put	172.48370		0.17248	187.21640	0.18722	172.484	11.69	0.00	0	0.00
€ / R	On 14/06/2013	Foreign Exchange Future	11.24	Call	771.23910		0.77124	785.73150	0.78573	771.239	11.67	0.00	0	0.00
€ / R	On 14/06/2013	Foreign Exchange Future	11.24	Put	166.13910		0.16614	180.63150	0.18063	166.139	11.67	0.00	0	0.00
€ / R	On 14/06/2013	Foreign Exchange Future	11.25	Call	764.10690		0.76411	778.73250	0.77873	764.107	11.67	0.00	0	0.00
€ / R	On 14/06/2013	Foreign Exchange Future	11.25	Put	169.00690		0.16901	183.63250	0.18363	169.007	11.67	0.00	0	0.00
€ / R	On 13/12/2013	Foreign Exchange Future			12.14290		12.14290	12.14030	12.14030		14.01	0.00	0	435.00
€ / R	On 13/12/2013	Foreign Exchange Future	11.20	Call	1,185.25780		1.18526	1,195.96940	1.19597	1,185.258	12.60	0.00	0	0.00
€ / R	On 13/12/2013	Foreign Exchange Future	11.20	Put	242.35780		0.24236	255.66940	0.25567	242.358	12.60	0.00	0	0.00
€ / R	On 13/12/2013	Foreign Exchange Future	11.44	Call	1,027.12140		1.02712	1,041.45050	1.04145	1,027.121	12.79	0.00	0	0.00
€ / R	On 13/12/2013	Foreign Exchange Future	11.44	Put	327.22140		0.32722	344.15050	0.34415	327.221	12.79	0.00	0	0.00
€ / R	On 13/12/2013	Foreign Exchange Future	11.49	Call	996.56120		0.99656	1,011.63720	1.01164	996.561	12.83	0.00	0	0.00
€ / R	On 13/12/2013	Foreign Exchange Future	11.49	Put	346.66120		0.34666	364.33720	0.36434	346.661	12.83	0.00	0	0.00
€ / R	On 13/12/2013	Foreign Exchange Future	11.54	Call	966.67280		0.96667	982.49240	0.98249	966.673	12.86	0.00	0	0.00
€ / R	On 13/12/2013	Foreign Exchange Future	11.54	Put	366.77280		0.36677	385.19240	0.38519	366.773	12.86	0.00	0	0.00
2025	On 07/02/2013	Bond Future			110.89604		110.89604	110.53646	110.53646			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	93.96000		0.09396	453.54000	0.45354	93.960		0.00	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	103.96000	0.10396	463.54000	0.46354	103.960		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	113.96000	0.11396	473.54000	0.47354	113.960		0.00	0	0.00
2038	On 07/02/2013	Bond Future			109.32084	109.32084	109.32126	109.32126			0.00	0	0.00
2038	On 07/02/2013	Bond Future	105.99	Call	3,330.84000	3.33084	3,331.26000	3.33126	3,330.840		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	3,320.84000	3.32084	3,321.26000	3.32126	3,320.840		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	3,310.84000	3.31084	3,311.26000	3.31126	3,310.840		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	114.45994	114.45994			0.00	0	0.00
2050	On 07/02/2013	Bond Future	112.99	Call	1,469.94000	1.46994	1,469.94000	1.46994	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	1,459.94000	1.45994	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	1,449.94000	1.44994	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			481.01500	481.01500	480.58500	480.58500			0.00	0	12.00
AL7T	On 02/05/2013	Index Future			487.05800	487.05800	486.62800	486.62800			0.00	0	0.00
ALBI	On 07/02/2013	Index Future			428.06400	428.06400	427.65900	427.65900			0.00	0	1,077.00
ALBI	On 02/05/2013	Index Future			433.44200	433.44200	433.03700	433.03700			0.00	0	0.00
AU\$ / R	On 14/12/2012	Foreign Exchange Future			9.28040	9.28040	9.26650	9.26650		9.15	928,040.00	100	9,567.00
AU\$ / R	On 14/12/2012	Foreign Exchange Future	8.30	Call	980.44200	0.98044	966.65120	0.96665	980.442	15.36	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
AU\$ / R	On 14/12/2012	Foreign Exchange Future	8.30	Put	0.04200		0.00004	0.15120	0.00015	0.042	15.36	0.00	0	0.00
AU\$ / R	On 14/12/2012	Foreign Exchange Future	8.46	Call	820.51980		0.82052	806.86480	0.80686	820.520	14.06	0.00	0	0.00
AU\$ / R	On 14/12/2012	Foreign Exchange Future	8.46	Put	0.11980		0.00012	0.36480	0.00036	0.120	14.06	0.00	0	0.00
AU\$ / R	On 14/12/2012	Foreign Exchange Future	8.04	Call	1,241.22720		1.24123	1,227.36170	1.22736	1,241.227	18.82	0.00	0	0.00
AU\$ / R	On 14/12/2012	Foreign Exchange Future	8.04	Put	0.02720		0.00003	0.06170	0.00006	0.027	18.82	0.00	0	0.00
AU\$ / R	On 14/12/2012	Foreign Exchange Future	8.09	Call	1,191.22940		1.19123	1,177.37250	1.17737	1,191.229	18.16	0.00	0	0.00
AU\$ / R	On 14/12/2012	Foreign Exchange Future	8.09	Put	0.02940		0.00003	0.07250	0.00007	0.029	18.16	0.00	0	0.00
AU\$ / R	On 14/12/2012	Foreign Exchange Future	8.14	Call	1,141.23180		1.14123	1,127.38560	1.12739	1,141.232	17.49	0.00	0	0.00
AU\$ / R	On 14/12/2012	Foreign Exchange Future	8.14	Put	0.03180		0.00003	0.08560	0.00009	0.032	17.49	0.00	0	0.00
AU\$ / R	On 18/03/2013	Foreign Exchange Future			9.33510		9.33510	9.32010	9.32010		10.38	0.00	0	4,508.00
AU\$ / R	On 18/03/2013	Foreign Exchange Future	8.37	Call	977.61640		0.97762	963.93460	0.96393	977.616	11.76	0.00	0	0.00
AU\$ / R	On 18/03/2013	Foreign Exchange Future	8.37	Put	11.11640		0.01112	12.43460	0.01243	11.116	11.76	0.00	0	0.00
AU\$ / R	On 18/03/2013	Foreign Exchange Future	8.42	Call	929.48960		0.92949	915.77010	0.91577	929.490	11.60	0.00	0	0.00
AU\$ / R	On 18/03/2013	Foreign Exchange Future	8.42	Put	12.98960		0.01299	14.27010	0.01427	12.990	11.60	0.00	0	0.00
AU\$ / R	On 18/03/2013	Foreign Exchange Future	8.51	Call	842.33100		0.84233	829.56740	0.82957	842.331	11.31	0.00	0	0.00
AU\$ / R	On 18/03/2013	Foreign Exchange Future	8.51	Put	17.23100		0.01723	19.46740	0.01947	17.231	11.31	0.00	0	0.00
AU\$ / R	On 18/03/2013	Foreign Exchange Future	8.32	Call	1,026.22160		1.02622	1,012.57380	1.01257	1,026.222	11.97	0.00	0	0.00
AU\$ / R	On 18/03/2013	Foreign Exchange Future	8.32	Put	9.72160		0.00972	11.07380	0.01107	9.722	11.97	0.00	0	0.00
AU\$ / R	On 14/06/2013	Foreign Exchange Future			9.38180		9.38180	9.36610	9.36610			18,763.60	2	236.00
AU\$ / R	On 14/06/2013	Foreign Exchange Future	8.76	Call	621.80000		0.62180	606.10000	0.60610	621.800		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	641.80000		0.64180	626.10000	0.62610	641.800		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	631.80000		0.63180	616.10000	0.61610	631.800		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			9.43000		9.43000	9.41370	9.41370		12.21	0.00	0	2,150.00
AU\$ / R	On 16/09/2013	Foreign Exchange Future	8.89	Call	710.84150		0.71084	707.44680	0.70745	710.841	11.64	0.00	0	0.00
AU\$ / R	On 16/09/2013	Foreign Exchange Future	8.89	Put	170.84150		0.17084	183.74680	0.18375	170.842	11.64	0.00	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	703.72080		0.70372	700.45970	0.70046	703.721	11.64	0.00	0	0.00
AU\$ / R	On 16/09/2013	Foreign Exchange Future	8.90	Put	173.72080		0.17372	186.75970	0.18676	173.721	11.64	0.00	0	0.00
AU\$ / R	On 16/09/2013	Foreign Exchange Future	8.91	Call	696.63560		0.69664	693.51100	0.69351	696.636	11.63	0.00	0	0.00
AU\$ / R	On 16/09/2013	Foreign Exchange Future	8.91	Put	176.63560		0.17664	189.81100	0.18981	176.636	11.63	0.00	0	0.00
AU\$ / R	On 14/12/2015	Foreign Exchange Future			9.76970		9.76970	9.69710		9.69710	14.30	0.00	0	0.00
AU\$ / R	On 14/12/2015	Foreign Exchange Future	7.25	Call	2,633.24950		2.63325	2,569.04000	2.56904	2,633.250	14.12	0.00	0	0.00
AU\$ / R	On 14/12/2015	Foreign Exchange Future	7.25	Put	113.54950		0.11355	121.94000	0.12194	113.550	14.12	0.00	0	0.00
AU\$ / R	On 14/12/2015	Foreign Exchange Future	7.30	Call	2,589.30000		2.58930	2,525.47400	2.52547	2,589.300	14.09	0.00	0	0.00
AU\$ / R	On 14/12/2015	Foreign Exchange Future	7.30	Put	119.60000		0.11960	128.37400	0.12837	119.600	14.09	0.00	0	0.00
AU\$ / R	On 14/12/2015	Foreign Exchange Future	7.35	Call	2,545.59780		2.54560	2,482.16670	2.48217	2,545.598	14.05	0.00	0	0.00
AU\$ / R	On 14/12/2015	Foreign Exchange Future	7.35	Put	125.89780		0.12590	135.06670	0.13507	125.898	14.05	0.00	0	0.00
CAD/ R	On 14/12/2012	Foreign Exchange Future			8.93660		8.93660	8.93720		8.93720	11.16	0.00	0	84.00
CAD/ R	On 14/12/2012	Foreign Exchange Future	7.75	Call	1,183.04690		1.18305	1,183.70640	1.18371	1,183.047	19.42	0.00	0	0.00
CAD/ R	On 14/12/2012	Foreign Exchange Future	7.75	Put	0.04690		0.00005	0.10640	0.00011	0.047	19.42	0.00	0	0.00
CAD/ R	On 14/12/2012	Foreign Exchange Future	7.80	Call	1,133.05910		1.13306	1,133.73800	1.13374	1,133.059	18.93	0.00	0	0.00
CAD/ R	On 14/12/2012	Foreign Exchange Future	7.80	Put	0.05910		0.00006	0.13800	0.00014	0.059	18.93	0.00	0	0.00
CAD/ R	On 14/12/2012	Foreign Exchange Future	7.85	Call	1,083.07480		1.08307	1,083.77930	1.08378	1,083.075	18.43	0.00	0	0.00
CAD/ R	On 14/12/2012	Foreign Exchange Future	7.85	Put	0.07480		0.00007	0.17930	0.00018	0.075	18.43	0.00	0	0.00
CAD/ R	On 14/12/2012	Foreign Exchange Future	8.35	Call	588.05470		0.58805	589.22700	0.58923	588.055	14.11	0.00	0	0.00
CAD/ R	On 14/12/2012	Foreign Exchange Future	8.35	Put	1.45470		0.00145	2.02700	0.00203	1.455	14.11	0.00	0	0.00
CAD/ R	On 18/03/2013	Foreign Exchange Future			9.03980		9.03980	9.04010		9.04010	13.03	0.00	0	25.00
CAD/ R	On 18/03/2013	Foreign Exchange Future	8.65	Call	491.63300		0.49163	493.53780	0.49354	491.633	12.79	0.00	0	0.00
CAD/ R	On 18/03/2013	Foreign Exchange Future	8.65	Put	101.83300		0.10183	103.43780	0.10344	101.833	12.79	0.00	0	0.00
CAD/ R	On 18/03/2013	Foreign Exchange Future	8.66	Call	484.55910		0.48456	486.51170	0.48651	484.559	12.79	0.00	0	0.00
CAD/ R	On 18/03/2013	Foreign Exchange Future	8.66	Put	104.75910		0.10476	106.41170	0.10641	104.759	12.79	0.00	0	0.00
CAD/ R	On 18/03/2013	Foreign Exchange Future	8.64	Call	498.76250		0.49876	500.62150	0.50062	498.763	12.78	0.00	0	0.00
CAD/ R	On 18/03/2013	Foreign Exchange Future	8.64	Put	98.96250		0.09896	100.52150	0.10052	98.963	12.78	0.00	0	0.00

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
CF CANDO CABM	On 14/12/2012	Can-Do Future		0.29740	0.29740	0.31280	0.31280			0.00	0	7,000.00
CF CANDO CABN	On 14/12/2012	Can-Do Future		0.41860	0.41860	0.39890	0.39890			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		0.47730	0.47730	0.92900	0.92900			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		0.41860	0.41860	0.39890	0.39890			0.00	0	14,500.00
CF CANDO CABV	On 14/12/2012	Can-Do Future		0.47730	0.47730	0.92900	0.92900			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		0.30500	0.30500	0.28590	0.28590			0.00	0	31,750.00
CF CANDO CABY	On 14/12/2012	Can-Do Future		0.51340	0.51340	0.51000	0.51000			0.00	0	13,800.00
CF CANDO CABZ	On 14/12/2012	Can-Do Future		0.05830	0.05830	0.06700	0.06700			0.00	0	52,500.00
CF CANDO CACA	On 20/12/2012	Can-Do Future		6,237.63000	6,237.63000	6,902.83000	6,902.83000			0.00	0	5.00
CF CANDO CACB	On 20/12/2012	Can-Do Future		15,000.00000	15,000.00000	15,000.00000	15,000.00000			0.00	0	0.00
CF CANDO CACD	On 20/12/2012	Can-Do Future		10,000.00000	10,000.00000	10,000.00000	10,000.00000			0.00	0	0.00
CF CANDO CACE	On 18/03/2013	Can-Do Future		0.13710	0.13710	0.14010	0.14010			0.00	0	4,500.00
CF CANDO CACF	On 19/12/2012	Can-Do Future		0.06320	0.06320	0.07330	0.07330			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		4,187.93770	4,187.93770	4,440.25730	4,440.25730		0.00	0	10.00	
CF CANDO CACH	On	24/01/2013			Can-Do	Future		6,224.98140	6,224.98140	5,877.10000	5,877.10000		0.00	0	20.00	
CF CANDO CACJ	On	02/01/2013			Can-Do	Future		13,356.54570	13,356.54570	12,623.60000	12,623.60000		0.00	0	30.00	
CF CANDO CACK	On	11/01/2013			Can-Do	Future		11,197.98240	11,197.98240	11,431.70000	11,431.70000		0.00	0	35.00	
CF CANDO CACL	On	04/01/2013			Can-Do	Future		0.02010	0.02010	0.02320	0.02320		0.00	0	25,000.00	
CF CANDO CACM	On	08/01/2013			Can-Do	Future		0.01950	0.01950	0.02250	0.02250		0.00	0	25,000.00	
CHF / R	On	14/12/2012			Foreign Exchange	Future		9.56920	9.56920	9.57000	9.57000	10.90	0.00	0	25.00	
CHF / R	On	14/12/2012	9.04	Call	Foreign Exchange	Future		532.89580	0.53290	534.62220	0.53462	532.896	13.91	0.00	0	0.00
CHF / R	On	14/12/2012	9.04	Put	Foreign Exchange	Future		3.69580	0.00370	4.62220	0.00462	3.696	13.91	0.00	0	0.00
CHF / R	On	14/12/2012	8.51	Call	Foreign Exchange	Future		1,063.69360	1.06369	1,064.70130	1.06470	1,063.694	17.15	0.00	0	0.00
CHF / R	On	14/12/2012	8.51	Put	Foreign Exchange	Future		0.09360	0.00009	0.30130	0.00030	0.094	17.15	0.00	0	0.00
CHF / R	On	14/12/2012	8.56	Call	Foreign Exchange	Future		1,013.71560	1.01372	1,014.78270	1.01478	1,013.716	16.65	0.00	0	0.00
CHF / R	On	14/12/2012	8.56	Put	Foreign Exchange	Future		0.11560	0.00012	0.38270	0.00038	0.116	16.65	0.00	0	0.00
CHF / R	On	14/12/2012	9.00	Call	Foreign Exchange	Future		571.98260	0.57198	573.71990	0.57372	571.983	14.12	0.00	0	0.00
CHF / R	On	14/12/2012	9.00	Put	Foreign Exchange	Future		2.78260	0.00278	3.71990	0.00372	2.783	14.12	0.00	0	0.00
CHF / R	On	14/12/2012	8.46	Call	Foreign Exchange	Future		1,113.67620	1.11368	1,114.63800	1.11464	1,113.676	17.64	0.00	0	0.00
CHF / R	On	14/12/2012	8.46	Put	Foreign Exchange	Future		0.07620	0.00008	0.23800	0.00024	0.076	17.64	0.00	0	0.00
CHF / R	On	18/03/2013			Foreign Exchange	Future		9.71620	9.71620	9.71670	9.71670	12.87	0.00	0	50.00	
CHF / R	On	18/03/2013	9.15	Call	Foreign Exchange	Future		627.24700	0.62725	631.60650	0.63161	627.247	11.89	0.00	0	0.00
CHF / R	On	18/03/2013	9.15	Put	Foreign Exchange	Future		61.04700	0.06105	64.90650	0.06491	61.047	11.89	0.00	0	0.00
CHF / R	On	18/03/2013	9.16	Call	Foreign Exchange	Future		619.06860	0.61907	623.53500	0.62353	619.069	11.88	0.00	0	0.00
CHF / R	On	18/03/2013	9.16	Put	Foreign Exchange	Future		62.86860	0.06287	66.83500	0.06684	62.869	11.88	0.00	0	0.00
CHF / R	On	18/03/2013	9.14	Call	Foreign Exchange	Future		635.46870	0.63547	639.71980	0.63972	635.469	11.90	0.00	0	0.00
CHF / R	On	18/03/2013	9.14	Put	Foreign Exchange	Future		59.26870	0.05927	63.01980	0.06302	59.269	11.90	0.00	0	0.00

Contract Details			Strike	Call / Put	MTM	Yield	MarkPrice	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
DAEU	On 21/11/2013	Any day expiry			12.11950		12.11950	12.11970	12.11970		13.87	0.00	0	0.00
DAEU	On 21/11/2013	Any day expiry	11.91	Call	752.33550		0.75234	772.88890	0.77289	752.336	13.50	0.00	0	0.00
DAEU	On 21/11/2013	Any day expiry	11.91	Put	542.83550		0.54284	563.18890	0.56319	542.836	13.50	0.00	0	0.00
DAEU	On 21/11/2013	Any day expiry	11.89	Call	761.07460		0.76107	781.56490	0.78156	761.075	13.46	0.00	0	0.00
DAEU	On 21/11/2013	Any day expiry	11.89	Put	531.57460		0.53157	551.86490	0.55186	531.575	13.46	0.00	0	0.00
DAEU	On 21/11/2013	Any day expiry	11.90	Call	756.69140		0.75669	777.21600	0.77722	756.691	13.48	0.00	0	0.00
DAEU	On 21/11/2013	Any day expiry	11.90	Put	537.19140		0.53719	557.51600	0.55752	537.191	13.48	0.00	0	0.00
DANZ	On 27/11/2012	Any day expiry			7.29620		7.29620	7.28430	7.28430		12.19	0.00	0	0.00
DANZ	On 27/11/2012	Any day expiry	7.22	Call	78.87570		0.07888	77.27840	0.07728	78.876	15.44	0.00	0	0.00
DANZ	On 27/11/2012	Any day expiry	7.22	Put	2.67570		0.00268	12.97840	0.01298	2.676	15.44	0.00	0	0.00
DANZ	On 27/11/2012	Any day expiry	7.24	Call	60.74940		0.06075	62.04720	0.06205	60.749	14.63	0.00	0	0.00
DANZ	On 27/11/2012	Any day expiry	7.24	Put	4.54940		0.00455	17.74720	0.01775	4.549	14.63	0.00	0	0.00
DANZ	On 27/11/2012	Any day expiry	7.25	Call	52.11830		0.05212	54.94570	0.05495	52.118	14.22	0.00	0	0.00
DANZ	On 27/11/2012	Any day expiry	7.25	Put	5.91830		0.00592	20.64570	0.02065	5.918	14.22	0.00	0	0.00
DANZ	On 27/11/2012	Any day expiry	7.26	Call	43.87630		0.04388	48.22860	0.04823	43.876	13.82	0.00	0	0.00
DANZ	On 27/11/2012	Any day expiry	7.26	Put	7.67630		0.00768	23.92860	0.02393	7.676	13.82	0.00	0	0.00
DANZ	On 28/11/2012	Any day expiry			7.29620		7.29620	7.28430	7.28430		12.17	0.00	0	0.00
DANZ	On 28/11/2012	Any day expiry	7.25	Call	57.35390		0.05735	59.37770	0.05938	57.354	13.27	0.00	0	0.00
DANZ	On 28/11/2012	Any day expiry	7.25	Put	11.15390		0.01115	25.07770	0.02508	11.154	13.27	0.00	0	0.00
DANZ	On 28/11/2012	Any day expiry	7.26	Call	49.77860		0.04978	52.74790	0.05275	49.779	13.05	0.00	0	0.00
DANZ	On 28/11/2012	Any day expiry	7.26	Put	13.57860		0.01358	28.44790	0.02845	13.579	13.05	0.00	0	3,000.00
DANZ	On 28/11/2012	Any day expiry	7.23	Call	73.62080		0.07362	73.64490	0.07364	73.621	13.70	0.00	0	0.00
DANZ	On 28/11/2012	Any day expiry	7.23	Put	7.42080		0.00742	19.34490	0.01934	7.421	13.70	0.00	0	0.00
DANZ	On 28/11/2012	Any day expiry	7.30	Call	24.36720		0.02437	30.10720	0.03011	24.367	12.17	0.00	0	0.00
DANZ	On 28/11/2012	Any day expiry	7.30	Put	28.16720		0.02817	45.80720	0.04581	28.167	12.17	0.00	0	3,000.00
DANZ	On 28/11/2012	Any day expiry	7.24	Call	65.31790		0.06532	66.35140	0.06635	65.318	13.49	0.00	0	0.00
DANZ	On 28/11/2012	Any day expiry	7.24	Put	9.11790		0.00912	22.05140	0.02205	9.118	13.49	0.00	0	0.00

Contract Details			Strike	Call / Put	MTM	Yield	MarkPrice	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
DANZ	On 10/12/2012	Any day expiry			7.29560		7.29560	7.20000	7.20000		9.85	0.00	0	0.00
DANZ	On 10/12/2012	Any day expiry	7.21	Call	111.93920		0.11194	0.00000	0.00000	111.939	10.52	0.00	0	0.00
DANZ	On 10/12/2012	Any day expiry	7.21	Put	26.33920		0.02634	0.00000	0.00000	26.339	10.52	0.00	0	0.00
DANZ	On 10/12/2012	Any day expiry	7.25	Call	83.71080		0.08371	0.00000	0.00000	83.711	10.22	0.00	0	0.00
DANZ	On 10/12/2012	Any day expiry	7.25	Put	38.11080		0.03811	0.00000	0.00000	38.111	10.22	0.00	20,000	20,000.00
DANZ	On 10/12/2012	Any day expiry	7.19	Call	127.30870		0.12731	0.00000	0.00000	127.309	10.67	0.00	0	0.00
DANZ	On 10/12/2012	Any day expiry	7.19	Put	21.70870		0.02171	0.00000	0.00000	21.709	10.67	0.00	0	0.00
DANZ	On 10/12/2012	Any day expiry	7.20	Call	119.52860		0.11953	0.00000	0.00000	119.529	10.60	0.00	0	0.00
DANZ	On 10/12/2012	Any day expiry	7.20	Put	23.92860		0.02393	0.00000	0.00000	23.929	10.60	0.00	0	0.00
DAUS	On 27/11/2012	Any day expiry			8.86870		8.86870	8.88230	8.88230		13.02	0.00	0	0.00
DAUS	On 27/11/2012	Any day expiry	8.84	Call	41.65640		0.04166	70.12990	0.07013	41.656	13.36	0.00	0	0.00
DAUS	On 27/11/2012	Any day expiry	8.84	Put	12.95640		0.01296	27.82990	0.02783	12.956	13.36	0.00	0	0.00
DAUS	On 27/11/2012	Any day expiry	9.00	Call	1.64150		0.00164	11.38250	0.01138	1.642	17.02	0.00	0	30,000.00
DAUS	On 27/11/2012	Any day expiry	9.00	Put	132.94150		0.13294	129.08250	0.12908	132.941	17.02	0.00	0	0.00
DAUS	On 27/11/2012	Any day expiry	8.80	Call	74.26760		0.07427	99.29390	0.09929	74.268	14.72	0.00	0	0.00
DAUS	On 27/11/2012	Any day expiry	8.80	Put	5.56760		0.00557	16.99390	0.01699	5.568	14.72	0.00	0	30,000.00
DAUS	On 27/11/2012	Any day expiry	8.82	Call	57.23270		0.05723	84.16790	0.08417	57.233	14.04	0.00	0	0.00
DAUS	On 27/11/2012	Any day expiry	8.82	Put	8.53270		0.00853	21.86790	0.02187	8.533	14.04	0.00	0	0.00
DAUS	On 27/11/2012	Any day expiry	8.83	Call	49.23020		0.04923	77.00440	0.07700	49.230	13.70	0.00	0	0.00
DAUS	On 27/11/2012	Any day expiry	8.83	Put	10.53020		0.01053	24.70440	0.02470	10.530	13.70	0.00	0	0.00
DAUS	On 30/11/2012	Any day expiry			8.86990		8.86990	8.88480	8.88480		13.06	0.00	0	0.00
DAUS	On 30/11/2012	Any day expiry	7.72	Call	1,149.90000		1.14990	1,164.80000	1.16480	1,149.900	23.60	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	23.60	0.00	0	0.00
DAUS	On 30/11/2012	Any day expiry	7.85	Call	1,019.90010		1.01990	1,034.80010	1.03480	1,019.900	24.87	0.00	0	0.00
DAUS	On 30/11/2012	Any day expiry	7.85	Put	0.00010		0.00000	0.00010	0.00000	0.000	24.87	0.00	0	0.00
DAUS	On 30/11/2012	Any day expiry	8.00	Call	869.90500		0.86990	884.80350	0.88480	869.905	26.33	0.00	0	0.00
DAUS	On 30/11/2012	Any day expiry	8.00	Put	0.00500		0.00001	0.00350	0.00000	0.005	26.33	0.00	0	8,440.00
DAUS	On 30/11/2012	Any day expiry	8.49	Call	380.50590		0.38051	395.67130	0.39567	380.506	18.19	0.00	0	0.00

Contract Details			Strike	Call / Put	MTM	Yield	MarkPrice	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
DAUS	On 30/11/2012	Any day expiry	8.49	Put	0.60590		0.00061	0.87130	0.00087	0.606	18.19	0.00	0	0.00
DAUS	On 30/11/2012	Any day expiry	8.50	Call	370.58410		0.37058	385.79210	0.38579	370.584	18.04	0.00	0	0.00
DAUS	On 30/11/2012	Any day expiry	8.50	Put	0.68410		0.00068	0.99210	0.00099	0.684	18.04	0.00	0	0.00
DAUS	On 30/11/2012	Any day expiry	8.51	Call	360.67240		0.36067	375.92880	0.37593	360.672	17.90	0.00	0	0.00
DAUS	On 30/11/2012	Any day expiry	8.51	Put	0.77240		0.00077	1.12880	0.00113	0.772	17.90	0.00	0	0.00
DAUS	On 30/11/2012	Any day expiry	8.56	Call	311.31820		0.31132	326.92180	0.32692	311.318	17.19	0.00	0	0.00
DAUS	On 30/11/2012	Any day expiry	8.56	Put	1.41820		0.00142	2.12180	0.00212	1.418	17.19	0.00	0	0.00
DAUS	On 30/11/2012	Any day expiry	8.72	Call	159.47510		0.15948	178.07500	0.17808	159.475	14.91	0.00	0	0.00
DAUS	On 30/11/2012	Any day expiry	8.72	Put	9.57510		0.00958	13.27500	0.01327	9.575	14.91	0.00	0	0.00
DAUS	On 30/11/2012	Any day expiry	9.02	Call	10.95260		0.01095	20.07760	0.02008	10.953	15.33	0.00	0	8,440.00
DAUS	On 30/11/2012	Any day expiry	9.02	Put	161.05260		0.16105	155.27760	0.15528	161.053	15.33	0.00	0	0.00
DAUS	On 19/12/2012	Any day expiry			8.89450		8.89450	8.90950	8.90950		12.87	0.00	0	0.00
DAUS	On 19/12/2012	Any day expiry	8.81	Call	161.07740		0.16108	174.88450	0.17488	161.077	12.85	0.00	0	0.00
DAUS	On 19/12/2012	Any day expiry	8.81	Put	76.57740		0.07658	75.38450	0.07538	76.577	12.85	0.00	0	0.00
DAUS	On 19/12/2012	Any day expiry	8.90	Call	111.94410		0.11194	123.91500	0.12392	111.944	12.87	0.00	0	15,000.00
DAUS	On 19/12/2012	Any day expiry	8.90	Put	117.44410		0.11744	114.41500	0.11441	117.444	12.87	0.00	0	0.00
DAUS	On 19/12/2012	Any day expiry	8.79	Call	173.50560		0.17351	187.64550	0.18765	173.506	12.84	0.00	0	0.00
DAUS	On 19/12/2012	Any day expiry	8.79	Put	69.00560		0.06901	68.14550	0.06815	69.006	12.84	0.00	0	0.00
DAUS	On 19/12/2012	Any day expiry	8.80	Call	167.22430		0.16722	181.20160	0.18120	167.224	12.84	0.00	0	0.00
DAUS	On 19/12/2012	Any day expiry	8.80	Put	72.72430		0.07272	71.70160	0.07170	72.724	12.84	0.00	0	0.00
DAUS	On 27/12/2012	Any day expiry			8.90500		8.90500	8.92000	8.92000		12.78	0.00	0	0.00
DAUS	On 27/12/2012	Any day expiry	8.49	Call	428.99590		0.42900	444.85320	0.44485	428.996	12.47	0.00	0	0.00
DAUS	On 27/12/2012	Any day expiry	8.49	Put	13.99590		0.01400	14.85320	0.01485	13.996	12.47	0.00	0	0.00
DAUS	On 27/12/2012	Any day expiry	8.50	Call	419.78540		0.41979	435.65080	0.43565	419.785	12.42	0.00	0	0.00
DAUS	On 27/12/2012	Any day expiry	8.50	Put	14.78540		0.01479	15.65080	0.01565	14.785	12.42	0.00	0	0.00
DAUS	On 27/12/2012	Any day expiry	8.51	Call	410.87070		0.41087	426.73440	0.42673	410.871	12.43	0.00	0	0.00
DAUS	On 27/12/2012	Any day expiry	8.51	Put	15.87070		0.01587	16.73440	0.01673	15.871	12.43	0.00	0	0.00
DAUS	On 27/12/2012	Any day expiry	8.59	Call	342.13360		0.34213	357.84550	0.35785	342.134	12.50	0.00	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	8.59	Put	27.13360		0.02713	27.84550	0.02785	27.134	12.50	0.00	0	0.00
DAUS	On 27/12/2012	Any day expiry	8.72	Call	242.28010		0.24228	257.04860	0.25705	242.280	12.62	0.00	0	0.00
DAUS	On 27/12/2012	Any day expiry	8.72	Put	57.28010		0.05728	57.04860	0.05705	57.280	12.62	0.00	0	0.00
DAUS	On 27/12/2012	Any day expiry	9.02	Call	91.28870		0.09129	101.48950	0.10149	91.289	13.57	0.00	0	7,530.00
DAUS	On 27/12/2012	Any day expiry	9.02	Put	206.28870		0.20629	201.48950	0.20149	206.289	13.57	0.00	0	0.00
DAUS	On 27/12/2012	Any day expiry	7.72	Call	1,185.17270		1.18517	1,200.24770	1.20025	1,185.173	16.53	0.00	0	0.00
DAUS	On 27/12/2012	Any day expiry	7.72	Put	0.17270		0.00017	0.24770	0.00025	0.173	16.53	0.00	0	0.00
DAUS	On 27/12/2012	Any day expiry	7.85	Call	1,055.35320		1.05535	1,070.47170	1.07047	1,055.353	15.77	0.00	0	0.00
DAUS	On 27/12/2012	Any day expiry	7.85	Put	0.35320		0.00035	0.47170	0.00047	0.353	15.77	0.00	0	0.00
DAUS	On 27/12/2012	Any day expiry	8.00	Call	905.81090		0.90581	921.00240	0.92100	905.811	14.90	0.00	0	0.00
DAUS	On 27/12/2012	Any day expiry	8.00	Put	0.81090		0.00081	1.00240	0.00100	0.811	14.90	0.00	0	7,530.00
DAUS	On 29/01/2013	Any day expiry			8.95060		8.95060	8.96530	8.96530		13.21	0.00	0	0.00
DAUS	On 29/01/2013	Any day expiry	8.72	Call	325.92170		0.32592	338.82830	0.33883	325.922	12.78	0.00	0	0.00
DAUS	On 29/01/2013	Any day expiry	8.72	Put	95.32170		0.09532	93.52830	0.09353	95.322	12.78	0.00	0	0.00
DAUS	On 29/01/2013	Any day expiry	9.02	Call	171.08080		0.17108	180.26800	0.18027	171.081	13.59	0.00	0	6,625.00
DAUS	On 29/01/2013	Any day expiry	9.02	Put	240.48080		0.24048	234.96800	0.23497	240.481	13.59	0.00	0	0.00
DAUS	On 29/01/2013	Any day expiry	8.61	Call	402.63480		0.40263	416.64010	0.41664	402.635	12.58	0.00	0	0.00
DAUS	On 29/01/2013	Any day expiry	8.61	Put	62.03480		0.06203	61.34010	0.06134	62.035	12.58	0.00	0	0.00
DAUS	On 29/01/2013	Any day expiry	8.62	Call	395.26800		0.39527	409.18900	0.40919	395.268	12.60	0.00	0	0.00
DAUS	On 29/01/2013	Any day expiry	8.62	Put	64.66800		0.06467	63.88900	0.06389	64.668	12.60	0.00	0	0.00
DAUS	On 29/01/2013	Any day expiry	7.85	Call	1,103.81500		1.10382	1,118.94960	1.11895	1,103.815	14.81	0.00	0	0.00
DAUS	On 29/01/2013	Any day expiry	7.85	Put	3.21500		0.00322	3.64960	0.00365	3.215	14.81	0.00	0	0.00
DAUS	On 29/01/2013	Any day expiry	8.00	Call	956.18910		0.95619	971.62040	0.97162	956.189	14.14	0.00	0	0.00
DAUS	On 29/01/2013	Any day expiry	8.00	Put	5.58910		0.00559	6.32040	0.00632	5.589	14.14	0.00	0	6,625.00
DAUS	On 29/01/2013	Any day expiry	8.60	Call	410.07600		0.41008	424.16360	0.42416	410.076	12.56	0.00	0	0.00
DAUS	On 29/01/2013	Any day expiry	8.60	Put	59.47600		0.05948	58.86360	0.05886	59.476	12.56	0.00	0	0.00
DAUS	On 26/02/2013	Any day expiry			8.98530		8.98530	9.00010	9.00010		13.85	0.00	0	0.00
DAUS	On 26/02/2013	Any day expiry	8.62	Call	455.48570		0.45549	468.16900	0.46817	455.486	12.92	0.00	0	0.00

Contract Details			Strike	Call / Put	MTM	Yield	MarkPrice	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
DAUS	On 26/02/2013	Any day expiry	8.62	Put	90.18570		0.09019	88.06900	0.08807	90.186	12.92	0.00	0	0.00
DAUS	On 26/02/2013	Any day expiry	8.72	Call	389.61850		0.38962	401.55730	0.40156	389.618	13.17	0.00	0	0.00
DAUS	On 26/02/2013	Any day expiry	8.72	Put	124.31850		0.12432	121.45730	0.12146	124.319	13.17	0.00	0	0.00
DAUS	On 26/02/2013	Any day expiry	8.60	Call	469.48320		0.46948	482.33010	0.48233	469.483	12.87	0.00	0	0.00
DAUS	On 26/02/2013	Any day expiry	8.60	Put	84.18320		0.08418	82.23010	0.08223	84.183	12.87	0.00	0	0.00
DAUS	On 26/02/2013	Any day expiry	9.02	Call	234.50040		0.23450	243.87830	0.24388	234.500	13.95	0.00	0	6,245.00
DAUS	On 26/02/2013	Any day expiry	9.02	Put	269.20040		0.26920	263.77830	0.26378	269.200	13.95	0.00	0	0.00
DAUS	On 26/02/2013	Any day expiry	8.61	Call	462.44990		0.46245	475.20290	0.47520	462.450	12.90	0.00	0	0.00
DAUS	On 26/02/2013	Any day expiry	8.61	Put	87.14990		0.08715	85.10290	0.08510	87.150	12.90	0.00	0	0.00
DAUS	On 26/02/2013	Any day expiry	7.85	Call	1,142.99020		1.14299	1,160.05250	1.16005	1,142.990	14.54	0.00	0	0.00
DAUS	On 26/02/2013	Any day expiry	7.85	Put	7.69020		0.00769	9.95250	0.00995	7.690	14.54	0.00	0	0.00
DAUS	On 26/02/2013	Any day expiry	8.00	Call	997.54160		0.99754	1,014.75930	1.01476	997.542	14.01	0.00	0	0.00
DAUS	On 26/02/2013	Any day expiry	8.00	Put	12.24160		0.01224	14.65930	0.01466	12.242	14.01	0.00	0	6,245.00
DAUS	On 26/03/2013	Any day expiry			9.01940		9.01940	9.03430	9.03430		14.35	0.00	0	0.00
DAUS	On 26/03/2013	Any day expiry	9.06	Call	282.27900		0.28228	290.63180	0.29063	282.279	14.62	0.00	0	0.00
DAUS	On 26/03/2013	Any day expiry	9.06	Put	322.87900		0.32288	316.33180	0.31633	322.879	14.62	0.00	0	0.00
DAUS	On 26/03/2013	Any day expiry	9.02	Call	297.53330		0.29753	307.21910	0.30722	297.533	14.44	0.00	0	7,500.00
DAUS	On 26/03/2013	Any day expiry	9.02	Put	298.13330		0.29813	292.91910	0.29292	298.133	14.44	0.00	0	0.00
DAUS	On 26/03/2013	Any day expiry	9.04	Call	289.80000		0.28980	298.61630	0.29862	289.800	14.53	0.00	0	0.00
DAUS	On 26/03/2013	Any day expiry	9.04	Put	310.40000		0.31040	304.31630	0.30432	310.400	14.53	0.00	0	0.00
DAUS	On 26/03/2013	Any day expiry	9.05	Call	286.01320		0.28601	294.39370	0.29439	286.013	14.57	0.00	0	0.00
DAUS	On 26/03/2013	Any day expiry	9.05	Put	316.61320		0.31661	310.09370	0.31009	316.613	14.57	0.00	0	0.00
DAUS	On 26/03/2013	Any day expiry	8.00	Call	1,041.55360		1.04155	1,058.82110	1.05882	1,041.554	14.29	0.00	0	0.00
DAUS	On 26/03/2013	Any day expiry	8.00	Put	22.15360		0.02215	24.52110	0.02452	22.154	14.29	0.00	0	7,500.00
DAUS	On 26/04/2013	Any day expiry			9.05710		9.05710	9.07200	9.07200		14.84	0.00	0	0.00
DAUS	On 26/04/2013	Any day expiry	9.04	Call	352.17840		0.35218	360.94410	0.36094	352.178	14.80	0.00	0	0.00
DAUS	On 26/04/2013	Any day expiry	9.04	Put	335.07840		0.33508	328.94410	0.32894	335.078	14.80	0.00	0	0.00
DAUS	On 26/04/2013	Any day expiry	9.05	Call	348.08970		0.34809	356.76030	0.35676	348.090	14.84	0.00	0	0.00

Contract Details			Strike	Call / Put	MTM	Yield	MarkPrice	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
DAUS	On 26/04/2013	Any day expiry	9.05	Put	340.98970		0.34099	334.76030	0.33476	340.990	14.84	0.00	0	0.00
DAUS	On 26/04/2013	Any day expiry	9.06	Call	344.22450		0.34422	352.85850	0.35286	344.224	14.88	0.00	0	0.00
DAUS	On 26/04/2013	Any day expiry	9.06	Put	347.12450		0.34712	340.85850	0.34086	347.124	14.88	0.00	0	0.00
DAUS	On 26/04/2013	Any day expiry	8.00	Call	1,091.12200		1.09112	1,108.38100	1.10838	1,091.122	14.52	0.00	0	0.00
DAUS	On 26/04/2013	Any day expiry	8.00	Put	34.02200		0.03402	36.38100	0.03638	34.022	14.52	0.00	0	7,500.00
DAUS	On 26/04/2013	Any day expiry	9.02	Call	360.49630		0.36050	369.45710	0.36946	360.496	14.74	0.00	0	7,500.00
DAUS	On 26/04/2013	Any day expiry	9.02	Put	323.39630		0.32340	317.45710	0.31746	323.396	14.74	0.00	0	0.00
DAUS	On 22/07/2013	Any day expiry			9.16180		9.16180	9.17700	9.17700		15.47	0.00	0	0.00
DAUS	On 22/07/2013	Any day expiry	9.19	Call	446.88910		0.44689	455.57720	0.45558	446.889	15.60	0.00	0	0.00
DAUS	On 22/07/2013	Any day expiry	9.19	Put	475.08910		0.47509	468.57720	0.46858	475.089	15.60	0.00	0	0.00
DAUS	On 22/07/2013	Any day expiry	9.20	Call	443.24850		0.44325	451.89210	0.45189	443.248	15.63	0.00	0	0.00
DAUS	On 22/07/2013	Any day expiry	9.20	Put	481.44850		0.48145	474.89210	0.47489	481.448	15.63	0.00	0	1,400.00
DAUS	On 22/07/2013	Any day expiry	9.21	Call	439.64260		0.43964	448.24190	0.44824	439.643	15.67	0.00	0	0.00
DAUS	On 22/07/2013	Any day expiry	9.21	Put	487.84260		0.48784	481.24190	0.48124	487.843	15.67	0.00	0	0.00
DAUS	On 22/07/2013	Any day expiry	9.80	Call	278.75780		0.27876	285.21160	0.28521	278.758	17.66	0.00	0	2,800.00
DAUS	On 22/07/2013	Any day expiry	9.80	Put	916.95780		0.91696	908.21160	0.90821	916.958	17.66	0.00	0	0.00
DAUS	On 26/08/2013	Any day expiry			9.20360		9.20360	9.21900	9.21900		15.68	0.00	0	0.00
DAUS	On 26/08/2013	Any day expiry	9.31	Call	459.87050		0.45987	468.74290	0.46874	459.871	16.02	0.00	0	0.00
DAUS	On 26/08/2013	Any day expiry	9.31	Put	566.27050		0.56627	559.74290	0.55974	566.271	16.02	0.00	0	0.00
DAUS	On 26/08/2013	Any day expiry	9.84	Call	317.02370		0.31702	323.76300	0.32376	317.024	17.70	0.00	0	4,400.00
DAUS	On 26/08/2013	Any day expiry	9.84	Put	953.42370		0.95342	944.76300	0.94476	953.424	17.70	0.00	0	0.00
DAUS	On 26/08/2013	Any day expiry	9.24	Call	484.39330		0.48439	493.59700	0.49360	484.393	15.80	0.00	0	0.00
DAUS	On 26/08/2013	Any day expiry	9.24	Put	520.79330		0.52079	514.59700	0.51460	520.793	15.80	0.00	0	2,200.00
DAUS	On 26/08/2013	Any day expiry	9.29	Call	466.72160		0.46672	475.68800	0.47569	466.722	15.96	0.00	0	0.00
DAUS	On 26/08/2013	Any day expiry	9.29	Put	553.12160		0.55312	546.68800	0.54669	553.122	15.96	0.00	0	0.00
DAUS	On 26/08/2013	Any day expiry	9.30	Call	463.28070		0.46328	472.20010	0.47220	463.281	15.99	0.00	0	0.00
DAUS	On 26/08/2013	Any day expiry	9.30	Put	559.68070		0.55968	553.20010	0.55320	559.681	15.99	0.00	0	0.00
DAUS	On 23/09/2013	Any day expiry			9.23720		9.23720	9.25280	9.25280		15.94	0.00	0	0.00

Contract Details			Strike	Call / Put	MTM	Yield	MarkPrice	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
DAUS	On 23/09/2013	Any day expiry	9.88	Call	348.42570		0.34843	355.69700	0.35570	348.426	17.85	0.00	0	2,400.00
DAUS	On 23/09/2013	Any day expiry	9.88	Put	991.22570		0.99123	982.89700	0.98290	991.226	17.85	0.00	0	0.00
DAUS	On 23/09/2013	Any day expiry	9.29	Call	512.59390		0.51259	521.98520	0.52199	512.594	16.06	0.00	0	0.00
DAUS	On 23/09/2013	Any day expiry	9.29	Put	565.39390		0.56539	559.18520	0.55919	565.394	16.06	0.00	0	0.00
DAUS	On 23/09/2013	Any day expiry	9.30	Call	509.06790		0.50907	518.41350	0.51841	509.068	16.09	0.00	0	0.00
DAUS	On 23/09/2013	Any day expiry	9.30	Put	571.86790		0.57187	565.61350	0.56561	571.868	16.09	0.00	0	0.00
DAUS	On 23/09/2013	Any day expiry	9.31	Call	505.56820		0.50557	514.87140	0.51487	505.568	16.12	0.00	0	0.00
DAUS	On 23/09/2013	Any day expiry	9.31	Put	578.36820		0.57837	572.07140	0.57207	578.368	16.12	0.00	0	0.00
DAUS	On 23/09/2013	Any day expiry	9.28	Call	516.15300		0.51615	525.58680	0.52559	516.153	16.03	0.00	0	0.00
DAUS	On 23/09/2013	Any day expiry	9.28	Put	558.95300		0.55895	552.78680	0.55279	558.953	16.03	0.00	0	1,200.00
EL28	On 07/02/2013	Bond Future			111.27774		111.27774	111.27760	111.27760			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	1,732.26000		1.73226	1,732.40000	1.73240	1,732.260		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	1,712.26000		1.71226	1,712.40000	1.71240	1,712.260		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	1,722.26000		1.72226	1,722.40000	1.72240	1,722.260		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			9.07133		88.56296	9.08280	88.46902			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	4,532.97000		4.53297	4,626.91000	4.62691	4,532.970		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	4,444.28000		4.44428	4,538.22000	4.53822	4,444.280		0.00	0	0.00

Contract Details			Strike	Call / Put	MTM Yield	MarkPrice	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
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	4,355.72000	4.35572	4,449.66000	4.44966	4,355.720		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			428.44100	428.44100	428.04600	428.04600			0.00	0	334.00
GOVI	On 07/02/2013	GOVI	432.99	Call	0.00000	0.00000	0.00000	0.00000	0.000		0.00	0	0.00
GOVI	On 07/02/2013	GOVI	432.99	Put	45,490.00000	4.54900	49,440.00000	4.94400	45,490.000		0.00	0	0.00
GOVI	On 07/02/2013	GOVI	433.00	Call	0.00000	0.00000	0.00000	0.00000	0.000		0.00	0	0.00
GOVI	On 07/02/2013	GOVI	433.00	Put	45,590.00000	4.55900	49,540.00000	4.95400	45,590.000		0.00	0	0.00
GOVI	On 07/02/2013	GOVI	433.01	Call	0.00000	0.00000	0.00000	0.00000	0.000		0.00	0	0.00
GOVI	On 07/02/2013	GOVI	433.01	Put	45,690.00000	4.56900	49,640.00000	4.96400	45,690.000		0.00	0	0.00
GOVI	On 02/05/2013	GOVI			433.82300	433.82300	433.42900	433.42900			0.00	0	0.00
GOVI	On 02/05/2013	GOVI	432.99	Call	8,330.00000	0.83300	4,390.00000	0.43900	8,330.000		0.00	0	0.00
GOVI	On 02/05/2013	GOVI	432.99	Put	0.00000	0.00000	0.00000	0.00000	0.000		0.00	0	0.00
GOVI	On 02/05/2013	GOVI	433.00	Call	8,230.00000	0.82300	4,290.00000	0.42900	8,230.000		0.00	0	0.00
GOVI	On 02/05/2013	GOVI	433.00	Put	0.00000	0.00000	0.00000	0.00000	0.000		0.00	0	0.00
GOVI	On 02/05/2013	GOVI	433.01	Call	8,130.00000	0.81300	4,190.00000	0.41900	8,130.000		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			195.30900	195.30900	195.26100	195.26100			0.00	0	610.00
IGOV	On 02/05/2013	Index Future			197.76200	197.76200	197.71600	197.71600			0.00	0	0.00
ILBI	On 07/02/2013	Index Future			521.11000	521.11000	519.17500	519.17500			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

Contract Details			Strike	Call / Put	MTM	Yield	MarkPrice	Previous MTM	Previous Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
J203	On 15/09/2017	Interest Rate Swap			8.97500		0.08468	8.97500	0.08468		15.00		0.00	0	0.00
J204	On 21/12/2018	Interest Rate Swap			8.96200		0.09581	8.96200	0.09581		15.00		0.00	0	0.00
J207	On 15/01/2020	Interest Rate Swap			8.99700		0.06909	8.99700	0.06909		15.00		0.00	0	0.00
JIBAR FUTURE	On 19/12/2012	Jibar Tradeable Future			5.12000		94.88000	5.11000	94.89000				0.00	0	840.00
JIBAR FUTURE	On 16/01/2013	Jibar Tradeable Future			5.08000		94.92000	5.09000	94.91000				0.00	0	0.00
JIBAR FUTURE	On 20/02/2013	Jibar Tradeable Future			5.02000		94.98000	5.03000	94.97000				0.00	0	0.00
JIBAR FUTURE	On 20/03/2013	Jibar Tradeable Future			4.99000		95.01000	5.00000	95.00000				0.00	0	1,000.00
JIBAR FUTURE	On 17/04/2013	Jibar Tradeable Future			4.98000		95.02000	4.98000	95.02000				0.00	0	0.00
JIBAR FUTURE	On 15/05/2013	Jibar Tradeable Future			4.97000		95.03000	4.97000	95.03000				0.00	0	0.00
JIBAR FUTURE	On 19/06/2013	Jibar Tradeable Future			4.97000		95.03000	4.98000	95.02000				0.00	0	500.00
JIBAR FUTURE	On 18/09/2013	Jibar Tradeable Future			5.01000		94.99000	5.02000	94.98000				0.00	0	2,200.00
JIBAR FUTURE	On 18/12/2013	Jibar Tradeable Future			5.10000		94.90000	5.10000	94.90000				0.00	0	2,000.00
JIBAR FUTURE	On 19/03/2014	Jibar Tradeable Future			5.22000		94.78000	5.22000	94.78000				0.00	0	1,000.00
JIBAR FUTURE	On 18/06/2014	Jibar Tradeable Future			5.36000		94.64000	5.37000	94.63000				0.00	0	800.00
JIBAR FUTURE	On 17/09/2014	Jibar Tradeable Future			5.53000		94.47000	5.53000	94.47000				0.00	0	0.00
NZ\$ / R	On 14/12/2012	Foreign Exchange Future			7.30920		7.30920	7.29900	7.29900		9.65		0.00	0	0.00
NZ\$ / R	On 14/12/2012	Foreign Exchange Future	6.29	Call	1,021.91440		1.02191	1,011.72770	1.01173	1,021.914	19.16		0.00	0	0.00
NZ\$ / R	On 14/12/2012	Foreign Exchange Future	6.29	Put	0.01440		0.00001	0.02770	0.00003	0.014	19.16		0.00	0	0.00
NZ\$ / R	On 14/12/2012	Foreign Exchange Future	6.34	Call	971.91820		0.97192	961.73460	0.96173	971.918	18.50		0.00	0	0.00
NZ\$ / R	On 14/12/2012	Foreign Exchange Future	6.34	Put	0.01820		0.00002	0.03460	0.00003	0.018	18.50		0.00	0	0.00
NZ\$ / R	On 14/12/2012	Foreign Exchange Future	6.39	Call	921.92310		0.92192	911.74370	0.91174	921.923	17.84		0.00	0	0.00
NZ\$ / R	On 14/12/2012	Foreign Exchange Future	6.39	Put	0.02310		0.00002	0.04370	0.00004	0.023	17.84		0.00	0	0.00
NZ\$ / R	On 14/12/2012	Foreign Exchange Future	6.45	Call	859.23160		0.85923	849.05910	0.84906	859.232	17.01		0.00	0	0.00
NZ\$ / R	On 14/12/2012	Foreign Exchange Future	6.45	Put	0.03160		0.00003	0.05910	0.00006	0.032	17.01		0.00	0	0.00
NZ\$ / R	On 14/12/2012	Foreign Exchange Future	6.63	Call	679.30700		0.67931	669.17720	0.66918	679.307	14.92		0.00	0	0.00

Contract Details			Strike	Call / Put	MTM	Yield	MarkPrice	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
NZ\$ / R	On 14/12/2012	Foreign Exchange Future	6.63	Put	0.10700		0.00011	0.17720	0.00018	0.107	14.92	0.00	0	0.00
NZ\$ / R	On 18/03/2013	Foreign Exchange Future			7.37360		7.37360	7.36270	7.36270		10.25	0.00	0	0.00
NZ\$ / R	On 18/03/2013	Foreign Exchange Future	6.90	Call	501.66530		0.50167	493.74590	0.49375	501.665	10.72	0.00	0	0.00
NZ\$ / R	On 18/03/2013	Foreign Exchange Future	6.90	Put	28.06530		0.02807	31.04590	0.03105	28.065	10.72	0.00	0	0.00
NZ\$ / R	On 18/03/2013	Foreign Exchange Future	6.91	Call	492.81930		0.49282	484.97450	0.48497	492.819	10.69	0.00	0	0.00
NZ\$ / R	On 18/03/2013	Foreign Exchange Future	6.91	Put	29.21930		0.02922	32.27450	0.03227	29.219	10.69	0.00	0	0.00
NZ\$ / R	On 18/03/2013	Foreign Exchange Future	6.89	Call	510.55210		0.51055	502.55920	0.50256	510.552	10.75	0.00	0	0.00
NZ\$ / R	On 18/03/2013	Foreign Exchange Future	6.89	Put	26.95210		0.02695	29.85920	0.02986	26.952	10.75	0.00	0	0.00
OTH1	On 02/05/2013	Index Future			427.80200		427.80200	427.80200	427.80200			0.00	0	0.00
R023	On 07/02/2013	Bond Future			7.18177		107.54404	7.18785	107.49996			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	1,034.69000		1.03469	1,078.77000	1.07877	1,034.690		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	961.27000		0.96127	1,005.35000	1.00535	961.270		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	887.92000		0.88792	932.00000	0.93200	887.920		0.00	0	0.00
R023	On 02/05/2013	Bond Future			7.24461		104.92269	7.25075	104.87913			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	1,320.73000		1.32073	1,364.29000	1.36429	1,320.730		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	1,465.11000		1.46511	1,508.67000	1.50867	1,465.110		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	1,392.89000		1.39289	1,436.45000	1.43645	1,392.890		0.00	0	0.00
R023	On 01/08/2013	Bond Future			7.30932		106.33585	7.31568	106.29179			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	133.97000		0.13397	178.03000	0.17803	133.970		0.00	0	0.00
R023	On 01/08/2013	Bond Future	7.30	Call	0.00000		0.00000	0.00000	0.00000	0.000		0.00	0	0.00

Contract Details			Strike	Call / Put	MTM	Yield	MarkPrice	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
R023	On 01/08/2013	Bond Future	7.30	Put	64.60000		0.06460	108.66000	0.10866	64.600		0.00	0	0.00
R023	On 01/08/2013	Bond Future	7.31	Call	4.71000		0.00471	0.00000	0.00000	4.710		0.00	0	0.00
R023	On 01/08/2013	Bond Future	7.31	Put	0.00000		0.00000	39.35000	0.03935	0.000		0.00	0	0.00
R157	On 07/02/2013	Bond Future			5.52654		124.54932	5.53835	124.51790		2.09	0.00	0	12,411.00
R157	On 07/02/2013	Bond Future	6.28	Call	2,009.71000		2.00971	1,982.75000	1.98275	2,009.710	2.21	0.00	0	0.00
R157	On 07/02/2013	Bond Future	6.28	Put	26.52000		0.02652	30.98000	0.03098	26.520	2.21	0.00	0	0.00
R157	On 07/02/2013	Bond Future	6.50	Call	2,562.92000		2.56292	2,533.41000	2.53341	2,562.920	2.24	0.00	0	0.00
R157	On 07/02/2013	Bond Future	6.50	Put	8.71000		0.00871	10.62000	0.01062	8.710	2.24	0.00	0	0.00
R157	On 07/02/2013	Bond Future	6.70	Call	3,072.75000		3.07275	3,042.05000	3.04205	3,072.750	2.24	0.00	0	0.00
R157	On 07/02/2013	Bond Future	6.70	Put	2.53000		0.00253	3.25000	0.00325	2.530	2.24	0.00	0	0.00
R157	On 07/02/2013	Bond Future	6.75	Call	3,200.58000		3.20058	3,169.70000	3.16970	3,200.580	2.24	0.00	0	0.00
R157	On 07/02/2013	Bond Future	6.75	Put	1.82000		0.00182	2.36000	0.00236	1.820	2.24	0.00	0	0.00
R157	On 07/02/2013	Bond Future	6.80	Call	3,328.41000		3.32841	3,297.40000	3.29740	3,328.410	2.24	0.00	0	0.00
R157	On 07/02/2013	Bond Future	6.80	Put	1.29000		0.00129	1.70000	0.00170	1.290	2.24	0.00	0	0.00
R157	On 02/05/2013	Bond Future			5.55612		119.24364	5.56879	119.21298		2.03	0.00	0	141.00
R157	On 02/05/2013	Bond Future	5.35	Call	410.34000		0.41034	404.52000	0.40452	410.340	2.01	0.00	0	0.00
R157	On 02/05/2013	Bond Future	5.35	Put	910.52000		0.91052	935.36000	0.93536	910.520	2.01	0.00	0	0.00
R157	On 02/05/2013	Bond Future	5.36	Call	419.79000		0.41979	413.81000	0.41381	419.790	2.01	0.00	0	0.00
R157	On 02/05/2013	Bond Future	5.36	Put	895.64000		0.89564	920.32000	0.92032	895.640	2.01	0.00	0	0.00
R157	On 02/05/2013	Bond Future	5.34	Call	401.04000		0.40104	395.36000	0.39536	401.040	2.01	0.00	0	0.00
R157	On 02/05/2013	Bond Future	5.34	Put	925.56000		0.92556	950.54000	0.95054	925.560	2.01	0.00	0	0.00
R157	On 07/11/2013	Bond Future			5.62230		115.73104	5.63766	115.70215		1.92	0.00	0	0.00
R157	On 07/11/2013	Bond Future	5.61	Call	857.48000		0.85748	846.89000	0.84689	857.480	1.93	0.00	0	0.00
R157	On 07/11/2013	Bond Future	5.61	Put	880.62000		0.88062	898.92000	0.89892	880.620	1.93	0.00	0	0.00
R157	On 07/11/2013	Bond Future	5.59	Call	838.19000		0.83819	827.79000	0.82779	838.190	1.93	0.00	0	0.00
R157	On 07/11/2013	Bond Future	5.59	Put	898.97000		0.89897	917.46000	0.91746	898.970	1.93	0.00	0	0.00
R157	On 07/11/2013	Bond Future	5.60	Call	847.81000		0.84781	837.31000	0.83731	847.810	1.93	0.00	0	0.00
R157	On 07/11/2013	Bond Future	5.60	Put	889.77000		0.88977	908.16000	0.90816	889.770	1.93	0.00	0	0.00

Contract Details			Strike	Call / Put	MTM Yield	MarkPrice	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
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			7.67054	125.39477	7.68178	125.28442		12.99	0.00	0	37,656.00
R186	On 07/02/2013	Bond Future	7.00	Call	688.12000	0.68812	706.32000	0.70632	688.120	12.70	0.00	0	10,300.00
R186	On 07/02/2013	Bond Future	7.00	Put	7,528.76000	7.52876	7,657.31000	7.65731	7,528.760	12.70	0.00	0	0.00
R186	On 07/02/2013	Bond Future	7.25	Call	1,272.12000	1.27212	1,290.07000	1.29007	1,272.120	12.80	0.00	0	670.00
R186	On 07/02/2013	Bond Future	7.25	Put	5,502.03000	5.50203	5,630.33000	5.63033	5,502.030	12.80	0.00	0	0.00
R186	On 07/02/2013	Bond Future	7.50	Call	2,135.12000	2.13512	2,146.43000	2.14643	2,135.120	12.89	0.00	0	575.00
R186	On 07/02/2013	Bond Future	7.50	Put	3,826.53000	3.82653	3,948.19000	3.94819	3,826.530	12.89	0.00	0	0.00
R186	On 07/02/2013	Bond Future	8.32	Call	6,963.46000	6.96346	6,916.52000	6.91652	6,963.460	13.32	0.00	0	0.00
R186	On 07/02/2013	Bond Future	8.32	Put	807.89000	0.80789	871.30000	0.87130	807.890	13.32	0.00	0	2,000.00
R186	On 07/02/2013	Bond Future	8.50	Call	8,317.32000	8.31732	8,256.48000	8.25648	8,317.320	13.42	0.00	0	0.00
R186	On 07/02/2013	Bond Future	8.50	Put	532.49000	0.53249	582.00000	0.58200	532.490	13.42	0.00	0	0.00
R186	On 07/02/2013	Bond Future	7.75	Call	3,301.85000	3.30185	3,299.67000	3.29967	3,301.850	12.99	0.00	0	1,000.00
R186	On 07/02/2013	Bond Future	7.75	Put	2,524.69000	2.52469	2,632.86000	2.63286	2,524.690	12.99	0.00	0	0.00
R186	On 07/02/2013	Bond Future	8.00	Call	4,761.48000	4.76148	4,740.79000	4.74079	4,761.480	13.13	0.00	0	0.00
R186	On 07/02/2013	Bond Future	8.00	Put	1,583.49000	1.58349	1,673.15000	1.67315	1,583.490	13.13	0.00	0	150.00
R186	On 07/02/2013	Bond Future	8.55	Call	8,703.97000	8.70397	8,639.56000	8.63956	8,703.970	13.45	0.00	0	0.00
R186	On 07/02/2013	Bond Future	8.55	Put	472.27000	0.47227	518.21000	0.51821	472.270	13.45	0.00	0	0.00
R186	On 07/02/2013	Bond Future	8.45	Call	7,934.96000	7.93496	7,877.84000	7.87784	7,934.960	13.39	0.00	0	0.00
R186	On 07/02/2013	Bond Future	8.45	Put	599.47000	0.59947	652.70000	0.65270	599.470	13.39	0.00	0	0.00
R186	On 07/02/2013	Bond Future	8.47	Call	8,087.36000	8.08736	8,028.73000	8.02873	8,087.360	13.40	0.00	0	0.00
R186	On 07/02/2013	Bond Future	8.47	Put	571.84000	0.57184	623.56000	0.62356	571.840	13.40	0.00	0	0.00
R186	On 02/05/2013	Bond Future			7.74200	126.90060	7.75348	126.79005		13.01	0.00	0	12.00
R186	On 02/05/2013	Bond Future	7.41	Call	2,902.40000	2.90240	2,897.86000	2.89786	2,902.400	12.91	0.00	0	0.00

Contract Details			Strike	Call / Put	MTM	Yield	MarkPrice	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
R186	On 02/05/2013	Bond Future	7.41	Put	6,160.90000		6.16090	6,266.91000	6.26691	6,160.900	12.91	0.00	0	0.00
R186	On 02/05/2013	Bond Future	7.39	Call	2,827.87000		2.82787	2,823.89000	2.82389	2,827.870	12.90	0.00	0	0.00
R186	On 02/05/2013	Bond Future	7.39	Put	6,286.50000		6.28650	6,393.07000	6.39307	6,286.500	12.90	0.00	0	0.00
R186	On 02/05/2013	Bond Future	7.40	Call	2,864.98000		2.86498	2,860.72000	2.86072	2,864.980	12.90	0.00	0	0.00
R186	On 02/05/2013	Bond Future	7.40	Put	6,223.49000		6.22349	6,329.78000	6.32978	6,223.490	12.90	0.00	0	0.00
R186	On 07/11/2013	Bond Future			7.90624	125.04655		7.91827	124.93567		14.34	0.00	0	0.00
R186	On 07/11/2013	Bond Future	8.14	Call	8,056.90000		8.05690	8,022.90000	8.02290	8,056.900	14.42	0.00	0	0.00
R186	On 07/11/2013	Bond Future	8.14	Put	5,927.52000		5.92752	6,004.40000	6.00440	5,927.520	14.42	0.00	0	0.00
R186	On 07/11/2013	Bond Future	8.15	Call	8,106.68000		8.10668	8,072.43000	8.07243	8,106.680	14.43	0.00	0	0.00
R186	On 07/11/2013	Bond Future	8.15	Put	5,887.38000		5.88738	5,964.01000	5.96401	5,887.380	14.43	0.00	0	0.00
R186	On 07/11/2013	Bond Future	8.16	Call	8,156.59000		8.15659	8,122.10000	8.12210	8,156.590	14.44	0.00	0	0.00
R186	On 07/11/2013	Bond Future	8.16	Put	5,847.47000		5.84747	5,923.86000	5.92386	5,847.470	14.44	0.00	0	0.00
R186	On 07/11/2013	Bond Future	8.75	Call	11,303.27000		11.30327	11,254.27000	11.25427	11,303.270	14.78	0.00	0	0.00
R186	On 07/11/2013	Bond Future	8.75	Put	3,859.29000		3.85929	3,921.17000	3.92117	3,859.290	14.78	0.00	0	130.00
R186	On 21/12/2026	Price Contribution			100.00000	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	100.00000			0.00	0	0.00
R186/R207	On 21/12/2026	Price Contribution			100.00000	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	100.00000			0.00	0	0.00
R189	On 07/02/2013	Bond Future			217.22963	217.22963	217.24757	217.24757				0.00	0	154.00
R189	On 07/02/2013	Bond Future	212.99	Call	4,239.63000		4.23963	4,257.57000	4.25757	4,239.630		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	4,229.63000		4.22963	4,247.57000	4.24757	4,229.630		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	4,219.63000		4.21963	4,237.57000	4.23757	4,219.630		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	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
R197	On 07/02/2013	Bond Future			279.94933		279.94933	279.95611	279.95611			0.00	0	2,543.00
R197	On 07/02/2013	Bond Future	278.99	Call	959.33000		0.95933	966.11000	0.96611	959.330		0.00	0	0.00
R197	On 07/02/2013	Bond Future	278.99	Put	0.00000		0.00000	0.00000	0.00000	0.000		0.00	0	0.00
R197	On 07/02/2013	Bond Future	279.00	Call	949.33000		0.94933	956.11000	0.95611	949.330		0.00	0	0.00
R197	On 07/02/2013	Bond Future	279.00	Put	0.00000		0.00000	0.00000	0.00000	0.000		0.00	0	0.00
R197	On 07/02/2013	Bond Future	279.01	Call	939.33000		0.93933	946.11000	0.94611	939.330		0.00	0	0.00
R197	On 07/02/2013	Bond Future	279.01	Put	0.00000		0.00000	0.00000	0.00000	0.000		0.00	0	0.00
R197	On 02/05/2013	Bond Future			283.46624		283.46624	283.47604	283.47604			0.00	0	40.00
R197	On 02/05/2013	Bond Future	282.39	Call	1,076.24000		1.07624	1,086.04000	1.08604	1,076.240		0.00	0	0.00
R197	On 02/05/2013	Bond Future	282.39	Put	0.00000		0.00000	0.00000	0.00000	0.000		0.00	0	0.00
R197	On 02/05/2013	Bond Future	282.40	Call	1,066.24000		1.06624	1,076.04000	1.07604	1,066.240		0.00	0	0.00
R197	On 02/05/2013	Bond Future	282.40	Put	0.00000		0.00000	0.00000	0.00000	0.000		0.00	0	0.00
R197	On 02/05/2013	Bond Future	282.41	Call	1,056.24000		1.05624	1,066.04000	1.06604	1,056.240		0.00	0	0.00
R197	On 02/05/2013	Bond Future	282.41	Put	0.00000		0.00000	0.00000	0.00000	0.000		0.00	0	0.00
R197	On 07/12/2023	Price Contribution			100.00000		100.00000	100.00000	100.00000			0.00	0	0.00
R201	On 07/02/2013	Bond Future			5.07002		107.69845	5.08156	107.67740		1.43	0.00	0	1,540.00
R201	On 07/02/2013	Bond Future	4.98	Call	200.20000		0.20020	197.15000	0.19715	200.200		0.00	0	0.00
R201	On 07/02/2013	Bond Future	4.98	Put	364.57000		0.36457	382.57000	0.38257	364.570		0.00	0	0.00
R201	On 07/02/2013	Bond Future	5.60	Call	991.46000		0.99146	974.90000	0.97490	991.460		0.00	0	0.00
R201	On 07/02/2013	Bond Future	5.60	Put	30.47000		0.03047	34.96000	0.03496	30.470		0.00	0	0.00
R201	On 07/02/2013	Bond Future	6.20	Call	2,035.90000		2.03590	2,015.07000	2.01507	2,035.900		0.00	0	0.00
R201	On 07/02/2013	Bond Future	6.20	Put	0.66000		0.00066	0.88000	0.00088	0.660		0.00	0	0.00
R201	On 07/02/2013	Bond Future	6.25	Call	2,124.55000		2.12455	2,103.66000	2.10366	2,124.550		0.00	0	0.00
R201	On 07/02/2013	Bond Future	6.25	Put	0.44000		0.00044	0.60000	0.00060	0.440		0.00	0	0.00
R201	On 07/02/2013	Bond Future	6.30	Call	2,213.17000		2.21317	2,192.23000	2.19223	2,213.170		0.00	0	0.00
R201	On 07/02/2013	Bond Future	6.30	Put	0.29000		0.00029	0.40000	0.00040	0.290		0.00	0	0.00
R201	On 02/05/2013	Bond Future			5.04394		108.99178	5.05664	108.97145		1.21	0.00	0	4.00

Contract Details			Strike	Call / Put	MTM	Yield	MarkPrice	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
R201	On 02/05/2013	Bond Future	4.05	Call	7.96000		0.00796	7.90000	0.00790	7.960	1.14	0.00	0	0.00
R201	On 02/05/2013	Bond Future	4.05	Put	1,615.43000		1.61543	1,635.70000	1.63570	1,615.430	1.14	0.00	0	0.00
R201	On 02/05/2013	Bond Future	4.06	Call	8.43000		0.00843	8.36000	0.00836	8.430	1.15	0.00	0	0.00
R201	On 02/05/2013	Bond Future	4.06	Put	1,599.56000		1.59956	1,619.82000	1.61982	1,599.560	1.15	0.00	0	0.00
R201	On 02/05/2013	Bond Future	4.04	Call	7.52000		0.00752	7.47000	0.00747	7.520	1.14	0.00	0	0.00
R201	On 02/05/2013	Bond Future	4.04	Put	1,631.32000		1.63132	1,651.60000	1.65160	1,631.320	1.14	0.00	0	0.00
R201	On 07/11/2013	Bond Future			4.89596		107.53631	4.91285	107.51776		1.04	0.00	0	0.00
R201	On 07/11/2013	Bond Future	4.80	Call	385.57000		0.38557	378.91000	0.37891	385.570	1.04	0.00	0	0.00
R201	On 07/11/2013	Bond Future	4.80	Put	491.04000		0.49104	502.93000	0.50293	491.040	1.04	0.00	0	0.00
R201	On 07/11/2013	Bond Future	4.81	Call	391.07000		0.39107	384.34000	0.38434	391.070	1.05	0.00	0	0.00
R201	On 07/11/2013	Bond Future	4.81	Put	485.54000		0.48554	497.36000	0.49736	485.540	1.05	0.00	0	0.00
R201	On 07/11/2013	Bond Future	4.79	Call	380.13000		0.38013	373.53000	0.37353	380.130	1.04	0.00	0	0.00
R201	On 07/11/2013	Bond Future	4.79	Put	496.60000		0.49660	508.55000	0.50855	496.600	1.04	0.00	0	0.00
R201	On 22/12/2014	Price Contribution			100.00000		100.00000	100.00000	100.00000			0.00	0	0.00
R201/R206	On 22/12/2014	Price Contribution			100.00000		100.00000	100.00000	100.00000			0.00	0	0.00
R202	On 07/02/2013	Bond Future			209.66633		209.66633	209.66764	209.66764			0.00	0	51,694.00
R202	On 07/02/2013	Bond Future	204.99	Call	4,676.33000		4.67633	4,677.64000	4.67764	4,676.330		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	4,666.33000		4.66633	4,667.64000	4.66764	4,666.330		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	4,656.33000		4.65633	4,657.64000	4.65764	4,656.330		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			212.30044		212.30044	212.30401	212.30401			0.00	0	1.00
R202	On 02/05/2013	Bond Future	211.04	Call	1,260.44000		1.26044	1,264.01000	1.26401	1,260.440		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	1,250.44000		1.25044	1,254.01000	1.25401	1,250.440		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

Contract Details			Strike	Call / Put	MTM	Yield	MarkPrice	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
R202	On 02/05/2013	Bond Future	211.06	Call	1,240.44000		1.24044	1,244.01000	1.24401	1,240.440		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			6.02658		112.20356	6.03798	112.15610		4.32	0.00	0	14,064.00
R203	On 07/02/2013	Bond Future	5.54	Call	194.32000		0.19432	197.18000	0.19718	194.320	4.24	0.00	0	10,000.00
R203	On 07/02/2013	Bond Future	5.54	Put	2,244.08000		2.24408	2,294.40000	2.29440	2,244.080	4.24	0.00	0	0.00
R203	On 07/02/2013	Bond Future	6.11	Call	1,053.01000		1.05301	1,043.80000	1.04380	1,053.010	4.35	0.00	0	12,600.00
R203	On 07/02/2013	Bond Future	6.11	Put	706.26000		0.70626	744.51000	0.74451	706.260	4.35	0.00	0	3,254.00
R203	On 07/02/2013	Bond Future	6.45	Call	2,016.03000		2.01603	1,992.17000	1.99217	2,016.030	4.44	0.00	0	0.00
R203	On 07/02/2013	Bond Future	6.45	Put	269.90000		0.26990	293.50000	0.29350	269.900	4.44	0.00	0	0.00
R203	On 07/02/2013	Bond Future	6.55	Call	2,348.85000		2.34885	2,320.84000	2.32084	2,348.850	4.46	0.00	0	0.00
R203	On 07/02/2013	Bond Future	6.55	Put	195.35000		0.19535	214.80000	0.21480	195.350	4.46	0.00	0	0.00
R203	On 07/02/2013	Bond Future	6.65	Call	2,697.79000		2.69779	2,665.98000	2.66598	2,697.790	4.49	0.00	0	0.00
R203	On 07/02/2013	Bond Future	6.65	Put	138.81000		0.13881	154.46000	0.15446	138.810	4.49	0.00	0	30,250.00
R203	On 07/02/2013	Bond Future	6.94	Call	3,770.40000		3.77040	3,730.23000	3.73023	3,770.400	4.57	0.00	0	0.00
R203	On 07/02/2013	Bond Future	6.94	Put	46.15000		0.04615	53.44000	0.05344	46.150	4.57	0.00	0	0.00
R203	On 07/02/2013	Bond Future	7.15	Call	4,576.19000		4.57619	4,532.30000	4.53230	4,576.190	4.58	0.00	0	0.00
R203	On 07/02/2013	Bond Future	7.15	Put	17.88000		0.01788	21.45000	0.02145	17.880	4.58	0.00	0	0.00
R203	On 07/02/2013	Bond Future	6.50	Call	2,180.20000		2.18020	2,154.23000	2.15423	2,180.200	4.45	0.00	0	0.00
R203	On 07/02/2013	Bond Future	6.50	Put	230.15000		0.23015	251.64000	0.25164	230.150	4.45	0.00	0	0.00
R203	On 02/05/2013	Bond Future			6.07418		109.39466	6.08604	109.34764		4.31	0.00	0	22.00
R203	On 02/05/2013	Bond Future	5.90	Call	917.08000		0.91708	909.02000	0.90902	917.080	4.29	0.00	0	0.00
R203	On 02/05/2013	Bond Future	5.90	Put	1,610.54000		1.61054	1,649.50000	1.64950	1,610.540	4.29	0.00	0	0.00
R203	On 02/05/2013	Bond Future	5.91	Call	933.96000		0.93396	925.70000	0.92570	933.960	4.30	0.00	0	0.00
R203	On 02/05/2013	Bond Future	5.91	Put	1,587.46000		1.58746	1,626.22000	1.62622	1,587.460	4.30	0.00	0	0.00
R203	On 02/05/2013	Bond Future	5.89	Call	900.40000		0.90040	892.54000	0.89254	900.400	4.29	0.00	0	0.00
R203	On 02/05/2013	Bond Future	5.89	Put	1,633.84000		1.63384	1,673.00000	1.67300	1,633.840	4.29	0.00	0	0.00
R203	On 07/11/2013	Bond Future			6.18890		108.25746	6.20197	108.21153		4.55	0.00	0	0.00

Contract Details			Strike	Call / Put	MTM	Yield	MarkPrice	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
R203	On 07/11/2013	Bond Future	6.00	Call	1,604.09000		1.60409	1,591.55000	1.59155	1,604.090	4.55	0.00	0	0.00
R203	On 07/11/2013	Bond Future	6.00	Put	2,270.63000		2.27063	2,304.02000	2.30402	2,270.630	4.55	0.00	0	0.00
R203	On 07/11/2013	Bond Future	6.01	Call	1,620.43000		1.62043	1,607.76000	1.60776	1,620.430	4.55	0.00	0	0.00
R203	On 07/11/2013	Bond Future	6.01	Put	2,251.56000		2.25156	2,284.82000	2.28482	2,251.560	4.55	0.00	0	0.00
R203	On 07/11/2013	Bond Future	5.99	Call	1,588.27000		1.58827	1,575.86000	1.57586	1,588.270	4.55	0.00	0	0.00
R203	On 07/11/2013	Bond Future	5.99	Put	2,290.24000		2.29024	2,323.76000	2.32376	2,290.240	4.55	0.00	0	0.00
R203	On 15/09/2017	Price Contribution			100.00000		100.00000	100.00000	100.00000			0.00	0	0.00
R203/R157	On 15/09/2017	Price Contribution			100.00000		100.00000	100.00000	100.00000			0.00	0	0.00
R204	On 07/02/2013	Bond Future			6.25149		109.61547	6.25750	109.58490		5.85	0.00	0	11,672.00
R204	On 07/02/2013	Bond Future	7.29	Call	5,181.41000		5.18141	5,157.80000	5.15780	5,181.410	6.21	0.00	0	0.00
R204	On 07/02/2013	Bond Future	7.29	Put	51.00000		0.05100	57.96000	0.05796	51.000	6.21	0.00	0	0.00
R204	On 07/02/2013	Bond Future	7.45	Call	5,919.90000		5.91990	5,893.55000	5.89355	5,919.900	6.21	0.00	0	0.00
R204	On 07/02/2013	Bond Future	7.45	Put	25.81000		0.02581	30.03000	0.03003	25.810	6.21	0.00	0	0.00
R204	On 07/02/2013	Bond Future	7.95	Call	8,238.36000		8.23836	8,208.36000	8.20836	8,238.360	6.21	0.00	0	0.00
R204	On 07/02/2013	Bond Future	7.95	Put	2.14000		0.00214	2.71000	0.00271	2.140	6.21	0.00	0	0.00
R204	On 07/02/2013	Bond Future	8.00	Call	8,468.39000		8.46839	8,438.28000	8.43828	8,468.390	6.21	0.00	0	0.00
R204	On 07/02/2013	Bond Future	8.00	Put	1.61000		0.00161	2.07000	0.00207	1.610	6.21	0.00	0	0.00
R204	On 07/02/2013	Bond Future	8.05	Call	8,697.91000		8.69791	8,667.70000	8.66770	8,697.910	6.21	0.00	0	0.00
R204	On 07/02/2013	Bond Future	8.05	Put	1.21000		0.00121	1.57000	0.00157	1.210	6.21	0.00	0	0.00
R204	On 02/05/2013	Bond Future			6.30284		110.93184	6.30896	110.90186		6.00	0.00	0	24.00
R204	On 02/05/2013	Bond Future	6.30	Call	1,739.19000		1.73919	1,740.64000	1.74064	1,739.190	6.02	0.00	0	0.00
R204	On 02/05/2013	Bond Future	6.30	Put	1,753.10000		1.75310	1,784.53000	1.78453	1,753.100	6.02	0.00	0	0.00
R204	On 02/05/2013	Bond Future	6.31	Call	1,764.21000		1.76421	1,765.54000	1.76554	1,764.210	6.02	0.00	0	0.00
R204	On 02/05/2013	Bond Future	6.31	Put	1,729.14000		1.72914	1,760.45000	1.76045	1,729.140	6.02	0.00	0	0.00
R204	On 02/05/2013	Bond Future	6.29	Call	1,714.37000		1.71437	1,715.95000	1.71595	1,714.370	6.01	0.00	0	0.00
R204	On 02/05/2013	Bond Future	6.29	Put	1,777.29000		1.77729	1,808.85000	1.80885	1,777.290	6.01	0.00	0	0.00
R204	On 07/11/2013	Bond Future			6.42260		109.91291	6.42895	109.88451		6.34	0.00	0	0.00

Contract Details			Strike	Call / Put	MTM	Yield	MarkPrice	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
R204	On 07/11/2013	Bond Future	6.30	Call	2,454.56000		2.45456	2,452.66000	2.45266	2,454.560	6.36	0.00	0	0.00
R204	On 07/11/2013	Bond Future	6.30	Put	3,004.60000		3.00460	3,031.10000	3.03110	3,004.600	6.36	0.00	0	0.00
R204	On 07/11/2013	Bond Future	6.31	Call	2,476.82000		2.47682	2,474.87000	2.47487	2,476.820	6.36	0.00	0	0.00
R204	On 07/11/2013	Bond Future	6.31	Put	2,981.86000		2.98186	3,008.31000	3.00831	2,981.860	6.36	0.00	0	0.00
R204	On 07/11/2013	Bond Future	7.00	Call	4,235.90000		4.23590	4,228.60000	4.22860	4,235.900	6.59	0.00	0	0.00
R204	On 07/11/2013	Bond Future	7.00	Put	1,691.23000		1.69123	1,712.33000	1.71233	1,691.230	6.59	0.00	0	180.00
R204	On 07/11/2013	Bond Future	6.29	Call	2,432.40000		2.43240	2,430.57000	2.43057	2,432.400	6.35	0.00	0	0.00
R204	On 07/11/2013	Bond Future	6.29	Put	3,027.46000		3.02746	3,054.03000	3.05403	3,027.460	6.35	0.00	0	0.00
R204	On 21/12/2018	Price Contribution			100.00000		100.00000	100.00000	100.00000			0.00	0	0.00
R204/R157	On 15/01/2020	Price Contribution			100.00000		100.00000	100.00000	100.00000			0.00	0	0.00
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			5.05351		102.75267	5.06026	102.74655		0.65	0.00	0	1,120.00
R206	On 07/02/2013	Bond Future	4.76	Call	29.27000		0.02927	29.74000	0.02974	29.270	0.64	0.00	0	0.00
R206	On 07/02/2013	Bond Future	4.76	Put	295.96000		0.29596	302.55000	0.30255	295.960	0.64	0.00	0	0.00
R206	On 07/02/2013	Bond Future	5.00	Call	96.49000		0.09649	96.23000	0.09623	96.490	0.65	0.00	0	0.00
R206	On 07/02/2013	Bond Future	5.00	Put	145.03000		0.14503	150.89000	0.15089	145.030	0.65	0.00	0	0.00
R206	On 07/02/2013	Bond Future	5.95	Call	808.57000		0.80857	802.61000	0.80261	808.570	0.71	0.00	0	0.00
R206	On 07/02/2013	Bond Future	5.95	Put	0.65000		0.00065	0.81000	0.00081	0.650	0.71	0.00	0	0.00
R206	On 07/02/2013	Bond Future	6.00	Call	853.12000		0.85312	847.12000	0.84712	853.120	0.71	0.00	0	0.00
R206	On 07/02/2013	Bond Future	6.00	Put	0.44000		0.00044	0.56000	0.00056	0.440	0.71	0.00	0	0.00
R206	On 07/02/2013	Bond Future	6.05	Call	897.70000		0.89770	891.66000	0.89166	897.700	0.71	0.00	0	0.00
R206	On 07/02/2013	Bond Future	6.05	Put	0.28000		0.00028	0.36000	0.00036	0.280	0.71	0.00	0	0.00
R206	On 02/05/2013	Bond Future			4.99929		103.98653	5.00697	103.98129		0.52	0.00	0	23.00
R206	On 02/05/2013	Bond Future	3.40	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	3.40	Put	1,101.74000		1.10174	1,106.99000	1.10699	1,101.740	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

Contract Details			Strike	Call / Put	MTM	Yield	MarkPrice	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
R206	On 02/05/2013	Bond Future	3.41	Put	1,094.80000		1.09480	1,100.04000	1.10004	1,094.800	0.48	0.00	0	0.00
R206	On 02/05/2013	Bond Future	3.39	Call	0.03000		0.00003	0.03000	0.00003	0.030	0.48	0.00	0	0.00
R206	On 02/05/2013	Bond Future	3.39	Put	1,108.69000		1.10869	1,113.93000	1.11393	1,108.690	0.48	0.00	0	0.00
R206	On 07/11/2013	Bond Future			3.90675		103.04412	3.92425	103.04098		0.12	0.00	0	0.00
R206	On 07/11/2013	Bond Future	4.30	Call	94.70000		0.09470	92.70000	0.09270	94.700	0.13	0.00	0	0.00
R206	On 07/11/2013	Bond Future	4.30	Put	24.18000		0.02418	25.32000	0.02532	24.180	0.13	0.00	0	0.00
R206	On 07/11/2013	Bond Future	4.31	Call	95.97000		0.09597	93.95000	0.09395	95.970	0.13	0.00	0	0.00
R206	On 07/11/2013	Bond Future	4.31	Put	23.66000		0.02366	24.78000	0.02478	23.660	0.13	0.00	0	0.00
R206	On 07/11/2013	Bond Future	4.29	Call	93.44000		0.09344	91.45000	0.09145	93.440	0.13	0.00	0	0.00
R206	On 07/11/2013	Bond Future	4.29	Put	24.72000		0.02472	25.87000	0.02587	24.720	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			6.52553		104.53742	6.53671	104.47445		7.16	0.00	0	6,841.00
R207	On 07/02/2013	Bond Future	7.66	Call	6,205.81000		6.20581	6,150.92000	6.15092	6,205.810	7.54	0.00	0	0.00
R207	On 07/02/2013	Bond Future	7.66	Put	48.78000		0.04878	56.86000	0.05686	48.780	7.54	0.00	0	0.00
R207	On 07/02/2013	Bond Future	7.80	Call	6,912.68000		6.91268	6,854.92000	6.85492	6,912.680	7.54	0.00	0	0.00
R207	On 07/02/2013	Bond Future	7.80	Put	27.37000		0.02737	32.58000	0.03258	27.370	7.54	0.00	0	0.00
R207	On 07/02/2013	Bond Future	8.20	Call	8,933.72000		8.93372	8,871.92000	8.87192	8,933.720	7.54	0.00	0	0.00
R207	On 07/02/2013	Bond Future	8.20	Put	4.23000		0.00423	5.40000	0.00540	4.230	7.54	0.00	0	0.00
R207	On 07/02/2013	Bond Future	8.25	Call	9,184.52000		9.18452	9,122.50000	9.12250	9,184.520	7.54	0.00	0	0.00
R207	On 07/02/2013	Bond Future	8.25	Put	3.27000		0.00327	4.22000	0.00422	3.270	7.54	0.00	0	0.00
R207	On 07/02/2013	Bond Future	8.30	Call	9,434.71000		9.43471	9,372.50000	9.37250	9,434.710	7.54	0.00	0	0.00
R207	On 07/02/2013	Bond Future	8.30	Put	2.52000		0.00252	3.28000	0.00328	2.520	7.54	0.00	0	0.00
R207	On 02/05/2013	Bond Future			6.58294		105.79270	6.59444	105.72993		7.34	0.00	0	0.00
R207	On 02/05/2013	Bond Future	6.45	Call	1,692.00000		1.69200	1,682.85000	1.68285	1,692.000	7.33	0.00	0	0.00
R207	On 02/05/2013	Bond Future	6.45	Put	2,420.96000		2.42096	2,474.58000	2.47458	2,420.960	7.33	0.00	0	0.00
R207	On 02/05/2013	Bond Future	6.46	Call	1,716.54000		1.71654	1,707.16000	1.70716	1,716.540	7.33	0.00	0	0.00
R207	On 02/05/2013	Bond Future	6.46	Put	2,390.45000		2.39045	2,443.84000	2.44384	2,390.450	7.33	0.00	0	0.00
R207	On 02/05/2013	Bond Future	6.44	Call	1,667.67000		1.66767	1,658.76000	1.65876	1,667.670	7.33	0.00	0	0.00

Contract Details			Strike	Call / Put	MTM	Yield	MarkPrice	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
R207	On 02/05/2013	Bond Future	6.44	Put	2,451.72000		2.45172	2,505.58000	2.50558	2,451.720	7.33	0.00	0	0.00
R207	On 07/11/2013	Bond Future			6.71324		105.02743	6.72551	104.96524		7.75	0.00	0	0.00
R207	On 07/11/2013	Bond Future	6.70	Call	3,125.14000		3.12514	3,107.07000	3.10707	3,125.140	7.74	0.00	0	0.00
R207	On 07/11/2013	Bond Future	6.70	Put	3,192.29000		3.19229	3,236.41000	3.23641	3,192.290	7.74	0.00	0	0.00
R207	On 07/11/2013	Bond Future	6.71	Call	3,150.45000		3.15045	3,132.22000	3.13222	3,150.450	7.74	0.00	0	0.00
R207	On 07/11/2013	Bond Future	6.71	Put	3,166.88000		3.16688	3,210.84000	3.21084	3,166.880	7.74	0.00	0	0.00
R207	On 07/11/2013	Bond Future	6.69	Call	3,099.95000		3.09995	3,082.03000	3.08203	3,099.950	7.74	0.00	0	0.00
R207	On 07/11/2013	Bond Future	6.69	Put	3,217.86000		3.21786	3,262.13000	3.26213	3,217.860	7.74	0.00	0	0.00
R207	On 15/01/2020	Price Contribution			100.00000		100.00000	100.00000	100.00000			0.00	0	0.00
R207/R157	On 15/01/2020	Price Contribution			100.00000		100.00000	100.00000	100.00000			0.00	0	0.00
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			6.72230		102.66405	6.72829	102.62696		8.46	0.00	0	20,445.00
R208	On 07/02/2013	Bond Future	8.00	Call	7,582.29000		7.58229	7,551.62000	7.55162	7,582.290	8.92	0.00	0	0.00
R208	On 07/02/2013	Bond Future	8.00	Put	42.21000		0.04221	48.63000	0.04863	42.210	8.92	0.00	0	0.00
R208	On 07/02/2013	Bond Future	8.05	Call	7,855.20000		7.85520	7,823.65000	7.82365	7,855.200	8.92	0.00	0	0.00
R208	On 07/02/2013	Bond Future	8.05	Put	34.67000		0.03467	40.21000	0.04021	34.670	8.92	0.00	0	0.00
R208	On 07/02/2013	Bond Future	8.83	Call	12,062.13000		12.06213	12,025.33000	12.02533	12,062.130	8.92	0.00	0	0.00
R208	On 07/02/2013	Bond Future	8.83	Put	0.91000		0.00091	1.20000	0.00120	0.910	8.92	0.00	0	0.00
R208	On 07/02/2013	Bond Future	6.00	Call	220.80000		0.22080	231.83000	0.23183	220.800	8.23	0.00	0	12,250.00
R208	On 07/02/2013	Bond Future	6.00	Put	4,820.26000		4.82026	4,868.38000	4.86838	4,820.260	8.23	0.00	0	0.00
R208	On 07/02/2013	Bond Future	7.78	Call	6,388.75000		6.38875	6,363.21000	6.36321	6,388.750	8.92	0.00	0	0.00
R208	On 07/02/2013	Bond Future	7.78	Put	95.34000		0.09534	106.89000	0.10689	95.340	8.92	0.00	0	0.00
R208	On 07/02/2013	Bond Future	7.85	Call	6,766.55000		6.76655	6,739.15000	6.73915	6,766.550	8.92	0.00	0	0.00
R208	On 07/02/2013	Bond Future	7.85	Put	74.22000		0.07422	83.91000	0.08391	74.220	8.92	0.00	0	0.00
R208	On 07/02/2013	Bond Future	7.95	Call	7,309.73000		7.30973	7,280.05000	7.28005	7,309.730	8.92	0.00	0	0.00
R208	On 07/02/2013	Bond Future	7.95	Put	51.16000		0.05116	58.57000	0.05857	51.160	8.92	0.00	0	0.00

Contract Details			Strike	Call / Put	MTM	Yield	MarkPrice	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
R208	On 02/05/2013	Bond Future			6.77804		100.50400	6.78409	100.46750		8.87	0.00	0	47.00
R208	On 02/05/2013	Bond Future	6.66	Call	1,994.36000		1.99436	1,999.52000	1.99952	1,994.360	8.85	0.00	0	0.00
R208	On 02/05/2013	Bond Future	6.66	Put	2,709.79000		2.70979	2,751.45000	2.75145	2,709.790	8.85	0.00	0	0.00
R208	On 02/05/2013	Bond Future	6.64	Call	1,940.21000		1.94021	1,945.61000	1.94561	1,940.210	8.84	0.00	0	0.00
R208	On 02/05/2013	Bond Future	6.64	Put	2,777.48000		2.77748	2,819.38000	2.81938	2,777.480	8.84	0.00	0	0.00
R208	On 02/05/2013	Bond Future	6.65	Call	1,967.17000		1.96717	1,972.45000	1.97245	1,967.170	8.85	0.00	0	0.00
R208	On 02/05/2013	Bond Future	6.65	Put	2,743.49000		2.74349	2,785.27000	2.78527	2,743.490	8.85	0.00	0	0.00
R208	On 07/11/2013	Bond Future			6.90806		99.88496	6.91428	99.84965		9.66	0.00	0	0.00
R208	On 07/11/2013	Bond Future	6.81	Call	3,494.29000		3.49429	3,493.07000	3.49307	3,494.290	9.69	0.00	0	0.00
R208	On 07/11/2013	Bond Future	6.81	Put	4,052.93000		4.05293	4,087.02000	4.08702	4,052.930	9.69	0.00	0	0.00
R208	On 07/11/2013	Bond Future	7.50	Call	5,687.25000		5.68725	5,679.80000	5.67980	5,687.250	10.01	0.00	0	0.00
R208	On 07/11/2013	Bond Future	7.50	Put	2,395.56000		2.39556	2,423.42000	2.42342	2,395.560	10.01	0.00	0	230.00
R208	On 07/11/2013	Bond Future	6.79	Call	3,439.09000		3.43909	3,438.03000	3.43803	3,439.090	9.68	0.00	0	0.00
R208	On 07/11/2013	Bond Future	6.79	Put	4,112.14000		4.11214	4,146.39000	4.14639	4,112.140	9.68	0.00	0	0.00
R208	On 07/11/2013	Bond Future	6.80	Call	3,466.63000		3.46663	3,465.50000	3.46550	3,466.630	9.68	0.00	0	0.00
R208	On 07/11/2013	Bond Future	6.80	Put	4,082.45000		4.08245	4,116.63000	4.11663	4,082.450	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			8.45531		80.06492	8.46645	79.97244		15.84	0.00	0	11,552.00
R209	On 07/02/2013	Bond Future	8.63	Call	3,038.76000		3.03876	3,026.80000	3.02680	3,038.760	15.91	0.00	0	0.00
R209	On 07/02/2013	Bond Future	8.63	Put	1,608.23000		1.60823	1,688.75000	1.68875	1,608.230	15.91	0.00	0	11,000.00
R209	On 07/02/2013	Bond Future	8.83	Call	4,067.63000		4.06763	4,041.52000	4.04152	4,067.630	16.01	0.00	0	0.00
R209	On 07/02/2013	Bond Future	8.83	Put	1,049.38000		1.04938	1,115.75000	1.11575	1,049.380	16.01	0.00	0	14,000.00
R209	On 07/02/2013	Bond Future	8.95	Call	4,742.51000		4.74251	4,707.58000	4.70758	4,742.510	16.07	0.00	0	0.00

Contract Details			Strike	Call / Put	MTM	Yield	MarkPrice	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
R209	On 07/02/2013	Bond Future	8.95	Put	796.47000		0.79647	854.02000	0.85402	796.470	16.07	0.00	0	0.00
R209	On 07/02/2013	Bond Future	9.06	Call	5,391.36000		5.39136	5,348.50000	5.34850	5,391.360	16.12	0.00	0	0.00
R209	On 07/02/2013	Bond Future	9.06	Put	610.75000		0.61075	660.37000	0.66037	610.750	16.12	0.00	0	0.00
R209	On 07/02/2013	Bond Future	9.10	Call	5,633.24000		5.63324	5,587.59000	5.58759	5,633.240	16.14	0.00	0	0.00
R209	On 07/02/2013	Bond Future	9.10	Put	552.86000		0.55286	599.69000	0.59969	552.860	16.14	0.00	0	0.00
R209	On 07/02/2013	Bond Future	9.00	Call	5,034.24000		5.03424	4,995.66000	4.99566	5,034.240	16.09	0.00	0	0.00
R209	On 07/02/2013	Bond Future	9.00	Put	706.98000		0.70698	760.88000	0.76088	706.980	16.09	0.00	0	0.00
R209	On 07/02/2013	Bond Future	9.05	Call	5,331.33000		5.33133	5,289.17000	5.28917	5,331.330	16.11	0.00	0	0.00
R209	On 07/02/2013	Bond Future	9.05	Put	625.97000		0.62597	676.29000	0.67629	625.970	16.11	0.00	0	0.00
R209	On 02/05/2013	Bond Future			8.52443		77.88491	8.53577	77.79204		19.89	0.00	0	33.00
R209	On 02/05/2013	Bond Future	8.01	Call	2,286.37000		2.28637	2,288.78000	2.28878	2,286.370	19.67	0.00	0	0.00
R209	On 02/05/2013	Bond Future	8.01	Put	6,688.66000		6.68866	6,783.94000	6.78394	6,688.660	19.67	0.00	0	0.00
R209	On 02/05/2013	Bond Future	7.99	Call	2,229.59000		2.22959	2,232.35000	2.23235	2,229.590	19.67	0.00	0	0.00
R209	On 02/05/2013	Bond Future	7.99	Put	6,810.79000		6.81079	6,906.42000	6.90642	6,810.790	19.67	0.00	0	0.00
R209	On 02/05/2013	Bond Future	8.00	Call	2,257.86000		2.25786	2,260.45000	2.26045	2,257.860	19.67	0.00	0	0.00
R209	On 02/05/2013	Bond Future	8.00	Put	6,749.53000		6.74953	6,844.99000	6.84499	6,749.530	19.67	0.00	0	0.00
R209	On 07/11/2013	Bond Future			8.68233		76.89229	8.69413	76.79855		22.16	0.00	0	0.00
R209	On 07/11/2013	Bond Future	8.81	Call	7,091.71000		7.09171	7,066.93000	7.06693	7,091.710	22.21	0.00	0	0.00
R209	On 07/11/2013	Bond Future	8.81	Put	6,086.93000		6.08693	6,155.89000	6.15589	6,086.930	22.21	0.00	0	0.00
R209	On 07/11/2013	Bond Future	9.50	Call	10,011.09000		10.01109	9,973.16000	9.97316	10,011.090	22.78	0.00	0	0.00
R209	On 07/11/2013	Bond Future	9.50	Put	3,918.95000		3.91895	3,974.76000	3.97476	3,918.950	22.78	0.00	0	180.00
R209	On 07/11/2013	Bond Future	8.79	Call	7,012.21000		7.01221	6,987.81000	6.98781	7,012.210	22.19	0.00	0	0.00
R209	On 07/11/2013	Bond Future	8.79	Put	6,163.47000		6.16347	6,232.81000	6.23281	6,163.470	22.19	0.00	0	0.00
R209	On 07/11/2013	Bond Future	8.80	Call	7,051.91000		7.05191	7,027.33000	7.02733	7,051.910	22.20	0.00	0	0.00
R209	On 07/11/2013	Bond Future	8.80	Put	6,125.09000		6.12509	6,194.25000	6.19425	6,125.090	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

Contract Details			Strike	Call / Put	MTM	Yield	MarkPrice	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
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			161.73440		161.73440	161.73644	161.73644			0.00	0	1,264.00
R210	On 07/02/2013	Bond Future	156.99	Call	4,744.40000		4.74440	4,746.44000	4.74644	4,744.400		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	4,734.40000		4.73440	4,736.44000	4.73644	4,734.400		0.00	0	0.00
R210	On 07/02/2013	Bond Future	157.00	Put	0.00000		0.00000	0.00000	0.00000	0.000		0.00	0	0.00
R210	On 07/02/2013	Bond Future	157.01	Call	4,724.40000		4.72440	4,726.44000	4.72644	4,724.400		0.00	0	0.00
R210	On 07/02/2013	Bond Future	157.01	Put	0.00000		0.00000	0.00000	0.00000	0.000		0.00	0	0.00
R210	On 02/05/2013	Bond Future			161.91411		161.91411	161.91795	161.91795			0.00	0	7.00
R210	On 02/05/2013	Bond Future	161.14	Call	774.11000		0.77411	777.95000	0.77795	774.110		0.00	0	0.00
R210	On 02/05/2013	Bond Future	161.14	Put	0.00000		0.00000	0.00000	0.00000	0.000		0.00	0	0.00
R210	On 02/05/2013	Bond Future	161.15	Call	764.11000		0.76411	767.95000	0.76795	764.110		0.00	0	0.00
R210	On 02/05/2013	Bond Future	161.15	Put	0.00000		0.00000	0.00000	0.00000	0.000		0.00	0	0.00
R210	On 02/05/2013	Bond Future	161.16	Call	754.11000		0.75411	757.95000	0.75795	754.110		0.00	0	0.00
R210	On 02/05/2013	Bond Future	161.16	Put	0.00000		0.00000	0.00000	0.00000	0.000		0.00	0	0.00
R210	On 31/03/2028	Price Contribution			100.00000		100.00000	100.00000	100.00000			0.00	0	0.00
R211	On 07/02/2013	Bond Future			125.54819		125.54819	125.55554	125.55554			0.00	0	703.00
R211	On 07/02/2013	Bond Future	122.99	Call	2,558.19000		2.55819	2,565.54000	2.56554	2,558.190		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	2,548.19000		2.54819	2,555.54000	2.55554	2,548.190		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	2,538.19000		2.53819	2,545.54000	2.54554	2,538.190		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			127.12546		127.12546	127.13421	127.13421			0.00	0	7.00

Contract Details			Strike	Call / Put	MTM	Yield	MarkPrice	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
R211	On 02/05/2013	Bond Future	125.69	Call	1,435.46000		1.43546	1,444.21000	1.44421	1,435.460		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	1,425.46000		1.42546	1,434.21000	1.43421	1,425.460		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	1,415.46000		1.41546	1,424.21000	1.42421	1,415.460		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			130.24953		130.24953	130.25319	130.25319			0.00	0	3,165.00
R212	On 07/02/2013	Bond Future	128.99	Call	1,259.53000		1.25953	1,263.19000	1.26319	1,259.530		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	1,249.53000		1.24953	1,253.19000	1.25319	1,249.530		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	1,239.53000		1.23953	1,243.19000	1.24319	1,239.530		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			131.88584		131.88584	131.89099	131.89099			0.00	0	11.00
R212	On 02/05/2013	Bond Future	131.09	Call	795.84000		0.79584	800.99000	0.80099	795.840		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	785.84000		0.78584	790.99000	0.79099	785.840		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	775.84000		0.77584	780.99000	0.78099	775.840		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			8.23867		91.65288	8.24476	91.60103		15.74	0.00	0	7,609.00
R213	On 07/02/2013	Bond Future	8.90	Call	6,090.53000		6.09053	6,085.31000	6.08531	6,090.530		0.00	0	0.00
R213	On 07/02/2013	Bond Future	8.90	Put	709.73000		0.70973	756.36000	0.75636	709.730		0.00	0	0.00
R213	On 07/02/2013	Bond Future	8.95	Call	6,402.37000		6.40237	6,394.42000	6.39442	6,402.370		0.00	0	0.00
R213	On 07/02/2013	Bond Future	8.95	Put	634.51000		0.63451	678.41000	0.67841	634.510		0.00	0	0.00

Contract Details			Strike	Call / Put	MTM	Yield	MarkPrice	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
R213	On 07/02/2013	Bond Future	9.00	Call	6,718.36000		6.71836	6,707.71000	6.70771	6,718.360	16.09	0.00	0	0.00
R213	On 07/02/2013	Bond Future	9.00	Put	566.11000		0.56611	607.31000	0.60731	566.110	16.09	0.00	0	0.00
R213	On 07/02/2013	Bond Future	9.05	Call	7,037.88000		7.03788	7,024.57000	7.02457	7,037.880	16.11	0.00	0	0.00
R213	On 07/02/2013	Bond Future	9.05	Put	503.88000		0.50388	542.42000	0.54242	503.880	16.11	0.00	0	0.00
R213	On 02/05/2013	Bond Future			8.30872		89.21941	8.31487	89.16780		17.26	0.00	0	5.00
R213	On 02/05/2013	Bond Future	7.86	Call	2,426.88000		2.42688	2,443.67000	2.44367	2,426.880	17.11	0.00	0	0.00
R213	On 02/05/2013	Bond Future	7.86	Put	6,314.48000		6.31448	6,382.88000	6.38288	6,314.480	17.11	0.00	0	0.00
R213	On 02/05/2013	Bond Future	7.84	Call	2,366.35000		2.36635	2,383.25000	2.38325	2,366.350	17.11	0.00	0	0.00
R213	On 02/05/2013	Bond Future	7.84	Put	6,432.97000		6.43297	6,501.48000	6.50148	6,432.970	17.11	0.00	0	0.00
R213	On 02/05/2013	Bond Future	7.85	Call	2,396.49000		2.39649	2,413.34000	2.41334	2,396.490	17.11	0.00	0	0.00
R213	On 02/05/2013	Bond Future	7.85	Put	6,373.54000		6.37354	6,442.00000	6.44200	6,373.540	17.11	0.00	0	0.00
R213	On 07/11/2013	Bond Future			8.47296		88.14736	8.47926	88.09623		18.64	0.00	0	0.00
R213	On 07/11/2013	Bond Future	8.61	Call	6,925.09000		6.92509	6,923.67000	6.92367	6,925.090	18.72	0.00	0	0.00
R213	On 07/11/2013	Bond Future	8.61	Put	5,822.79000		5.82279	5,872.50000	5.87250	5,822.790	18.72	0.00	0	0.00
R213	On 07/11/2013	Bond Future	8.59	Call	6,842.27000		6.84227	6,841.08000	6.84108	6,842.270	18.70	0.00	0	0.00
R213	On 07/11/2013	Bond Future	8.59	Put	5,899.57000		5.89957	5,949.51000	5.94951	5,899.570	18.70	0.00	0	0.00
R213	On 07/11/2013	Bond Future	8.60	Call	6,883.63000		6.88363	6,882.32000	6.88232	6,883.630	18.71	0.00	0	0.00
R213	On 07/11/2013	Bond Future	8.60	Put	5,861.07000		5.86107	5,910.89000	5.91089	5,861.070	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			8.48485		81.83945	8.49598	81.74201			0.00	0	1,714.00
R214	On 07/02/2013	Bond Future	8.59	Call	912.60000		0.91260	815.16000	0.81516	912.600		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	998.48000		0.99848	901.04000	0.90104	998.480		0.00	0	0.00
R214	On 07/02/2013	Bond Future	8.60	Put	0.00000		0.00000	0.00000	0.00000	0.000		0.00	0	0.00
R214	On 07/02/2013	Bond Future	8.61	Call	1,084.19000		1.08419	986.75000	0.98675	1,084.190		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

Contract Details			Strike	Call / Put	MTM	Yield	MarkPrice	Previous MTM	Previous Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
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			1.42590		1.42590	1.42750	1.42750		14.44		0.00	0	0.00
YUAN/R	On 14/12/2012	Foreign Exchange Future	1.18	Call	2,479.01260		0.24790	2,495.01450	0.24950	2,479.013	22.80		0.00	0	0.00
YUAN/R	On 14/12/2012	Foreign Exchange Future	1.18	Put	0.01260		0.00000	0.01450	0.00000	0.013	22.80		0.00	0	0.00
YUAN/R	On 14/12/2012	Foreign Exchange Future	1.23	Call	1,979.07110		0.19791	1,995.08600	0.19951	1,979.071	20.29		0.00	0	0.00
YUAN/R	On 14/12/2012	Foreign Exchange Future	1.23	Put	0.07110		0.00001	0.08600	0.00001	0.071	20.29		0.00	0	0.00
YUAN/R	On 14/12/2012	Foreign Exchange Future	1.28	Call	1,479.44120		0.14794	1,495.54410	0.14955	1,479.441	17.77		0.00	0	0.00
YUAN/R	On 14/12/2012	Foreign Exchange Future	1.28	Put	0.44120		0.00004	0.54410	0.00005	0.441	17.77		0.00	0	0.00
YUAN/R	On 14/12/2012	Foreign Exchange Future	1.34	Call	865.04600		0.08650	882.02410	0.08820	865.046	15.22		0.00	0	0.00
YUAN/R	On 14/12/2012	Foreign Exchange Future	1.34	Put	6.04600		0.00060	7.02410	0.00070	6.046	15.22		0.00	0	0.00
YUAN/R	On 14/12/2012	Foreign Exchange Future	1.35	Call	768.26340		0.07683	785.58940	0.07856	768.263	14.86		0.00	0	0.00
YUAN/R	On 14/12/2012	Foreign Exchange Future	1.35	Put	9.26340		0.00093	10.58940	0.00106	9.263	14.86		0.00	0	0.00
YUAN/R	On 18/03/2013	Foreign Exchange Future			1.43280		1.43280	1.43440	1.43440		14.67		0.00	0	0.00
YUAN/R	On 18/03/2013	Foreign Exchange Future	1.30	Call	1,375.16890		0.13752	1,393.15930	0.13932	1,375.169	13.56		0.00	0	0.00
YUAN/R	On 18/03/2013	Foreign Exchange Future	1.30	Put	47.16890		0.00472	49.15930	0.00492	47.169	13.56		0.00	0	0.00
YUAN/R	On 18/03/2013	Foreign Exchange Future	1.31	Call	1,286.79330		0.12868	1,304.69490	0.13047	1,286.793	13.58		0.00	0	0.00
YUAN/R	On 18/03/2013	Foreign Exchange Future	1.31	Put	58.79330		0.00588	60.69490	0.00607	58.793	13.58		0.00	0	0.00
YUAN/R	On 18/03/2013	Foreign Exchange Future	1.29	Call	1,467.96690		0.14680	1,485.77180	0.14858	1,467.967	13.77		0.00	0	0.00
YUAN/R	On 18/03/2013	Foreign Exchange Future	1.29	Put	39.96690		0.00400	41.77180	0.00418	39.967	13.77		0.00	0	0.00
Total for Derivatives :													228,023,014.60	44,257	1 626 250.00

i-Bonds

AA02	On 28/03/2016	Spot Bond			100.19948		13.07602	100.19948	13.04395				0.00	0	0.00
AA03	On 11/05/2015	Spot Bond			111.91291		19.46411	111.91291	19.41638				0.00	0	0.00
AA04	On 22/03/2017	Spot Bond			100.28788		10.07364	100.28788	10.04890				0.00	0	0.00

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
AA05	On 22/03/2019	Spot Bond	107.66087	10.52035	107.66087	10.49535				16,149,130,500,000.00	150,000,000	50,000,000.00
AB010	On 21/11/2022	Spot Bond	100.00000	0.07334	100.00000	0.07279				0.00	0	0.00
AB011	On 21/11/2023	Spot Bond	100.00000	0.03667	100.00000	0.03640				0.00	0	0.00
AB012	On 21/11/2022	Spot Bond	8.00000	44.72268	8.00000	44.70367				0.00	0	0.00
AB013	On 21/11/2023	Spot Bond	8.00000	106.59539	8.00000	106.55007				0.00	0	0.00
AB06	On 27/03/2015	Spot Bond	103.39172	22.32164	103.39172	22.27031				488,629,268,720.00	4,726,000	16,086,000.00
AB07	On 07/03/2014	Spot Bond	104.36845	41.71879	104.36845	41.62212				0.00	0	7,900,000.00
AB08	On 03/05/2017	Spot Bond	101.36321	9.67452	101.36321	9.65079				0.00	0	0.00
AB09	On 03/05/2017	Spot Bond	113.91613	11.30669	113.91613	11.27856				0.00	0	5,000,000.00
ABCL1	On 22/09/2013	Spot Bond	100.27783	64.00154	100.27783	63.84439				0.00	0	0.00
ABCP11	On 31/03/2013	Spot Bond	211.62296	60.40089	211.62296	60.19646				0.00	0	8,653,000.00
ABCP12	On 20/09/2014	Spot Bond	129.44081	25.80918	129.44081	25.73605				0.00	0	3,716,000.00
ABCP13	On 07/12/2023	Spot Bond	262.36064	2.02094	262.36064	2.01170				0.00	0	0.00
ABFN04	On 25/02/2015	Spot Bond	100.84946	19.32224	100.84946	19.23174				0.00	0	0.00
ABFN05	On 17/03/2014	Spot Bond	100.44837	43.94560	100.44837	43.83753				0.00	0	0.00
ABFN06	On 17/03/2016	Spot Bond	100.42180	13.63624	100.42180	13.60272				0.00	0	5,000,000.00
ABFN07	On 17/03/2018	Spot Bond	100.43468	8.78924	100.43468	8.76763				0.00	0	0.00

Contract Details	Strike	Call / Put	MTM Yield	MarkPrice	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
ABFN08	On 17/03/2020	Spot Bond	100.45423	8.30004	100.45423	8.27962			0.00	0	0.00
ABFN09	On 17/03/2026	Spot Bond	100.46712	8.37007	100.46712	8.34948			0.00	0	0.00
ABL10A	On 15/03/2015	Spot Bond	111.10270	24.25201	111.10270	24.19289			0.00	0	3,700,000.00
ABL10B	On 15/03/2015	Spot Bond	103.51808	23.62771	103.51808	23.56802			0.00	0	0.00
ABL11A	On 29/09/2014	Spot Bond	105.34380	29.71321	105.34380	29.64383		15,696,226,200.00		149,000	149,000.00
ABL11B	On 29/09/2014	Spot Bond	101.94970	30.64847	101.94970	30.57210			0.00	0	0.00
ABL12B	On 08/03/2015	Spot Bond	101.07971	23.99397	101.07971	23.93464			0.00	0	0.00
ABL13	On 11/10/2016	Spot Bond	99.99989	12.19328	99.99989	12.16374			0.00	0	0.00
ABL14	On 09/10/2015	Spot Bond	100.00000	12.97987	100.00000	12.88244			0.00	0	0.00
ABL15	On 09/10/2017	Spot Bond	100.00000	3.24497	100.00000	3.22061			0.00	0	0.00
ABL7	On 18/02/2013	Spot Bond	103.66357	86.11453	103.66357	85.91616			0.00	0	0.00
ABL8A	On 19/09/2013	Spot Bond	107.24687	58.41143	107.24687	58.27303		6,756,552,810.00		63,000	1,463,000.00
ABL8B	On 19/09/2013	Spot Bond	102.43496	64.94906	102.43496	64.78654			0.00	0	0.00
ABL9	On 19/02/2013	Spot Bond	100.00000	83.46721	100.00000	83.28091			0.00	0	0.00
ABLC04	On 15/02/2013	Spot Bond	100.00000	82.39278	100.00000	82.20721			0.00	0	0.00
ABLC07	On 15/02/2013	Spot Bond	100.85053	84.52170	100.85053	84.33001			0.00	0	0.00
ABLI01	On 31/03/2013	Spot Bond	211.08307	60.46480	211.08307	60.26046			0.00	0	0.00
ABLI02	On 08/05/2014	Spot Bond	133.30786	33.53529	133.30786	33.43810			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
ABLI03	On 15/03/2015	Spot Bond	119.08892	18.71676	119.08892	18.66701				0.00	0	5,527,000.00
ABLI04	On 11/10/2016	Spot Bond	109.87287	8.01898	109.87287	7.99897			703,186,368,000.00		6,400,000	3,200,000.00
ABLS2A	On 13/07/2016	Spot Bond	118.65286	21.54900	118.65286	21.49451				0.00	0	0.00
ABLS2B	On 13/07/2016	Spot Bond	99.88052	16.26854	99.88052	16.22916				0.00	0	0.00
ABLS3	On 31/03/2018	Spot Bond	100.32050	12.03095	100.32050	12.00172				0.00	0	0.00
ABLS4	On 29/03/2019	Spot Bond	100.26386	11.48634	100.26386	11.45813				0.00	0	0.00
ABLS5	On 29/06/2019	Spot Bond	100.35503	11.38209	100.35503	11.34606				0.00	0	0.00
ABLS11	On 29/06/2019	Spot Bond	104.30633	6.59763	104.30633	6.58199				0.00	0	0.00
ABN03U	On 12/03/2015	Spot Bond	100.00000	25.99412	100.00000	25.85581				0.00	0	0.00
ABN05	On 18/04/2021	Spot Bond	158.84518	3.09577	158.84518	3.08561				0.00	0	0.00
ABN07	On 13/06/2015	Spot Bond	152.12037	13.13255	152.12037	13.09096				0.00	0	0.00
ABN09	On 27/06/2023	Spot Bond	164.13952	4.54160	164.13952	4.52640				0.00	0	0.00
ABN13	On 04/03/2013	Spot Bond	141.35498	104.44399	141.35498	104.14074				0.00	0	0.00
ABN14	On 10/10/2033	Spot Bond	161.61787	2.97578	161.61787	2.96587				0.00	0	0.00
ABN17	On 31/03/2013	Spot Bond	211.55410	60.40903	211.55410	60.20462				0.00	0	13,593,000.00
ABN23	On 31/03/2013	Spot Bond	211.63281	60.39972	211.63281	60.19530				0.00	0	0.00
ABN32	On 31/03/2013	Spot Bond	100.00000	77.29081	100.00000	77.13242				0.00	0	0.00

Contract Details	Strike	Call / Put	MTM Yield	MarkPrice	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
ABN33	On 29/01/2018	Spot Bond	69.59203	6.52738	69.59203	6.51796			0.00	0	0.00
ABN34	On 29/01/2018	Spot Bond	69.59203	6.52738	69.59203	6.51796			0.00	0	0.00
ABN35	On 04/03/2013	Spot Bond	100.66669	99.17715	100.66669	98.90587			0.00	0	0.00
ABN37	On 07/07/2016	Spot Bond	84.61000	10.98378	84.61000	10.96534			0.00	0	0.00
ABN38	On 17/08/2015	Spot Bond	93.01000	16.77379	93.01000	16.74360			0.00	0	0.00
ABN39	On 21/09/2016	Spot Bond	100.38164	11.95589	100.38164	11.92651			0.00	0	0.00
ABN40	On 29/09/2015	Spot Bond	95.94000	14.87480	95.94000	14.84742			0.00	0	0.00
ABN41	On 01/10/2014	Spot Bond	100.00000	27.96402	100.00000	27.91097			0.00	0	0.00
ABN42	On 16/11/2015	Spot Bond	94.42000	13.93353	94.42000	13.90817			0.00	0	0.00
ABN44	On 14/12/2015	Spot Bond	95.33000	13.04902	95.33000	13.02477			0.00	0	0.00
ABN45	On 23/02/2016	Spot Bond	89.17000	27.70542	89.17000	27.65627			0.00	0	0.00
ABN46	On 23/03/2016	Spot Bond	92.44000	25.69684	92.44000	25.64990			0.00	0	0.00
ABN47	On 05/04/2017	Spot Bond	100.10161	10.08249	100.10161	10.05098			0.00	0	0.00
ABN48	On 13/04/2017	Spot Bond	99.93416	9.91354	99.93416	9.88261			0.00	0	0.00
ABN49	On 12/04/2016	Spot Bond	90.18000	25.13320	90.18000	25.08811			0.00	0	0.00
ABN50	On 21/12/2014	Spot Bond	122.92857	20.98220	122.92857	20.94287			0.00	0	0.00
ABN51	On 09/09/2015	Spot Bond	111.67000	18.21527	111.67000	18.19315			0.00	0	0.00
ABN52	On 18/05/2016	Spot Bond	97.51000	21.33906	97.51000	21.29853			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
ABN53	On 01/06/2016	Spot Bond	95.63000	20.93551	95.63000	20.89631				0.00	0	0.00
ABN54	On 14/06/2016	Spot Bond	97.02000	20.21608	97.02000	20.17781				0.00	0	0.00
ABN55	On 27/06/2017	Spot Bond	100.23447	8.35577	100.23447	8.32934				0.00	0	0.00
ABN56	On 15/09/2015	Spot Bond	119.76186	20.14428	119.76186	20.09213				0.00	0	0.00
ABN57	On 05/07/2013	Spot Bond	94.20000	70.93928	94.20000	70.81040				0.00	0	0.00
ABN58	On 16/07/2017	Spot Bond	99.90991	10.33049	99.90991	10.28510				0.00	0	0.00
ABN59	On 20/07/2016	Spot Bond	94.15000	18.33303	94.15000	18.29909				0.00	0	0.00
ABN60	On 23/08/2016	Spot Bond	94.84000	17.09104	94.84000	17.05923				0.00	0	0.00
ABN61	On 31/01/2025	Spot Bond	99.13676	3.01523	99.13676	3.00123				0.00	0	0.00
ABN62	On 31/03/2028	Spot Bond	143.60519	2.16415	143.60519	2.15772				0.00	0	0.00
ABN63	On 07/12/2033	Spot Bond	186.40405	1.74780	186.40405	1.73534				0.00	0	0.00
ABN64	On 12/10/2015	Spot Bond	100.00000	13.62482	100.00000	13.59876				0.00	0	0.00
ABN65	On 05/07/2013	Spot Bond	100.00000	66.10080	100.00000	65.97540				0.00	0	0.00
ABN66	On 21/11/2016	Spot Bond	100.00000	13.27092	100.00000	13.24525				0.00	0	0.00
ABS10	On 17/03/2018	Spot Bond	111.64771	11.41162	111.64771	11.38369			12,281,248,100.00	110,000	5,510,000.00	
ABS5	On 01/05/2015	Spot Bond	108.15845	19.57170	108.15845	19.52501			14,385,073,850.00	133,000	5,033,000.00	
ABS6	On 01/06/2020	Spot Bond	102.54996	12.22572	102.54996	12.19811			16,715,643,480.00	163,000	4,163,000.00	

Contract Details	Strike	Call / Put	MTM Yield	MarkPrice	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
ABS7	On 11/09/2026	Spot Bond	94.96915	10.98075	94.96915	10.95721			0.00	0	0.00
ABS9	On 17/03/2016	Spot Bond	108.39757	15.54219	108.39757	15.50505			0.00	0	0.00
ABSI1	On 11/06/2014	Spot Bond	122.68013	32.50233	122.68013	32.41488			0.00	0	0.00
ABSI1	On 11/06/2014	Spot Bond	4.00000	120.74377	4.00000	120.72099			0.00	0	0.00
ABSI2	On 07/12/2023	Spot Bond	266.98405	1.98508	266.98405	1.97590			0.00	0	0.00
ABSI3	On 31/01/2017	Spot Bond	120.37770	5.22794	120.37770	5.21414			0.00	0	0.00
ABSI4	On 31/01/2022	Spot Bond	121.95151	3.40935	121.95151	3.40027			0.00	0	0.00
ACL001	On 31/07/2013	Spot Bond	99.40204	58.39918	99.40204	58.25847			0.00	0	0.00
ACL017	On 20/03/2013	Spot Bond	100.37243	96.03276	100.37243	95.78310			0.00	0	0.00
ACL019	On 20/06/2013	Spot Bond	100.40649	64.71530	100.40649	64.55623			0.00	0	0.00
ACL01U	On 30/06/2015	Spot Bond	100.00000	21.14288	100.00000	21.09166			0.00	0	0.00
ACL020	On 31/08/2013	Spot Bond	100.91878	68.54427	100.91878	68.37502			0.00	0	0.00
ACL024	On 20/04/2013	Spot Bond	99.79614	89.18694	99.79614	88.97547			0.00	0	0.00
ACL025	On 31/08/2013	Spot Bond	100.91878	68.54427	100.91878	68.37502			0.00	0	0.00
ACL026	On 08/05/2013	Spot Bond	101.24381	85.13411	101.24381	84.93863			0.00	0	0.00
ACL027	On 20/05/2013	Spot Bond	107.32702	70.71180	107.32702	70.57398			0.00	0	0.00
ACL028	On 15/09/2015	Spot Bond	108.29483	22.72030	108.29483	22.66605			0.00	0	0.00
ACL029	On 20/08/2015	Spot Bond	101.29798	16.92897	101.29798	16.88748			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM Yield	MarkPrice	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
ACL033		On 20/08/2015	Spot Bond	101.33324	17.15134	101.33324	17.10929		0.00	0	0.00
ACL036		On 20/08/2015	Spot Bond	101.83296	20.29647	101.83296	20.24649		0.00	0	0.00
ACL039		On 20/09/2013	Spot Bond	100.38145	64.46758	100.38145	64.30915		0.00	0	0.00
ACL041		On 20/09/2013	Spot Bond	100.37804	64.43379	100.37804	64.27545		0.00	0	0.00
ACL042		On 20/08/2015	Spot Bond	101.26271	16.70649	101.26271	16.66555		0.00	0	0.00
ACL047		On 22/10/2018	Spot Bond	53.29666	8.05600	53.29666	8.04658		0.00	0	0.00
ACL053		On 29/01/2013	Spot Bond	100.00000	87.13197	100.00000	86.92791		0.00	0	0.00
ACL054		On 29/01/2013	Spot Bond	100.00000	87.13197	100.00000	86.92791		0.00	0	0.00
ACL068		On 22/02/2014	Spot Bond	100.96976	37.80640	100.96976	37.71401		0.00	0	0.00
ACL070		On 31/12/2013	Spot Bond	100.25039	43.72701	100.25039	43.62084		0.00	0	0.00
ACL071		On 20/06/2015	Spot Bond	100.00000	17.00270	100.00000	16.97044		0.00	0	0.00
ACL073		On 20/09/2015	Spot Bond	100.00000	14.27716	100.00000	14.25007		0.00	0	0.00
ACL074		On 20/09/2015	Spot Bond	100.00000	14.27716	100.00000	14.25007		0.00	0	0.00
ACL075		On 20/09/2013	Spot Bond	100.42346	64.88423	100.42346	64.72471		0.00	0	0.00
ACL076		On 20/09/2015	Spot Bond	100.44432	18.37966	100.44432	18.33447		0.00	0	0.00
ACL077		On 20/09/2015	Spot Bond	100.49129	19.26545	100.49129	19.21805		0.00	0	0.00
ACL078		On 20/09/2015	Spot Bond	100.42335	17.98464	100.42335	17.94042		0.00	0	0.00
ACL080		On 20/09/2015	Spot Bond	100.43752	18.25156	100.43752	18.20668		0.00	0	0.00

Contract Details	Strike	Call / Put	MTM Yield	MarkPrice	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
ACL081	On 20/09/2015	Spot Bond	100.44375	18.36900	100.44375	18.32383			0.00	0	0.00
ACL082	On 30/07/2017	Spot Bond	101.50954	11.99102	101.50954	11.96431			0.00	0	0.00
ACL083	On 30/07/2017	Spot Bond	101.50954	11.99102	101.50954	11.96431			0.00	0	0.00
ACL084	On 30/07/2017	Spot Bond	101.51908	12.05332	101.51908	12.02646			0.00	0	0.00
ACL085	On 20/12/2015	Spot Bond	100.41204	14.37703	100.41204	14.34169			0.00	0	0.00
ACL086	On 30/07/2017	Spot Bond	101.51908	12.05332	101.51908	12.02646			0.00	0	0.00
ACL087	On 30/07/2017	Spot Bond	101.49999	11.92873	101.49999	11.90216			0.00	0	0.00
ACL088	On 20/12/2015	Spot Bond	78.26156	34.09096	78.26156	34.03716			0.00	0	0.00
ACL089	On 20/12/2014	Spot Bond	100.40403	22.94181	100.40403	22.88542			0.00	0	0.00
ACL090	On 20/12/2012	Spot Bond	100.37805	96.07051	100.37805	95.82138			0.00	0	0.00
ACL091	On 20/12/2013	Spot Bond	100.39793	44.21352	100.39793	44.10486			0.00	0	0.00
ACL092	On 26/12/2015	Spot Bond	100.28977	14.08184	100.28977	14.04726			0.00	0	0.00
ACL093	On 20/12/2013	Spot Bond	100.39793	44.21352	100.39793	44.10486			0.00	0	0.00
ACL094	On 20/12/2012	Spot Bond	100.37805	96.07051	100.37805	95.82138			0.00	0	0.00
ACL095	On 20/12/2018	Spot Bond	100.42907	9.13144	100.42907	9.10899			0.00	0	0.00
ACL096	On 20/06/2020	Spot Bond	100.44304	9.12486	100.44304	9.10243			0.00	0	0.00
ACL097	On 20/12/2025	Spot Bond	100.44869	9.13769	100.44869	9.11522			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
ACL098		On 20/12/2025	Spot Bond		100.43737	8.90198	100.43737	8.88009		0.00	0	0.00
ACL099		On 20/12/2013	Spot Bond		100.36953	43.82480	100.36953	43.71712		0.00	0	0.00
ACL100		On 20/12/2017	Spot Bond		100.41205	9.37178	100.41205	9.34875		0.00	0	0.00
ACL101		On 18/01/2013	Spot Bond		99.88150	89.38829	99.88150	89.17364		0.00	0	0.00
ACL102		On 12/07/2013	Spot Bond		99.98291	61.13151	99.98291	60.98343		0.00	0	0.00
ACL103		On 18/01/2013	Spot Bond		99.88150	89.38829	99.88150	89.17364		0.00	0	0.00
ACL104		On 20/12/2019	Spot Bond		108.24656	11.21208	108.24656	11.18261		0.00	0	930,000.00
ACL114		On 20/03/2014	Spot Bond		100.37811	43.94141	100.37811	43.83343		0.00	0	0.00
ACL115		On 31/01/2014	Spot Bond		104.10799	45.65532	104.10799	45.55145		0.00	0	0.00
ACL116		On 31/01/2014	Spot Bond		101.33364	39.54178	101.33364	39.44484		0.00	0	0.00
ACL118		On 26/01/2021	Spot Bond		101.54682	7.87879	101.54682	7.85944		0.00	0	0.00
ACL120		On 26/01/2021	Spot Bond		102.38458	7.82718	102.38458	7.80781		0.00	0	0.00
ACL122		On 20/06/2016	Spot Bond		100.00000	8.50135	100.00000	8.48522		0.00	0	0.00
ACL123		On 27/01/2014	Spot Bond		101.42788	39.97168	101.42788	39.87362		0.00	0	0.00
ACL124		On 09/06/2018	Spot Bond		100.00000	3.59606	100.00000	4.83239		0.00	0	0.00
ACL125		On 20/09/2017	Spot Bond		100.00000	4.61492	100.00000	4.60458		0.00	0	0.00
ACL126		On 20/09/2016	Spot Bond		71.11496	12.92969	71.11496	12.91068		0.00	0	0.00
ACL127		On 20/09/2021	Spot Bond		132.65083	2.60990	132.65083	2.60258		0.00	0	0.00

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
ACL128	On 20/09/2021	Spot Bond	132.65812	2.71072	132.65812	2.70311				0.00	0	0.00
ACL129	On 20/09/2021	Spot Bond	100.42332	8.64992	100.42332	8.62864				0.00	0	0.00
ACL130	On 18/08/2014	Spot Bond	100.93790	26.52879	100.93790	26.46399				0.00	0	0.00
ACL131	On 18/08/2014	Spot Bond	100.93790	26.52879	100.93790	26.46399				0.00	0	0.00
ACL132	On 27/01/2014	Spot Bond	101.42788	39.97168	101.42788	39.87362				0.00	0	0.00
ACL133	On 26/08/2014	Spot Bond	100.82870	26.19250	100.82870	26.08908				0.00	0	0.00
ACL134	On 20/09/2014	Spot Bond	100.40912	31.35070	100.40912	31.27364				0.00	0	0.00
ACL135	On 20/09/2014	Spot Bond	100.40572	31.29567	100.40572	31.21874				0.00	0	0.00
ACL136	On 20/09/2021	Spot Bond	101.67963	8.40432	101.67963	8.38343				0.00	0	0.00
ACL137	On 02/09/2016	Spot Bond	100.74141	10.92321	100.74141	10.89629				0.00	0	0.00
ACL138	On 20/09/2021	Spot Bond	101.67956	8.39263	101.67956	8.37176				0.00	0	0.00
ACL139	On 30/07/2017	Spot Bond	102.34980	11.68765	102.34980	11.66143				0.00	0	0.00
ACL140	On 20/12/2012	Spot Bond	100.42347	96.25722	100.42347	96.00749				0.00	0	0.00
ACL141	On 30/07/2017	Spot Bond	102.41855	11.74174	102.41855	11.71538				0.00	0	0.00
ACL142	On 20/12/2014	Spot Bond	100.57096	22.98392	100.57096	22.92734				0.00	0	0.00
ACL143	On 20/12/2016	Spot Bond	100.76241	11.40571	100.76241	11.37758				0.00	0	0.00
ACL144	On 20/12/2016	Spot Bond	100.26297	10.72911	100.26297	10.70278				0.00	0	0.00

Contract Details	Strike	Call / Put	MTM Yield	MarkPrice	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
ACL145	On 20/12/2021	Spot Bond	100.42504	8.66960	100.42504	8.64829			0.00	0	0.00
ACL146	On 30/11/2013	Spot Bond	101.60514	48.86053	101.60514	48.73914			0.00	0	0.00
ACL149	On 20/03/2014	Spot Bond	100.61305	43.11774	100.61305	43.03095			0.00	0	0.00
ACL150	On 20/03/2014	Spot Bond	100.35023	42.98859	100.35023	42.90227			0.00	0	0.00
ACL151	On 20/03/2017	Spot Bond	100.41612	10.48167	100.41612	10.46061			0.00	0	0.00
ACL152	On 08/02/2014	Spot Bond	101.07263	38.40582	101.07263	38.31190			0.00	0	0.00
ACL153	On 20/03/2015	Spot Bond	100.37072	21.69164	100.37072	21.64808			0.00	0	0.00
ACL154	On 20/03/2015	Spot Bond	100.36105	21.52562	100.36105	21.48239			0.00	0	0.00
ACL155	On 20/03/2015	Spot Bond	100.37982	21.84787	100.37982	21.80399			0.00	0	0.00
ACL156	On 20/03/2017	Spot Bond	100.41498	10.45940	100.41498	10.43839			0.00	0	0.00
ACL157	On 20/03/2017	Spot Bond	100.39511	10.06960	100.39511	10.04937			0.00	0	0.00
ACL158	On 20/03/2015	Spot Bond	100.37243	21.72093	100.37243	21.67731			0.00	0	0.00
ACL159	On 20/03/2015	Spot Bond	100.37868	21.82835	100.37868	21.78450			0.00	0	0.00
ACL161	On 20/03/2022	Spot Bond	100.58046	11.40492	100.58046	11.38671			0.00	0	0.00
ACL162	On 20/09/2015	Spot Bond	100.38479	15.99858	100.38479	15.96645			0.00	0	0.00
ACL163	On 20/03/2015	Spot Bond	100.37527	21.76975	100.37527	21.72604			0.00	0	0.00
ACL164	On 20/06/2014	Spot Bond	100.52552	33.22988	100.52552	33.14812			0.00	0	0.00
ACL165	On 20/06/2017	Spot Bond	100.96473	21.77146	100.96473	21.71768			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM Yield	MarkPrice	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
ACL166	On 20/03/2014	Spot Bond	100.34943	43.68826	100.34943	43.58093			0.00	0	0.00
ACL167	On 20/06/2019	Spot Bond	109.48099	10.29485	109.48099	10.27736			0.00	0	0.00
ACL168	On 20/06/2017	Spot Bond	100.41322	9.96064	100.41322	9.93616			0.00	0	0.00
ACL169	On 20/06/2017	Spot Bond	103.04527	3.77165	103.04527	3.76527			0.00	0	0.00
ACL170	On 20/03/2015	Spot Bond	100.37811	22.47778	100.37811	22.42254			0.00	0	0.00
ACL171	On 30/11/2012	Spot Bond	100.00000	99.72678	100.00000	99.45504			0.00	0	0.00
ACL172	On 20/06/2015	Spot Bond	100.37910	17.15155	100.37910	17.10939			0.00	0	0.00
ACL173	On 20/06/2017	Spot Bond	100.39881	9.88081	100.39881	9.85652			0.00	0	0.00
ACL174	On 20/06/2019	Spot Bond	100.41280	8.86784	100.41280	8.84604			0.00	0	0.00
ACL175	On 20/06/2019	Spot Bond	100.38479	8.27995	100.38479	8.25959			0.00	0	0.00
ACL176	On 30/11/2012	Spot Bond	100.00000	99.72678	100.00000	99.45504			0.00	0	0.00
ACL177	On 20/09/2013	Spot Bond	100.37751	63.81860	100.37751	63.61651			0.00	0	0.00
ACL178	On 20/09/2014	Spot Bond	100.41000	31.45854	100.41000	31.35888			0.00	0	0.00
ACL179	On 30/11/2012	Spot Bond	100.00000	99.72678	100.00000	99.45505			0.00	0	0.00
ACL180	On 20/06/2015	Spot Bond	100.39600	17.49824	100.39600	17.44282			0.00	0	0.00
ACL181	On 20/06/2017	Spot Bond	100.42679	9.85390	100.42679	9.82268			0.00	0	0.00
ACL182	On 20/06/2017	Spot Bond	100.39881	9.32885	100.39881	9.29930			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM Yield	MarkPrice	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
ACL183	On 20/06/2019	Spot Bond	100.41560	8.19555	100.41560	8.16960			0.00	0	0.00
ACL184	On 20/09/2017	Spot Bond	100.40776	9.49690	100.40776	9.46681			0.00	0	0.00
ACL185	On 20/09/2022	Spot Bond	101.11287	7.74875	101.11287	7.72405			0.00	0	0.00
ACL186	On 20/09/2016	Spot Bond	100.39293	4.51581	100.39293	4.50151			0.00	0	0.00
ACL187	On 20/09/2020	Spot Bond	100.41672	0.14118	100.41672	0.14073			0.00	0	0.00
ACL188	On 20/09/2020	Spot Bond	100.42399	0.14112	100.42399	0.14067			0.00	0	0.00
ACL189	On 20/09/2013	Spot Bond	100.31940	60.56906	100.31940	60.29608			0.00	0	0.00
ACL190	On 20/09/2013	Spot Bond	100.32262	60.56826	100.32262	60.29528			0.00	0	0.00
ACL191	On 20/09/2015	Spot Bond	100.00000	11.57483	100.00000	11.50394			0.00	0	0.00
ACL192	On 20/12/2015	Spot Bond	100.00000	7.71655	100.00000	7.66929			0.00	0	0.00
ACL193	On 20/09/2022	Spot Bond	100.00000	0.03941	100.00000	0.03915			0.00	0	0.00
ACL194	On 20/09/2022	Spot Bond	100.00000	0.03941	100.00000	0.03915			0.00	0	0.00
ACL195	On 20/06/2017	Spot Bond	100.00000	2.25166	100.00000	2.23624			0.00	0	0.00
ACL196	On 20/12/2017	Spot Bond	100.00000	1.49352	100.00000	1.48294			0.00	0	0.00
ACL197	On 20/06/2017	Spot Bond	100.00000	2.22815	100.00000	2.21178			0.00	0	0.00
ACL198	On 20/06/2017	Spot Bond	100.00000	2.14356	100.00000	2.12389			0.00	0	0.00
ACL199	On 20/06/2017	Spot Bond	100.00000	2.07905	100.00000	2.05698			0.00	0	0.00
ACL200	On 21/11/2016	Spot Bond	100.00000	3.97240	100.00000	3.96351			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
ACL201	On 20/12/2022	Spot Bond	100.00000	0.02341	100.00000	100.00000	0.02313			0.00	0	0.00
ACL202	On 20/12/2022	Spot Bond	100.00000	0.02341	100.00000	100.00000	0.02313			0.00	0	0.00
ADB01S	On 14/12/2012	Spot Bond	103.90964	100.23952	103.90964	103.90964	99.96658			0.00	0	0.00
ADB02S	On 14/12/2012	Spot Bond	103.89068	100.21149	103.89068	103.89068	99.93868			0.00	0	0.00
ADB03S	On 09/04/2013	Spot Bond	102.86773	76.51568	102.86773	102.86773	76.35851			0.00	0	0.00
AER01U	On 18/11/2016	Spot Bond	100.00000	3.61357	100.00000	100.00000	3.60482			0.00	0	0.00
AHF1A1	On 21/11/2014	Spot Bond	100.89131	26.27457	100.89131	100.89131	26.21041			0.00	0	0.00
AHF1B1	On 21/11/2014	Spot Bond	100.99451	26.84195	100.99451	100.99451	26.77635			0.00	0	0.00
AHF1C1	On 21/11/2014	Spot Bond	101.06323	27.21984	101.06323	101.06323	27.15328			0.00	0	0.00
AHF2A1	On 18/10/2015	Spot Bond	100.00000	24.09105	100.00000	100.00000	23.91022			0.00	0	0.00
AHF2B1	On 18/10/2015	Spot Bond	100.00000	25.45555	100.00000	100.00000	25.26448			0.00	0	0.00
AHF2C1	On 18/10/2015	Spot Bond	100.00000	27.27489	100.00000	100.00000	27.07017			0.00	0	0.00
AIR01	On 15/03/2019	Spot Bond	104.59347	10.22608	104.59347	104.59347	10.20235			0.00	0	4,500,000.00
AIR02	On 30/04/2023	Spot Bond	122.89930	10.28874	122.89930	122.89930	10.26169			0.00	0	300,000.00
AIR02U	On 05/10/2014	Spot Bond	100.00000	32.56602	100.00000	100.00000	32.48713			0.00	0	0.00
AIR03	On 09/03/2016	Spot Bond	113.22249	16.50646	113.22249	113.22249	16.46560		3,057,007,230.00	27,000	27,000	9,327,000.00
AIR03U	On 26/10/2014	Spot Bond	100.00000	31.16680	100.00000	100.00000	31.09129			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM Yield	MarkPrice	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
AIR04U	On 26/10/2029	Spot Bond	100.00000	12.50210	100.00000	12.47428			0.00	0	0.00
AIRL01	On 30/04/2028	Spot Bond	151.06546	3.47995	151.06546	3.46893			0.00	0	0.00
AIRL02	On 18/02/2014	Spot Bond	125.57279	34.87098	125.57279	34.77877			0.00	0	0.00
ANG01	On 14/01/2013	Spot Bond	100.00000	88.80779	100.00000	88.59223			0.00	0	0.00
ANG02	On 11/10/2013	Spot Bond	100.00000	50.75913	100.00000	50.37813			0.00	0	0.00
BAW10	On 01/10/2016	Spot Bond	100.26923	11.38867	100.26923	11.36101			0.00	0	0.00
BAW11	On 01/10/2018	Spot Bond	108.77896	10.94226	108.77896	10.91618			0.00	0	300,000.00
BAW12	On 17/04/2015	Spot Bond	99.90066	21.58742	99.90066	21.52009			0.00	0	0.00
BAW13	On 17/04/2017	Spot Bond	99.89602	10.13112	99.89602	10.09952			0.00	0	0.00
BAW14U	On 01/01/2014	Spot Bond	100.00000	43.39896	100.00000	43.26347			0.00	0	0.00
BAW2	On 02/10/2015	Spot Bond	112.73330	19.00889	112.73330	18.96226		7,665,864,400.00	68,000	68,000.00	
BAW3	On 02/10/2017	Spot Bond	100.19041	10.34075	100.19041	10.31566		0.00	0	0.00	
BAW4	On 15/09/2013	Spot Bond	100.45105	65.38709	100.45105	65.22630		160,721,680,000.00	1,600,000	400,000.00	
BAW5	On 15/09/2013	Spot Bond	102.32887	57.35463	102.32887	57.22386		0.00	0	0.00	
BAW6	On 02/10/2014	Spot Bond	100.17231	30.38036	100.17231	30.30665		0.00	0	0.00	
BAW7	On 02/10/2014	Spot Bond	103.90134	29.23329	103.90134	29.16617		0.00	0	0.00	
BAW8	On 02/10/2017	Spot Bond	108.14051	11.93203	108.14051	11.90372		0.00	0	0.00	
BAW9	On 03/02/2014	Spot Bond	101.25961	39.20612	101.25961	39.11007		0.00	0	0.00	

Contract Details	Strike	Call / Put	MTM Yield	MarkPrice	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
BAYA01	On 31/03/2016	Spot Bond	104.66313	18.94365	104.66313	18.89586			0.00	0	0.00
BAYA02	On 30/06/2013	Spot Bond	100.27024	64.68751	100.27024	64.53042			0.00	0	0.00
BAYA04	On 30/09/2015	Spot Bond	102.35861	21.41420	102.35861	21.36123			0.00	0	0.00
BAYA05	On 30/09/2015	Spot Bond	102.28416	21.40329	102.28416	21.35038			0.00	0	0.00
BAYA06	On 30/09/2016	Spot Bond	100.27011	14.97998	100.27011	14.94360			0.00	0	0.00
BAYA07	On 31/12/2015	Spot Bond	102.23278	18.23959	102.23278	18.19452			0.00	0	0.00
BAYA08	On 31/12/2017	Spot Bond	103.79822	14.00248	103.79822	13.96741			0.00	0	0.00
BAYA09	On 31/12/2015	Spot Bond	100.27685	17.30619	100.27685	17.26416			0.00	0	0.00
BAYA10	On 31/12/2015	Spot Bond	100.27685	17.30619	100.27685	17.26416			0.00	0	0.00
BAYA11	On 31/03/2016	Spot Bond	100.27691	17.30617	100.27691	17.26415			0.00	0	0.00
BAYA12	On 31/03/2016	Spot Bond	101.50925	18.02662	101.50925	17.98236			0.00	0	0.00
BAYA13	On 31/03/2016	Spot Bond	102.45999	18.94909	102.45999	18.90217			0.00	0	0.00
BAYA14	On 30/09/2015	Spot Bond	102.35861	21.41420	102.35861	21.36123			0.00	0	0.00
BAYA15	On 30/06/2016	Spot Bond	102.86494	16.34219	102.86494	16.30159			0.00	0	0.00
BAYA16	On 30/09/2016	Spot Bond	102.39307	12.56837	102.39307	12.53727			0.00	0	0.00
BAYA17	On 30/09/2016	Spot Bond	100.26206	14.64745	100.26206	14.61189			0.00	0	0.00
BAYA18	On 31/12/2016	Spot Bond	100.25556	13.33016	100.25556	13.29780			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM Yield	MarkPrice	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
BAYA19	On 31/12/2016	Spot Bond	100.25556	13.33016	100.25556	13.29780			0.00	0	0.00
BAYA20	On 30/09/2014	Spot Bond	100.24109	32.37666	100.24109	32.29806			0.00	0	0.00
BAYA21	On 31/03/2013	Spot Bond	100.18420	93.55597	100.18420	93.32226			0.00	0	0.00
BAYA22	On 30/09/2015	Spot Bond	100.00000	19.87413	100.00000	19.82598			0.00	0	0.00
BAYA23	On 30/06/2017	Spot Bond	100.92479	12.49872	100.92479	12.45939			0.00	0	0.00
BAYA24	On 30/06/2017	Spot Bond	100.32752	13.18699	100.32752	13.14571			0.00	0	0.00
BAYA25	On 30/06/2017	Spot Bond	99.23300	11.44343	99.23300	11.40794			0.00	0	0.00
BAYA26	On 30/09/2017	Spot Bond	99.11456	1.91954	99.11456	1.91359			0.00	0	0.00
BAYA27	On 30/09/2017	Spot Bond	100.00000	2.25557	100.00000	2.24554			0.00	0	0.00
BAYA28	On 30/09/2013	Spot Bond	100.18154	57.76056	100.18154	57.50339			0.00	0	0.00
BAYA29	On 31/12/2015	Spot Bond	100.00000	7.50865	100.00000	7.47206			0.00	0	0.00
BAYB02	On 31/03/2016	Spot Bond	104.64060	22.12231	104.64060	22.06650			0.00	0	0.00
BAYB03	On 31/12/2016	Spot Bond	103.89800	19.14131	103.89800	19.09333			0.00	0	0.00
BAYB04	On 31/03/2017	Spot Bond	102.66503	18.14436	102.66503	18.09936			0.00	0	0.00
BAYB05	On 30/06/2019	Spot Bond	100.33517	13.38052	100.33517	13.33863			0.00	0	0.00
BAYC1U	On 31/12/2016	Spot Bond	100.00000	5.88248	100.00000	5.87135			0.00	0	0.00
BAYD1U	On 30/06/2035	Spot Bond	100.00000	21.61780	100.00000	21.56543			0.00	0	0.00
BAYD2U	On 30/06/2035	Spot Bond	100.00000	19.67462	100.00000	19.62696			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
BAYD3U	On 30/06/2035	Spot Bond	100.00000	12.14483	100.00000	12.11541				0.00	0	0.00
BAYD4U	On 30/06/2035	Spot Bond	100.00000	12.14483	100.00000	12.11541				0.00	0	0.00
BAYD5U	On 30/06/2035	Spot Bond	100.00000	14.68368	100.00000	14.64811				0.00	0	0.00
BAYD6U	On 30/06/2035	Spot Bond	100.00000	12.72316	100.00000	12.69233				0.00	0	0.00
BCJ01	On 10/03/2013	Spot Bond	100.44416	94.27665	100.44416	93.78867				0.00	0	0.00
BCP1	On 30/09/2014	Spot Bond	100.27701	33.42182	100.27701	33.33977				0.00	0	0.00
BCP2	On 30/09/2015	Spot Bond	100.28373	20.80681	100.28373	20.75572				0.00	0	0.00
BCP63U	On 07/12/2012	Spot Bond	100.00000	97.85523	100.00000	97.59358				0.00	0	0.00
BCP64U	On 24/01/2013	Spot Bond	100.00000	86.69834	100.00000	86.49289				0.00	0	0.00
BCP65U	On 15/02/2013	Spot Bond	100.00000	82.39278	100.00000	82.20721				0.00	0	0.00
BD0202	On 31/12/2018	Spot Bond	165.86185	2.96238	165.86185	2.95268				0.00	0	0.00
BD0205	On 28/04/2028	Spot Bond	134.98268	8.93334	134.98268	8.91245				0.00	0	0.00
BD0206	On 02/03/2028	Spot Bond	135.23863	10.21830	135.23863	10.19437				0.00	0	0.00
BD0302	On 18/04/2028	Spot Bond	98.54987	9.03796	98.54987	9.01809				0.00	0	0.00
BD310A	On 08/05/2014	Spot Bond	101.43384	39.73618	101.43384	39.63867				0.00	0	0.00
BD310B	On 03/07/2013	Spot Bond	100.16538	62.94303	100.16538	62.79033				0.00	0	0.00
BD310C	On 18/02/2014	Spot Bond	101.00289	38.12612	101.00289	38.03292				0.00	0	0.00

Contract Details	Strike	Call / Put	MTM Yield	MarkPrice	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
BD311A	On 08/02/2014	Spot Bond	100.89815	37.76157	100.89815	37.66935			0.00	0	0.00
BD311B	On 04/07/2013	Spot Bond	102.94694	62.81084	102.94694	62.65467			0.00	0	0.00
BD311C	On 31/10/2013	Spot Bond	101.21182	57.75965	101.21182	57.61822			0.00	0	0.00
BD311D	On 31/03/2013	Spot Bond	100.25001	93.60117	100.25001	93.36722			0.00	0	0.00
BD311E	On 07/12/2023	Spot Bond	100.66600	8.62973	100.66600	8.60846			0.00	0	0.00
BD311F	On 20/09/2014	Spot Bond	100.38899	31.02507	100.38899	30.94881			0.00	0	0.00
BD32AU	On 08/05/2014	Spot Bond	100.00000	33.78809	100.00000	33.68260			0.00	0	0.00
BEER01	On 19/07/2013	Spot Bond	100.00000	66.97914	100.00000	66.83171			0.00	0	0.00
BG22A1	On 21/07/2016	Spot Bond	101.42461	10.49942	101.42461	10.47366			0.00	0	0.00
BG22A2	On 21/07/2016	Spot Bond	101.43555	10.55007	101.43555	10.52419			0.00	0	0.00
BG22A3	On 21/07/2016	Spot Bond	101.46836	10.70196	101.46836	10.67570			0.00	0	0.00
BG22B1	On 21/07/2016	Spot Bond	101.57774	11.20771	101.57774	11.18019			0.00	0	0.00
BG22C1	On 21/07/2016	Spot Bond	101.68711	11.71262	101.68711	11.68381			0.00	0	0.00
BG22D1	On 21/07/2016	Spot Bond	101.99310	13.12181	101.99310	13.08945			0.00	0	0.00
BG22YU	On 21/07/2016	Spot Bond	100.00000	3.86751	100.00000	3.85814			0.00	0	0.00
BG32A1	On 30/10/2016	Spot Bond	101.25226	10.04080	101.25226	10.01621			0.00	0	0.00
BG32A2	On 30/10/2016	Spot Bond	101.32200	10.38897	101.32200	10.36351			0.00	0	0.00
BG32A3	On 30/10/2016	Spot Bond	101.35188	10.53807	101.35188	10.51224			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
BG32A4	On 30/10/2016	Spot Bond	101.36184	10.58776	101.36184	101.36184	10.56180			0.00	0	0.00
BG32B	On 30/10/2016	Spot Bond	101.48134	11.18334	101.48134	101.48134	11.15589			0.00	0	0.00
BG32C	On 30/10/2016	Spot Bond	101.64062	11.97570	101.64062	101.64062	11.94626			0.00	0	0.00
BG32DU	On 30/10/2016	Spot Bond	100.00000	3.78400	100.00000	100.00000	3.77483			0.00	0	0.00
BG32YU	On 30/10/2016	Spot Bond	100.00000	3.78400	100.00000	100.00000	3.77483			0.00	0	0.00
BG42A1	On 15/03/2017	Spot Bond	100.41538	9.96082	100.41538	100.41538	9.93633			0.00	0	0.00
BG42A2	On 15/03/2017	Spot Bond	100.45116	10.59973	100.45116	100.45116	10.57367			0.00	0	0.00
BG42A3	On 15/03/2017	Spot Bond	100.46091	10.77393	100.46091	100.46091	10.74743			0.00	0	0.00
BG42A4	On 15/03/2017	Spot Bond	105.04449	12.42202	105.04449	105.04449	12.39308			0.00	0	0.00
BG42B	On 15/03/2017	Spot Bond	100.49015	11.29635	100.49015	100.49015	11.26856			0.00	0	0.00
BG42C	On 15/06/2017	Spot Bond	100.54199	11.34161	100.54199	100.54199	11.31371			0.00	0	0.00
BG42DU	On 15/03/2017	Spot Bond	100.00000	2.70645	100.00000	100.00000	2.69983			0.00	0	0.00
BG42YU	On 15/03/2017	Spot Bond	100.00000	2.70645	100.00000	100.00000	2.69983			0.00	0	0.00
BID01	On 06/08/2014	Spot Bond	109.02542	33.14250	109.02542	109.02542	33.06422		20,387,753,540.00	187,000	3,687,000.00	
BID04	On 23/11/2017	Spot Bond	100.00000	11.59702	100.00000	100.00000	11.50998			0.00	0	2,000,000.00
BIDC24	On 27/11/2012	Spot Bond	99.33557	66.81466	99.33557	99.33557	66.81465			0.00	0	0.00
BIDC25	On 25/01/2013	Spot Bond	98.45450	86.67382	98.45450	98.45450	86.47166			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM Yield	MarkPrice	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
BIDC26	On 02/08/2013	Spot Bond	95.58562	63.62780	95.58562	63.51097			0.00	0	0.00
BIDC27	On 05/02/2013	Spot Bond	100.00000	84.29561	100.00000	84.10138			0.00	0	0.00
BIDC28	On 20/02/2013	Spot Bond	100.00000	81.47321	100.00000	81.29176			0.00	0	0.00
BLG1A4	On 21/11/2015	Spot Bond	100.78103	13.82684	100.78103	13.79311			0.00	0	0.00
BLG1A5	On 21/11/2032	Spot Bond	100.00000	6.44893	100.00000	6.43331			0.00	0	0.00
BLG1A6	On 21/11/2032	Spot Bond	100.94045	6.74954	100.94045	6.73305			0.00	0	0.00
BLG1B	On 21/11/2015	Spot Bond	100.78378	13.84474	100.78378	13.81097			0.00	0	0.00
BLG1C	On 21/11/2015	Spot Bond	100.82929	14.13996	100.82929	14.10545			0.00	0	0.00
BLG1D	On 21/11/2015	Spot Bond	100.91196	14.67622	100.91196	14.64038			0.00	0	0.00
BLG1E	On 21/11/2015	Spot Bond	101.25521	16.90372	101.25521	16.86231			0.00	0	0.00
BLG1F	On 21/11/2032	Spot Bond	101.82396	13.10254	101.82396	13.07028			0.00	0	0.00
BMWF03	On 15/06/2013	Spot Bond	100.43475	65.24507	100.43475	65.08466			0.00	0	0.00
BSR05	On 01/07/2013	Spot Bond	100.66283	62.85326	100.66283	62.70009			0.00	0	0.00
BSR08	On 07/12/2012	Spot Bond	102.16271	97.80985	102.16271	97.54282			0.00	0	0.00
BSR09	On 20/12/2013	Spot Bond	100.41213	45.37237	100.41213	45.22865			0.00	0	0.00
BUS01U	On 30/09/2016	Spot Bond	100.00000	9.37038	100.00000	9.34769			0.00	0	0.00
CBL06	On 02/11/2014	Spot Bond	117.90266	26.75106	117.90266	26.68266		8,135,283,540.00	69,000	3,969,000.00	
CBL08	On 02/11/2016	Spot Bond	125.14109	14.06973	125.14109	14.03201		0.00	0	0.00	

Contract Details	Strike	Call / Put	MTM Yield	MarkPrice	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
CBL09	On 29/01/2017	Spot Bond	102.03851	12.80745	102.03851	12.77586			0.00	0	0.00
CBL10	On 06/05/2014	Spot Bond	101.32226	39.35627	101.32226	39.25980			0.00	0	0.00
CBL11	On 06/05/2016	Spot Bond	111.35530	14.31641	111.35530	14.28144		17,148,716,200.00	154,000	8,854,000.00	
CBL12	On 06/09/2018	Spot Bond	105.54647	13.72852	105.54647	13.69642			0.00	0	0.00
CBL13	On 01/02/2019	Spot Bond	101.86680	10.40560	101.86680	10.37997			0.00	0	0.00
CBL14	On 01/02/2019	Spot Bond	106.76252	14.75274	106.76252	14.71849			0.00	0	0.00
CBL15	On 18/05/2015	Spot Bond	100.85304	19.78819	100.85304	19.72596			0.00	0	0.00
CBL16	On 18/05/2017	Spot Bond	107.65219	10.94347	107.65219	10.91746		17,547,306,970.00	163,000	4,063,000.00	
CBL17	On 23/08/2019	Spot Bond	101.28817	10.03049	101.28817	9.98592			0.00	0	0.00
CBL18	On 23/08/2019	Spot Bond	101.82280	11.78227	101.82280	11.73739			0.00	0	0.00
CBL19	On 02/11/2015	Spot Bond	100.00000	10.83280	100.00000	10.75149			0.00	0	0.00
CCT01	On 23/06/2023	Spot Bond	122.47945	15.54670	122.47945	15.50617			0.00	0	0.00
CCT02	On 12/06/2024	Spot Bond	118.42047	15.11028	118.42047	15.07193			0.00	0	1,000,000.00
CCT03	On 15/03/2025	Spot Bond	117.20315	11.52831	117.20315	11.49898			0.00	0	24,000,000.00
CGR10	On 08/12/2016	Spot Bond	100.88420	12.45873	100.88420	14.95840			0.00	0	0.00
CGR11	On 28/03/2016	Spot Bond	104.14474	17.78861	104.14474	17.75935			0.00	0	0.00
CGR12	On 14/11/2014	Spot Bond	100.00000	31.05906	100.00000	30.82338			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM Yield	MarkPrice	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
CGR6	On 18/02/2013	Spot Bond	101.65048	83.95512	101.65048	83.76477			0.00	0	0.00
CGR7	On 22/07/2014	Spot Bond	102.86721	33.30206	102.86721	33.21932			0.00	0	0.00
CGR8	On 22/07/2015	Spot Bond	103.30382	23.54832	103.30382	23.48960			0.00	0	0.00
CIG01	On 06/06/2015	Spot Bond	100.80383	19.55208	100.80383	19.48993			0.00	0	0.00
CLN100	On 20/12/2012	Spot Bond	100.33426	95.89080	100.33426	95.64224			0.00	0	0.00
CLN103	On 20/03/2013	Spot Bond	100.61895	97.04769	100.61895	96.79481			0.00	0	0.00
CLN104	On 15/06/2014	Spot Bond	100.74860	35.74117	100.74860	35.65304			0.00	0	0.00
CLN108	On 20/06/2013	Spot Bond	100.40933	64.74345	100.40933	64.58430			0.00	0	0.00
CLN110	On 31/03/2013	Spot Bond	100.00000	77.29081	100.00000	77.13242			0.00	0	0.00
CLN111	On 31/03/2013	Spot Bond	100.00000	77.29081	100.00000	77.13242			0.00	0	0.00
CLN112	On 31/03/2013	Spot Bond	100.00000	77.29081	100.00000	77.13242			0.00	0	0.00
CLN113	On 31/03/2013	Spot Bond	100.00000	77.29081	100.00000	77.13242			0.00	0	0.00
CLN114	On 20/06/2013	Spot Bond	100.40933	64.74345	100.40933	64.58430			0.00	0	0.00
CLN115	On 20/06/2013	Spot Bond	100.40933	64.74345	100.40933	64.58430			0.00	0	0.00
CLN116	On 31/08/2013	Spot Bond	100.91360	68.51527	100.91360	68.34609			0.00	0	0.00
CLN117	On 20/06/2013	Spot Bond	100.41216	64.77161	100.41216	64.61239			0.00	0	0.00
CLN118	On 20/06/2013	Spot Bond	100.38376	64.49009	100.38376	64.33161			0.00	0	0.00
CLN120	On 20/06/2013	Spot Bond	100.36102	64.26486	100.36102	64.10696			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM Yield	MarkPrice	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
CLN123	On 23/05/2013	Spot Bond	100.95747	82.34789	100.95747	82.16551			0.00	0	0.00
CLN126	On 20/08/2015	Spot Bond	101.78237	19.97858	101.78237	19.92940			0.00	0	0.00
CLN127	On 01/07/2013	Spot Bond	100.19516	63.00459	100.19516	62.85169			0.00	0	0.00
CLN130	On 20/08/2015	Spot Bond	101.76269	19.85489	101.76269	19.80603			0.00	0	0.00
CLN132	On 20/09/2013	Spot Bond	100.38372	64.49010	100.38372	64.33162			0.00	0	0.00
CLN133	On 20/09/2013	Spot Bond	100.36383	64.29303	100.36383	64.13505			0.00	0	0.00
CLN134	On 20/08/2015	Spot Bond	101.86667	20.50825	101.86667	20.45774			0.00	0	0.00
CLN135	On 22/08/2013	Spot Bond	100.97002	55.10351	100.97002	54.96887			0.00	0	0.00
CLN136	On 22/08/2013	Spot Bond	100.92517	55.10820	100.92517	54.97359			0.00	0	0.00
CLN138	On 31/08/2013	Spot Bond	101.01305	69.03573	101.01305	68.86512			0.00	0	0.00
CLN140	On 20/06/2013	Spot Bond	100.41784	64.82791	100.41784	64.66854			0.00	0	0.00
CLN141	On 20/06/2013	Spot Bond	100.39797	64.63085	100.39797	64.47200			0.00	0	0.00
CLN143	On 20/09/2013	Spot Bond	100.40359	64.68717	100.40359	64.52817			0.00	0	0.00
CLN145	On 20/09/2013	Spot Bond	104.39421	59.85875	104.39421	59.72001			0.00	0	0.00
CLN147	On 19/04/2013	Spot Bond	101.82300	76.66450	101.82300	76.51131			0.00	0	0.00
CLN149	On 20/09/2013	Spot Bond	102.79173	57.74702	102.79173	57.61486			0.00	0	0.00
CLN152	On 20/08/2013	Spot Bond	101.32621	56.53385	101.32621	56.39527			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM Yield	MarkPrice	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
CLN154	On 20/03/2014	Spot Bond	100.52565	45.96181	100.52565	45.84871			0.00	0	0.00
CLN156	On 20/12/2013	Spot Bond	101.34356	45.27688	101.34356	45.16466			0.00	0	0.00
CLN157	On 20/12/2013	Spot Bond	101.34356	45.27688	101.34356	45.16466			0.00	0	0.00
CLN158	On 19/04/2013	Spot Bond	99.85161	89.39777	99.85161	89.18519			0.00	0	0.00
CLN159	On 14/02/2015	Spot Bond	101.22270	20.43758	101.22270	20.38753			0.00	0	0.00
CLN162	On 20/09/2015	Spot Bond	100.00000	18.77760	100.00000	18.73161			0.00	0	0.00
CLN163	On 20/09/2015	Spot Bond	100.00000	18.57140	100.00000	18.52591			0.00	0	0.00
CLN164	On 30/04/2014	Spot Bond	100.00000	44.04604	100.00000	43.93933			0.00	0	0.00
CLN165	On 30/04/2014	Spot Bond	100.00000	44.04604	100.00000	43.93933			0.00	0	0.00
CLN166	On 30/04/2014	Spot Bond	100.00000	44.04604	100.00000	43.93933			0.00	0	0.00
CLN167	On 30/04/2014	Spot Bond	100.00000	44.04604	100.00000	43.93933			0.00	0	0.00
CLN168	On 30/04/2014	Spot Bond	100.00000	44.04604	100.00000	43.93933			0.00	0	0.00
CLN169	On 30/04/2014	Spot Bond	100.00000	44.04604	100.00000	43.93933			0.00	0	0.00
CLN170	On 20/12/2015	Spot Bond	100.42338	14.59836	100.42338	14.56246			0.00	0	0.00
CLN172	On 30/04/2014	Spot Bond	100.00000	44.04604	100.00000	43.93933			0.00	0	0.00
CLN174	On 31/03/2013	Spot Bond	100.50974	93.42079	100.50974	93.18674			0.00	0	0.00
CLN175	On 31/03/2013	Spot Bond	100.82702	93.55615	100.82702	93.32107			0.00	0	0.00
CLN176	On 31/03/2013	Spot Bond	100.54079	93.47641	100.54079	93.24214			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
CLN177	On 31/03/2013	Spot Bond	100.49424	93.47989	100.49424	93.24571				0.00	0	0.00
CLN178	On 15/04/2014	Spot Bond	100.00000	43.05198	100.00000	42.94769				0.00	0	0.00
CLN179	On 20/03/2016	Spot Bond	100.39213	13.98964	100.39213	13.95525				0.00	0	0.00
CLN180	On 26/05/2013	Spot Bond	100.00000	66.66809	100.00000	66.66808				0.00	0	0.00
CLN181	On 26/05/2013	Spot Bond	100.00000	66.66809	100.00000	66.66808				0.00	0	0.00
CLN183	On 15/06/2016	Spot Bond	100.60029	14.63542	100.60029	14.59938				0.00	0	0.00
CLN184	On 01/07/2021	Spot Bond	102.77141	13.89768	102.77141	13.86639				0.00	0	0.00
CLN185	On 15/06/2016	Spot Bond	100.60029	14.63542	100.60029	14.59938				0.00	0	0.00
CLN186	On 06/07/2016	Spot Bond	100.01323	11.34990	100.01323	11.32241				0.00	0	0.00
CLN187	On 15/06/2014	Spot Bond	100.90290	37.95616	100.90290	37.86245				0.00	0	0.00
CLN188	On 20/06/2014	Spot Bond	100.91909	39.63264	100.91909	39.53478				0.00	0	0.00
CLN191	On 23/08/2016	Spot Bond	106.57524	7.26319	106.57524	7.24635				0.00	0	0.00
CLN192	On 24/08/2016	Spot Bond	99.04734	12.79868	99.04734	12.71882				0.00	0	0.00
CLN193	On 29/08/2021	Spot Bond	106.47706	3.48404	106.47706	3.47564				0.00	0	0.00
CLN194	On 31/08/2016	Spot Bond	100.91984	14.29975	100.91984	14.26750				0.00	0	0.00
CLN195	On 15/06/2014	Spot Bond	101.01820	39.61552	101.01820	39.51761				0.00	0	0.00
CLN196	On 15/06/2016	Spot Bond	100.60029	14.63542	100.60029	14.59938				0.00	0	0.00

Contract Details	Strike	Call / Put	MTM Yield	MarkPrice	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
CLN197	On 15/06/2016	Spot Bond	100.60029	14.63542	100.60029	14.59938			0.00	0	0.00
CLN198	On 13/09/2021	Spot Bond	106.09892	3.96096	106.09892	3.95135			0.00	0	0.00
CLN199	On 13/09/2016	Spot Bond	106.04227	7.35998	106.04227	7.34211			0.00	0	0.00
CLN200	On 20/12/2016	Spot Bond	100.61212	14.88228	100.61212	14.84564			0.00	0	0.00
CLN205	On 24/03/2013	Spot Bond	100.32240	95.25071	100.32240	95.00575			0.00	0	0.00
CLN209	On 20/03/2013	Spot Bond	100.39517	96.12610	100.39517	95.87614			0.00	0	0.00
CLN210	On 20/06/2013	Spot Bond	100.47626	65.40773	100.47626	65.24686			0.00	0	0.00
CLN211	On 20/12/2013	Spot Bond	100.57686	46.66860	100.57686	46.55372			0.00	0	0.00
CLN213	On 12/10/2014	Spot Bond	99.98364	29.13770	99.98364	29.06711			0.00	0	0.00
CLN214	On 12/10/2014	Spot Bond	99.98339	29.21769	99.98339	29.14692			0.00	0	0.00
CLN215	On 17/10/2016	Spot Bond	103.62392	12.66462	103.62392	12.63560			0.00	0	0.00
CLN216	On 11/10/2014	Spot Bond	99.99988	29.42551	99.99988	29.35422			0.00	0	0.00
CLN217	On 11/10/2014	Spot Bond	99.99989	29.33650	99.99989	29.26544			0.00	0	0.00
CLN219	On 20/10/2016	Spot Bond	99.79173	11.27489	99.79173	11.24763			0.00	0	0.00
CLN220	On 20/10/2016	Spot Bond	99.80002	11.27345	99.80002	11.24619			0.00	0	0.00
CLN221	On 20/10/2016	Spot Bond	103.81175	12.67349	103.81175	12.64440			0.00	0	0.00
CLN222	On 20/10/2016	Spot Bond	103.81175	12.67349	103.81175	12.64440			0.00	0	0.00
CLN223	On 15/06/2014	Spot Bond	104.34821	37.92960	104.34821	37.83311			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
CLN224	On 15/06/2014	Spot Bond	107.51178	38.66195	107.51178	38.56094				0.00	0	0.00
CLN225	On 09/12/2016	Spot Bond	107.00303	10.83614	107.00303	15.04043				0.00	0	0.00
CLN226	On 20/12/2016	Spot Bond	100.43472	11.28211	100.43472	11.25437				0.00	0	0.00
CLN227	On 20/12/2016	Spot Bond	100.48341	12.26909	100.48341	12.23892				0.00	0	0.00
CLN228	On 14/06/2013	Spot Bond	100.44030	65.01077	100.44030	64.85093				0.00	0	0.00
CLN229	On 14/06/2013	Spot Bond	100.44323	65.03347	100.44323	64.87357				0.00	0	0.00
CLN230	On 17/01/2015	Spot Bond	99.90043	21.50921	99.90043	21.45715				0.00	0	0.00
CLN231	On 17/01/2015	Spot Bond	99.90043	21.50921	99.90043	21.45715				0.00	0	0.00
CLN232	On 20/06/2014	Spot Bond	100.94701	37.42162	100.94701	37.34608				0.00	0	0.00
CLN233	On 02/02/2013	Spot Bond	101.15359	86.00171	101.15359	85.80022				0.00	0	0.00
CLN234	On 19/04/2013	Spot Bond	99.83657	89.55314	99.83657	89.34022				0.00	0	0.00
CLN235	On 19/04/2013	Spot Bond	99.83657	89.55314	99.83657	89.34022				0.00	0	0.00
CLN236	On 15/06/2016	Spot Bond	100.64882	13.88742	100.64882	13.85946				0.00	0	0.00
CLN237	On 14/02/2017	Spot Bond	101.05242	8.85727	101.05242	8.83561				0.00	0	0.00
CLN238	On 15/02/2013	Spot Bond	100.93369	83.47599	100.93369	83.28654				0.00	0	0.00
CLN239	On 20/03/2017	Spot Bond	100.44136	10.97710	100.44136	10.95503				0.00	0	0.00
CLN240	On 24/02/2015	Spot Bond	100.86994	19.12860	100.86994	19.03846				0.00	0	0.00

Contract Details	Strike	Call / Put	MTM Yield	MarkPrice	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
CLN241	On 24/02/2017	Spot Bond	100.93114	9.14970	100.93114	9.07842			0.00	0	0.00
CLN242	On 24/02/2019	Spot Bond	101.19905	12.01459	101.19905	11.98789			0.00	0	0.00
CLN243	On 24/02/2019	Spot Bond	101.19905	12.01459	101.19905	11.98789			0.00	0	0.00
CLN244	On 25/02/2015	Spot Bond	100.81644	19.09685	100.81644	19.00690			0.00	0	0.00
CLN245	On 25/02/2015	Spot Bond	100.81889	19.11354	100.81889	19.02355			0.00	0	0.00
CLN246	On 24/02/2017	Spot Bond	100.84952	13.33361	100.84952	13.25209			0.00	0	0.00
CLN247	On 24/02/2017	Spot Bond	101.47693	13.17552	101.47693	13.09448			0.00	0	0.00
CLN248	On 14/03/2015	Spot Bond	100.47537	22.63731	100.47537	22.58163			0.00	0	0.00
CLN249	On 24/02/2017	Spot Bond	101.44712	12.90724	101.44712	12.87556			0.00	0	0.00
CLN250	On 26/03/2015	Spot Bond	100.26649	22.10063	100.26649	22.04636			0.00	0	0.00
CLN251	On 26/03/2015	Spot Bond	100.26649	22.10063	100.26649	22.04636			0.00	0	0.00
CLN252	On 26/03/2015	Spot Bond	100.26649	22.10063	100.26649	22.04636			0.00	0	0.00
CLN253	On 26/03/2015	Spot Bond	100.26649	22.10063	100.26649	22.04636			0.00	0	0.00
CLN254	On 26/03/2015	Spot Bond	100.26649	22.10063	100.26649	22.04636			0.00	0	0.00
CLN255	On 26/03/2015	Spot Bond	100.27379	22.28049	100.27379	22.22578			0.00	0	0.00
CLN256	On 26/03/2017	Spot Bond	100.28582	10.45459	100.28582	10.42891			0.00	0	0.00
CLN257	On 26/03/2017	Spot Bond	100.28582	10.45459	100.28582	10.42891			0.00	0	0.00
CLN258	On 26/03/2017	Spot Bond	100.28582	10.45459	100.28582	10.42891			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM Yield	MarkPrice	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
CLN259	On 26/03/2017	Spot Bond	100.28582	10.45459	100.28582	10.42891			0.00	0	0.00
CLN260	On 26/03/2017	Spot Bond	100.28582	10.45459	100.28582	10.42891			0.00	0	0.00
CLN261	On 26/03/2017	Spot Bond	100.28785	10.51134	100.28785	10.48553			0.00	0	0.00
CLN262	On 26/03/2019	Spot Bond	106.98684	10.89859	106.98684	10.87283			0.00	0	0.00
CLN263	On 20/06/2014	Spot Bond	100.51194	33.00997	100.51194	32.92876			0.00	0	0.00
CLN264	On 18/08/2014	Spot Bond	100.89505	26.38121	100.89505	26.31679			0.00	0	0.00
CLN265	On 02/04/2013	Spot Bond	100.15533	90.86420	100.15533	90.57162			0.00	0	0.00
CLN266	On 16/03/2014	Spot Bond	100.39498	44.04818	100.39498	43.93992			0.00	0	0.00
CLN267	On 16/03/2014	Spot Bond	100.39498	44.04818	100.39498	43.93992			0.00	0	0.00
CLN268	On 30/04/2017	Spot Bond	101.37065	9.86134	101.37065	9.83018			0.00	0	0.00
CLN269	On 20/06/2017	Spot Bond	100.49989	11.73297	100.49989	11.70411			0.00	0	0.00
CLN270	On 24/02/2017	Spot Bond	101.35958	12.46281	101.35958	12.38350			0.00	0	0.00
CLN271	On 20/06/2017	Spot Bond	100.58462	13.46825	100.58462	13.43509			0.00	0	0.00
CLN272	On 20/06/2017	Spot Bond	100.39320	9.76486	100.39320	9.74087			0.00	0	0.00
CLN273	On 20/06/2017	Spot Bond	100.39040	9.70689	100.39040	9.68304			0.00	0	0.00
CLN274	On 20/06/2017	Spot Bond	100.40357	9.76357	100.40357	9.73957			0.00	0	0.00
CLN275	On 22/05/2017	Spot Bond	100.91562	8.93297	100.91562	8.90486			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM Yield	MarkPrice	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
CLN276	On 24/05/2017	Spot Bond	101.06552	10.29160	101.06552	10.21021			0.00	0	0.00
CLN277	On 25/05/2017	Spot Bond	100.99983	10.26881	100.99983	10.18765			0.00	0	0.00
CLN278	On 20/06/2017	Spot Bond	100.40244	9.74039	100.40244	9.71644			0.00	0	0.00
CLN279	On 20/06/2015	Spot Bond	100.54373	20.49531	100.54373	20.44487			0.00	0	0.00
CLN280	On 07/06/2017	Spot Bond	100.65226	7.63113	100.65226	7.60691			0.00	0	0.00
CLN281	On 21/06/2015	Spot Bond	100.36006	16.96858	100.36006	16.91485			0.00	0	0.00
CLN282	On 27/06/2015	Spot Bond	100.24531	16.57111	100.24531	16.51870			0.00	0	0.00
CLN283	On 20/09/2015	Spot Bond	100.37919	17.21161	100.37919	17.15710			0.00	0	0.00
CLN284	On 20/06/2017	Spot Bond	100.44355	10.16881	100.44355	10.13660			0.00	0	0.00
CLN285	On 20/06/2017	Spot Bond	100.44355	10.16881	100.44355	10.13660			0.00	0	0.00
CLN286	On 20/06/2017	Spot Bond	100.44355	10.16881	100.44355	10.13660			0.00	0	0.00
CLN287	On 20/06/2017	Spot Bond	100.44355	10.16881	100.44355	10.13660			0.00	0	0.00
CLN288	On 10/08/2017	Spot Bond	101.18342	9.13797	101.18342	9.09740			0.00	0	0.00
CLN289	On 30/08/2017	Spot Bond	100.81012	9.24105	100.81012	9.20014			0.00	0	0.00
CLN290	On 26/06/2017	Spot Bond	100.17296	2.27114	100.17296	2.26019			0.00	0	0.00
CLN291	On 26/06/2017	Spot Bond	100.17296	2.27114	100.17296	2.26019			0.00	0	0.00
CLN292	On 26/06/2017	Spot Bond	100.17084	2.27129	100.17084	2.26034			0.00	0	0.00
CLN293	On 30/06/2017	Spot Bond	100.14936	2.23420	100.14936	2.22391			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM Yield	MarkPrice	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
CLN294	On 26/06/2017	Spot Bond	100.14949	2.26923	100.14949	2.25816			0.00	0	0.00
CLN295	On 30/06/2017	Spot Bond	100.15029	2.24078	100.15029	2.23034			0.00	0	0.00
CLN296	On 20/12/2017	Spot Bond	100.00000	1.52426	100.00000	1.51492			0.00	0	0.00
CLN297	On 30/06/2017	Spot Bond	100.00000	2.18800	100.00000	2.17620			0.00	0	0.00
CLN298	On 30/06/2017	Spot Bond	100.00000	2.19488	100.00000	2.18289			0.00	0	0.00
CLN299	On 30/06/2017	Spot Bond	100.00000	2.16803	100.00000	2.15533			0.00	0	0.00
CLN300	On 20/12/2017	Spot Bond	100.00000	1.46750	100.00000	1.45588			0.00	0	0.00
CLN301	On 20/12/2017	Spot Bond	100.00000	1.40895	100.00000	1.39508			0.00	0	0.00
CLN302	On 20/12/2017	Spot Bond	100.00000	1.21621	100.00000	1.19583			0.00	0	30,000,000.00
CLN39	On 07/02/2016	Spot Bond	100.00000	21.66014	100.00000	21.61246			0.00	0	0.00
CLN40	On 07/02/2016	Spot Bond	100.00000	21.66014	100.00000	21.61246			0.00	0	0.00
CLN42	On 18/04/2028	Spot Bond	34.94295	0.70507	34.94295	0.70445			0.00	0	0.00
CLN44	On 31/03/2013	Spot Bond	154.47129	66.91551	154.47129	66.72928			0.00	0	0.00
CLN46	On 07/03/2013	Spot Bond	100.53703	99.22624	100.53703	98.95882			0.00	0	0.00
CLN47	On 07/03/2013	Spot Bond	100.53241	99.21411	100.53241	98.94674			0.00	0	0.00
CLN48	On 07/03/2013	Spot Bond	100.00000	122.57294	100.00000	122.29894			0.00	0	0.00
CLN49	On 31/03/2013	Spot Bond	154.29358	102.55489	154.29358	102.26142			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM Yield	MarkPrice	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
CLN50	On 07/03/2013	Spot Bond	100.52779	99.20198	100.52779	98.93466			0.00	0	0.00
CLN51	On 07/03/2013	Spot Bond	152.83040	71.87987	152.83040	71.66710			0.00	0	0.00
CLN52	On 30/04/2013	Spot Bond	101.20452	86.71131	101.20452	86.50806			0.00	0	0.00
CLN54	On 30/04/2013	Spot Bond	101.20452	86.71131	101.20452	86.50806			0.00	0	0.00
CLN55	On 18/04/2028	Spot Bond	156.76383	5.36186	156.76383	5.34263			0.00	0	0.00
CLN56	On 30/04/2013	Spot Bond	94.77223	74.72747	94.77223	74.58861			0.00	0	0.00
CLN57	On 30/04/2013	Spot Bond	97.02201	74.23594	97.02201	74.09566			0.00	0	0.00
CLN58	On 07/03/2013	Spot Bond	100.53241	99.21411	100.53241	98.94674			0.00	0	0.00
CLN59	On 07/03/2013	Spot Bond	100.53241	99.21411	100.53241	98.94674			0.00	0	0.00
CLN61	On 02/03/2028	Spot Bond	100.00000	15.96352	100.00000	15.92442			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	75.35040	101.10498	75.20060			0.00	0	0.00
CLN81	On 18/04/2028	Spot Bond	120.49629	7.51355	120.49629	7.49410			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	0.00022	135.23863	0.00021			0.00	0	0.00
CLNF01	On 20/10/2015	Spot Bond	78.86322	18.62561	78.86322	18.59596			0.00	0	0.00
CLNF02	On 20/10/2015	Spot Bond	78.68249	18.68011	78.68249	18.65043			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM Yield	MarkPrice	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
CLNF03	On 10/10/2016	Spot Bond	100.01914	12.00163	100.01914	11.97255			0.00	0	0.00
CLNF04	On 10/10/2016	Spot Bond	100.01914	12.00163	100.01914	11.97255			0.00	0	0.00
CLNF05	On 20/09/2016	Spot Bond	100.44036	12.77431	100.44036	12.74291			0.00	0	0.00
CLNF06	On 20/12/2016	Spot Bond	100.40864	10.76546	100.40864	10.73899			0.00	0	0.00
CLNF07	On 20/06/2017	Spot Bond	100.41492	9.99542	100.41492	9.97085			0.00	0	0.00
CLNF08	On 10/07/2013	Spot Bond	100.01997	60.24152	100.01997	60.05341			0.00	0	0.00
CLNF09	On 20/06/2017	Spot Bond	100.41000	10.11268	100.41000	10.08782			0.00	0	0.00
CLNF10	On 24/07/2017	Spot Bond	101.50812	9.98607	101.50812	9.94160			0.00	0	0.00
COJ02	On 15/09/2016	Spot Bond	109.94659	16.19169	109.94659	16.15254			0.00	0	0.00
COJ03	On 26/04/2013	Spot Bond	106.29178	73.27088	106.29178	73.12208			0.00	0	0.00
COJ04	On 05/06/2018	Spot Bond	106.25789	13.62152	106.25789	13.58985			0.00	0	10,000.00
COJ05	On 05/06/2023	Spot Bond	122.59946	15.81181	122.59946	15.77055			0.00	0	339,547,000.00
COJ06	On 09/12/2015	Spot Bond	112.90836	20.64022	112.90836	20.58980			0.00	0	100,000.00
COJ07	On 23/03/2021	Spot Bond	111.62273	11.43708	111.62273	11.40909			0.00	0	0.00
COJ10C	On 18/01/2013	Spot Bond	100.00000	93.10798	100.00000	92.88417			0.00	0	0.00
COJ12C	On 17/02/2013	Spot Bond	5.86800	104.52329	5.86800	104.50670			0.00	0	0.00
CPL002	On 29/11/2014	Spot Bond	100.79434	25.98870	100.79434	22.03697			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM Yield	MarkPrice	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
CPL003	On 28/02/2017	Spot Bond	100.83040	8.83133	100.83040	8.80978			0.00	0	0.00
CPL005	On 01/03/2015	Spot Bond	100.70290	22.00960	100.70290	21.95537			0.00	0	0.00
CPL007	On 01/08/2015	Spot Bond	101.26682	16.31972	101.26682	16.24721			0.00	0	0.00
CPL008	On 27/11/2012	Spot Bond	100.65651	66.52111	100.65651	66.52110			0.00	0	0.00
CPL009	On 07/12/2012	Spot Bond	100.45141	97.84576	100.45141	97.58299			0.00	0	0.00
CPL010	On 25/02/2013	Spot Bond	100.00000	80.57395	100.00000	80.39648			0.00	0	0.00
DENG28	On 12/02/2013	Spot Bond	100.00000	82.95455	100.00000	82.76644			0.00	0	0.00
DENG31	On 02/04/2013	Spot Bond	100.00000	76.72651	100.00000	76.56992			0.00	0	0.00
DENG41	On 28/01/2013	Spot Bond	100.18699	85.85969	100.18699	85.65782			0.00	0	0.00
DENG42	On 03/04/2013	Spot Bond	100.13300	78.48115	100.13300	78.32115			0.00	0	0.00
DRD03	On 02/07/2014	Spot Bond	100.21016	46.68333	100.21016	46.47768			0.00	0	0.00
DRD04	On 03/07/2015	Spot Bond	100.22082	23.04123	100.22082	22.93971			0.00	0	0.00
DRD05	On 03/10/2013	Spot Bond	100.19483	63.56402	100.19483	63.28405			0.00	0	0.00
DV13	On 25/08/2013	Spot Bond	104.31041	60.58882	104.31041	60.45077			0.00	0	0.00
DV21	On 15/06/2016	Spot Bond	133.09009	20.33950	133.09009	20.28289			0.00	0	15,300,000.00
DV22	On 07/02/2020	Spot Bond	111.95336	11.27077	111.95336	11.24358		47,606,151,179.52	425,232	73,624,000.00	
DV23	On 27/02/2023	Spot Bond	110.94098	11.30392	110.94098	11.27685		7,795,046,077.74	70,263	135,769,000.00	
E170	On 01/08/2020	Spot Bond	142.91138	13.44995	142.91138	13.41059		0.00	0	23,000,000.00	

Contract Details	Strike	Call / Put	MTM Yield	MarkPrice	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
EDC01	On 04/04/2016	Spot Bond	101.79146	18.12618	101.79146	18.08157			0.00	0	0.00
EFC01	On 31/08/2014	Spot Bond	100.97946	27.01540	100.97946	26.92941			0.00	0	0.00
EFC02	On 31/08/2015	Spot Bond	101.06163	11.29641	101.06163	11.26043			0.00	0	0.00
EFC03	On 31/08/2016	Spot Bond	101.11630	4.72116	101.11630	4.70611			0.00	0	0.00
EFC04	On 31/08/2017	Spot Bond	101.17092	1.97153	101.17092	1.96524			0.00	0	0.00
EL15	On 29/06/2015	Spot Bond	126.54006	13.33079	126.54006	13.29406			0.00	0	61,666,000.00
EL28	On 02/05/2028	Spot Bond	1.73000	114.53054	1.73000	114.51587			0.00	0	40,500,000.00
EL29	On 19/11/2029	Spot Bond	1.90000	101.13199	1.90000	101.11334			0.00	0	0.00
EMM01	On 28/07/2020	Spot Bond	111.69838	12.85001	111.69838	12.81906			0.00	0	0.00
EMM02	On 11/03/2021	Spot Bond	112.15374	11.66499	112.15374	11.63634			0.00	0	0.00
EMM03	On 04/05/2024	Spot Bond	106.65311	10.00127	106.65311	9.97767			0.00	0	0.00
EPF001	On 19/08/2015	Spot Bond	100.93077	14.64520	100.93077	14.60943			0.00	0	0.00
EPFC02	On 07/11/2013	Spot Bond	100.00000	48.95882	100.00000	48.59135			0.00	0	0.00
EPFC03	On 18/02/2013	Spot Bond	100.00000	81.83857	100.00000	81.65548			0.00	0	0.00
EQ181U	On 03/12/2012	Spot Bond	100.00000	98.91599	100.00000	98.64864			0.00	0	0.00
EQ182U	On 11/12/2012	Spot Bond	100.00000	96.81698	100.00000	96.56085			0.00	0	0.00
EQ183U	On 24/01/2013	Spot Bond	100.00000	86.69834	100.00000	86.49289			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM Yield	MarkPrice	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
EQ184U	On 13/02/2013	Spot Bond	100.00000	87.23996	100.00000	87.04259			0.00	0	0.00
EQS01	On 18/11/2014	Spot Bond	126.47802	22.23928	126.47802	22.17737			0.00	0	0.00
EQS02	On 01/07/2015	Spot Bond	109.43400	26.09029	109.43400	26.02848			0.00	0	0.00
EQS04	On 22/09/2015	Spot Bond	107.25989	19.14961	107.25989	19.09968			0.00	0	0.00
EQS05	On 25/04/2017	Spot Bond	101.66692	10.86818	101.66692	10.83376			0.00	0	0.00
ERS3A8	On 17/11/2014	Spot Bond	101.14823	27.37415	101.14823	27.30716			0.00	0	0.00
ERS3B2	On 17/08/2014	Spot Bond	101.05103	26.88053	101.05103	26.81481			0.00	0	0.00
ERS3B3	On 17/11/2025	Spot Bond	100.00000	0.00932	100.00000	0.00925			0.00	0	0.00
ERS3C2	On 17/08/2014	Spot Bond	101.17066	27.48798	101.17066	27.42070			0.00	0	0.00
ERS3C3	On 17/11/2025	Spot Bond	100.00000	0.00932	100.00000	0.00925			0.00	0	0.00
ERSA10	On 17/08/2013	Spot Bond	100.93125	55.49883	100.93125	55.36327			0.00	0	0.00
ERSA11	On 17/08/2014	Spot Bond	100.96871	26.46244	100.96871	26.39778			0.00	0	0.00
ERSA12	On 17/08/2015	Spot Bond	100.99870	14.79450	100.99870	14.75834			0.00	0	0.00
ERSA13	On 17/08/2013	Spot Bond	100.93575	55.51246	100.93575	55.37685			0.00	0	0.00
ERSA14	On 17/11/2025	Spot Bond	100.00000	0.00932	100.00000	0.00925			0.00	0	0.00
ERSA15	On 17/11/2025	Spot Bond	100.00000	0.00932	100.00000	0.00925			0.00	0	0.00
ES15	On 30/08/2015	Spot Bond	105.94219	17.99425	105.94219	17.95227		63,565,314,000.00	600,000	65,350,000.00	
ES18	On 20/04/2018	Spot Bond	111.43974	9.92324	111.43974	9.89912		28,005,586,740.18	251,307	504,022,307.00	

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
ES23	On 25/01/2023	Spot Bond		117.73441	11.69862	117.73441	11.66922			235,652,132,476.37	2,001,557	261,216,557.00
ES26	On 02/04/2026	Spot Bond		95.26383	9.33227	95.26383	9.31231			107,473,890,354.93	1,128,171	44,725,171.00
ES33	On 15/09/2033	Spot Bond		8.99000	87.62265	9.00000	87.51822			22,892,360,750.00	2,546,425	502,453,425.00
FIFB01	On 24/08/2015	Spot Bond		100.85636	15.09940	100.85636	14.98642			0.00	0	0.00
FIFC02	On 14/12/2012	Spot Bond		100.35540	98.63462	100.35540	98.37485			0.00	0	0.00
FIFC03	On 09/10/2013	Spot Bond		100.00000	51.91948	100.00000	51.52978			0.00	0	0.00
FR002U	On 02/08/2023	Spot Bond		100.00000	10.92355	100.00000	10.89709			0.00	0	0.00
FR003U	On 02/08/2023	Spot Bond		100.00000	10.62996	100.00000	10.60421			0.00	0	0.00
FR2A3C	On 15/08/2013	Spot Bond		101.07344	56.07902	101.07344	55.94186			0.00	0	0.00
FR2B3C	On 15/08/2013	Spot Bond		101.11222	56.19271	101.11222	56.05523			0.00	0	0.00
FR2C3C	On 15/08/2013	Spot Bond		101.23627	56.55631	101.23627	56.41779			0.00	0	0.00
FR2D3D	On 15/08/2013	Spot Bond		101.30601	56.76073	101.30601	56.62162			0.00	0	0.00
FRB03	On 15/09/2014	Spot Bond		105.15565	30.29689	105.15565	30.22625			10,620,720,650.00	101,000	21,426,000.00
FRB05	On 21/12/2018	Spot Bond		103.15112	12.47463	103.15112	12.44631			0.00	0	0.00
FRB07	On 06/12/2012	Spot Bond		100.55742	99.51216	100.55742	99.24392			0.00	0	0.00
FRB08	On 10/06/2016	Spot Bond		100.49836	10.97655	100.49836	10.94955			0.00	0	0.00
FRB09	On 10/06/2017	Spot Bond		100.49830	8.62109	100.49830	8.59989			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM Yield	MarkPrice	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
FRB10	On 25/01/2017	Spot Bond	101.51768	9.76389	101.51768	9.73992			0.00	0	0.00
FRBC21	On 21/12/2018	Spot Bond	111.84945	16.26857	111.84945	16.22913			0.00	0	20,000.00
FRBC22	On 21/12/2018	Spot Bond	100.44644	9.93025	100.44644	9.90583			0.00	0	0.00
FRBI01	On 30/06/2014	Spot Bond	100.00000	49.42286	100.00000	49.31010			0.00	0	0.00
FRBI04	On 31/03/2013	Spot Bond	211.83970	60.37527	211.83970	60.17081			0.00	0	0.00
FRBI07	On 07/07/2013	Spot Bond	105.16707	65.92094	105.16707	65.76974			0.00	0	0.00
FRBI22	On 31/01/2022	Spot Bond	121.95151	3.45466	121.95151	3.44545			0.00	0	0.00
FRBI23	On 07/12/2023	Spot Bond	266.05149	1.99221	266.05149	1.98302			0.00	0	0.00
FRBI28	On 31/03/2028	Spot Bond	145.44748	2.14051	145.44748	2.13408			0.00	0	0.00
FRBI33	On 07/12/2033	Spot Bond	186.40405	3.47434	186.40405	3.46186			0.00	0	22,000,000.00
FRBN04	On 15/09/2015	Spot Bond	118.97136	20.30543	118.97136	20.25314			0.00	0	0.00
FRBN06	On 15/09/2015	Spot Bond	100.00000	24.95308	100.00000	24.89725			0.00	0	0.00
FRBN07	On 15/09/2015	Spot Bond	100.00000	24.95308	100.00000	24.89725			0.00	0	0.00
FRBZ01	On 30/11/2020	Spot Bond	51.72712	3.55631	51.72712	3.55226			0.00	0	0.00
FRBZ02	On 28/10/2024	Spot Bond	32.59207	3.47161	32.59207	3.46893			0.00	0	0.00
FRBZ03	On 10/12/2024	Spot Bond	31.38364	3.74923	31.38364	3.74643			0.00	0	0.00
FRC04	On 03/06/2014	Spot Bond	103.71290	40.51893	103.71290	40.42654			0.00	0	0.00
FRC08	On 29/04/2013	Spot Bond	101.43171	87.13148	101.43171	86.92637			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM Yield	MarkPrice	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
FRC101	On 24/02/2017	Spot Bond	101.42118	12.76513	101.42118	12.68510			0.00	0	0.00
FRC103	On 20/03/2014	Spot Bond	100.70350	47.62738	100.70350	47.53144			0.00	0	0.00
FRC104	On 20/03/2014	Spot Bond	100.43778	44.13439	100.43778	44.04570			0.00	0	0.00
FRC105	On 24/02/2017	Spot Bond	101.37968	12.45947	101.37968	12.38017			0.00	0	0.00
FRC106	On 24/02/2017	Spot Bond	101.37968	12.45947	101.37968	12.38017			0.00	0	0.00
FRC107	On 03/06/2021	Spot Bond	100.95684	9.17860	100.95684	9.15593			0.00	0	0.00
FRC108	On 24/02/2017	Spot Bond	101.35502	12.27788	101.35502	12.19902			0.00	0	0.00
FRC109	On 20/06/2017	Spot Bond	100.49706	11.67509	100.49706	11.64637			0.00	0	0.00
FRC11	On 26/05/2013	Spot Bond	100.81157	81.71763	100.81157	81.52802			0.00	0	0.00
FRC110	On 15/06/2016	Spot Bond	100.62812	15.12641	100.62812	15.08916			0.00	0	0.00
FRC112	On 20/06/2017	Spot Bond	100.42343	10.16928	100.42343	10.14427			0.00	0	0.00
FRC113	On 20/06/2017	Spot Bond	100.46990	11.11930	100.46990	11.09195			0.00	0	0.00
FRC114	On 20/06/2014	Spot Bond	100.53541	33.60079	100.53541	33.51811			0.00	0	0.00
FRC115	On 20/06/2017	Spot Bond	98.00000	9.58623	98.00000	9.55326			0.00	0	0.00
FRC116	On 20/06/2017	Spot Bond	100.00000	8.96607	100.00000	8.93094			0.00	0	0.00
FRC117	On 15/06/2016	Spot Bond	100.61842	14.95516	100.61842	14.91833			0.00	0	0.00
FRC118	On 20/06/2017	Spot Bond	100.45750	11.09766	100.45750	11.07037			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM Yield	MarkPrice	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
FRC119	On 20/06/2017	Spot Bond	100.56313	13.29681	100.56313	13.26407			0.00	0	0.00
FRC120	On 20/06/2017	Spot Bond	100.61014	14.27951	100.61014	14.24434			0.00	0	0.00
FRC121	On 20/06/2017	Spot Bond	100.43349	10.59946	100.43349	10.57340			0.00	0	0.00
FRC122	On 20/06/2017	Spot Bond	100.51033	11.96460	100.51033	11.93516			0.00	0	0.00
FRC123	On 20/06/2017	Spot Bond	100.67570	15.65411	100.67570	15.61553			0.00	0	0.00
FRC124	On 20/06/2017	Spot Bond	100.44913	10.27377	100.44913	10.24122			0.00	0	0.00
FRC125	On 20/09/2017	Spot Bond	100.00000	7.95226	100.00000	7.91694			0.00	0	0.00
FRC126	On 20/09/2017	Spot Bond	100.53319	11.85736	100.53319	11.81976			0.00	0	0.00
FRC127	On 20/09/2017	Spot Bond	100.63883	13.85727	100.63883	13.81329			0.00	0	0.00
FRC128	On 20/09/2017	Spot Bond	100.48091	10.87181	100.48091	10.83735			0.00	0	0.00
FRC129	On 20/09/2017	Spot Bond	100.51430	11.50099	100.51430	11.46452			0.00	0	0.00
FRC130	On 20/09/2017	Spot Bond	100.60627	13.23987	100.60627	13.19787			0.00	0	0.00
FRC131	On 20/09/2017	Spot Bond	100.56147	12.39171	100.56147	12.35241			0.00	0	0.00
FRC132	On 20/09/2017	Spot Bond	100.63331	13.75266	100.63331	13.70901			0.00	0	0.00
FRC133	On 20/09/2017	Spot Bond	100.67296	14.50571	100.67296	14.45966			0.00	0	0.00
FRC134	On 20/09/2017	Spot Bond	100.60461	13.20847	100.60461	13.16657			0.00	0	0.00
FRC135	On 20/09/2017	Spot Bond	100.58527	13.37001	100.58527	13.32759			0.00	0	0.00
FRC136	On 20/09/2017	Spot Bond	100.52263	11.65822	100.52263	11.62125			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
FRC137	On 20/09/2017	Spot Bond	100.51264	11.99781	100.51264	11.95978				0.00	0	0.00
FRC138	On 20/09/2017	Spot Bond	100.64764	14.02465	100.64764	13.98013				0.00	0	0.00
FRC139	On 20/09/2017	Spot Bond	100.63938	13.86773	100.63938	13.82372				0.00	0	0.00
FRC140	On 20/09/2017	Spot Bond	100.61676	13.43873	100.61676	13.39609				0.00	0	0.00
FRC141	On 20/09/2017	Spot Bond	100.64874	14.04556	100.64874	14.00098				0.00	0	0.00
FRC142	On 20/09/2017	Spot Bond	100.54761	12.12981	100.54761	12.09134				0.00	0	0.00
FRC143	On 20/09/2017	Spot Bond	100.48314	10.91377	100.48314	10.87918				0.00	0	0.00
FRC144	On 20/09/2017	Spot Bond	100.40273	9.40236	100.40273	9.37259				0.00	0	0.00
FRC145	On 20/09/2017	Spot Bond	100.68010	14.64162	100.68010	14.59513				0.00	0	0.00
FRC146	On 20/09/2014	Spot Bond	100.48314	32.51090	100.48314	32.40786				0.00	0	0.00
FRC147	On 20/09/2015	Spot Bond	100.54650	20.07510	100.54650	20.01143				0.00	0	0.00
FRC148	On 24/02/2017	Spot Bond	101.08864	12.06469	101.08864	2.56298				0.00	0	0.00
FRC149	On 20/09/2015	Spot Bond	100.52041	10.70933	100.52041	10.67537				0.00	0	0.00
FRC150	On 20/09/2017	Spot Bond	100.44745	1.89596	100.44745	1.88995				0.00	0	0.00
FRC151	On 20/09/2017	Spot Bond	98.00000	1.66086	98.00000	1.64877				0.00	0	0.00
FRC152	On 20/12/2017	Spot Bond	100.00000	1.54073	100.00000	1.53208				0.00	0	0.00
FRC153	On 20/12/2017	Spot Bond	100.00000	1.54073	100.00000	1.53208				0.00	0	0.00

Contract Details	Strike	Call / Put	MTM Yield	MarkPrice	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
FRC154	On 20/12/2017	Spot Bond	100.00000	1.49737	100.00000	1.48694			0.00	0	0.00
FRC155	On 20/12/2017	Spot Bond	100.00000	1.27944	100.00000	1.26104			0.00	0	0.00
FRC17	On 03/06/2014	Spot Bond	103.88434	35.71549	103.88434	35.63394			0.00	0	0.00
FRC29	On 22/07/2014	Spot Bond	101.69803	29.12130	101.69803	29.04967			0.00	0	0.00
FRC37	On 20/06/2015	Spot Bond	100.46014	18.67855	100.46014	18.63261			0.00	0	0.00
FRC40	On 20/12/2015	Spot Bond	100.45737	15.26213	100.45737	15.22461			0.00	0	0.00
FRC41	On 25/10/2013	Spot Bond	101.67764	59.38583	101.67764	59.23981			0.00	0	0.00
FRC46	On 10/09/2017	Spot Bond	98.80765	10.81753	98.80765	10.79132			0.00	0	0.00
FRC47	On 18/02/2013	Spot Bond	113.68077	79.85448	113.68077	79.65637			0.00	0	0.00
FRC55	On 11/07/2013	Spot Bond	100.00003	61.16498	100.00003	61.01681			0.00	0	0.00
FRC57	On 20/06/2014	Spot Bond	100.38660	30.98373	100.38660	30.90759			0.00	0	0.00
FRC61	On 28/07/2017	Spot Bond	101.46163	9.12593	101.46163	9.10354			0.00	0	0.00
FRC66	On 31/01/2022	Spot Bond	109.33538	7.18987	109.33538	7.17285			0.00	0	0.00
FRC67	On 20/09/2016	Spot Bond	100.46640	13.29473	100.46640	13.26203			0.00	0	0.00
FRC68	On 20/09/2016	Spot Bond	100.47150	13.39652	100.47150	13.36358			0.00	0	0.00
FRC69	On 31/01/2022	Spot Bond	109.51236	5.50786	109.51236	5.49480			0.00	0	0.00
FRC70	On 20/09/2014	Spot Bond	111.32550	25.84733	111.32550	25.79440			0.00	0	0.00
FRC71	On 31/01/2022	Spot Bond	109.33538	5.05212	109.33538	5.04016			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
FRC72	On 31/01/2017	Spot Bond	114.09057	6.15231	114.09057	6.13724				0.00	0	0.00
FRC74	On 20/09/2016	Spot Bond	114.42023	8.68545	114.42023	8.66732				0.00	0	0.00
FRC75	On 20/12/2012	Spot Bond	100.45580	96.39023	100.45580	96.14009				0.00	0	0.00
FRC76	On 28/07/2017	Spot Bond	101.66489	10.17225	101.66489	10.14724				0.00	0	0.00
FRC77	On 15/06/2016	Spot Bond	100.00000	18.68348	100.00000	18.63772				0.00	0	0.00
FRC78	On 15/06/2016	Spot Bond	100.79789	18.12531	100.79789	18.08061				0.00	0	0.00
FRC79	On 15/06/2016	Spot Bond	100.69405	16.29033	100.69405	16.25019				0.00	0	0.00
FRC80	On 15/06/2016	Spot Bond	4.73000	107.94591	4.73000	107.92344				0.00	0	0.00
FRC81	On 20/12/2012	Spot Bond	100.56499	96.84062	100.56499	96.58905				0.00	0	0.00
FRC82	On 15/06/2016	Spot Bond	100.70697	16.51843	100.70697	16.47771				0.00	0	0.00
FRC83	On 20/12/2016	Spot Bond	100.40068	10.59309	100.40068	10.56706				0.00	0	0.00
FRC84	On 20/12/2016	Spot Bond	100.46304	11.85602	100.46304	11.82686				0.00	0	0.00
FRC85	On 20/12/2014	Spot Bond	100.61808	26.75976	100.61808	26.69386				0.00	0	0.00
FRC86	On 20/12/2016	Spot Bond	100.54671	13.55339	100.54671	13.52003				0.00	0	0.00
FRC87	On 20/12/2016	Spot Bond	100.52525	13.11778	100.52525	13.08551				0.00	0	0.00
FRC88	On 20/12/2012	Spot Bond	100.34678	95.94215	100.34678	95.69343				0.00	0	0.00
FRC89	On 20/12/2012	Spot Bond	100.34394	95.93048	100.34394	95.68180				0.00	0	0.00

Contract Details	Strike	Call / Put	MTM Yield	MarkPrice	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
FRC90	On 20/03/2013	Spot Bond	100.32862	96.67826	100.32862	96.47495			0.00	0	0.00
FRC91	On 20/03/2013	Spot Bond	100.34043	96.67967	100.34043	96.47633			0.00	0	0.00
FRC92	On 20/03/2013	Spot Bond	100.34112	96.68728	100.34112	96.48392			0.00	0	0.00
FRC93	On 20/03/2013	Spot Bond	100.34682	95.92776	100.34682	95.67843			0.00	0	0.00
FRC94	On 20/03/2017	Spot Bond	100.44788	11.10509	100.44788	11.08277			0.00	0	0.00
FRC95	On 15/06/2016	Spot Bond	100.64235	13.78713	100.64235	13.75937			0.00	0	0.00
FRC96	On 20/03/2017	Spot Bond	100.44732	11.09396	100.44732	11.07167			0.00	0	0.00
FRC97	On 20/03/2015	Spot Bond	98.04956	25.15026	98.04956	25.10082			0.00	0	0.00
FRC98	On 15/06/2016	Spot Bond	100.67532	14.29848	100.67532	14.26968			0.00	0	0.00
FRC99	On 24/02/2017	Spot Bond	101.43156	12.84152	101.43156	12.76130			0.00	0	0.00
FRE2A1	On 02/08/2013	Spot Bond	101.08680	57.26579	101.08680	57.12570			0.00	0	0.00
FRE2A2	On 02/08/2013	Spot Bond	102.04635	59.28289	102.04635	59.13665			0.00	0	10,000.00
FRE2B1	On 02/08/2013	Spot Bond	101.11165	57.32576	101.11165	57.18551			0.00	0	0.00
FRE2B2	On 02/08/2013	Spot Bond	104.68033	58.55221	104.68033	58.40445			0.00	0	0.00
FRE2C	On 02/08/2013	Spot Bond	96.98334	58.76320	96.98334	58.62471			0.00	0	36,000,000.00
FRE2D	On 02/08/2013	Spot Bond	101.19191	57.51949	101.19191	57.37866			0.00	0	0.00
FRE2E	On 02/08/2013	Spot Bond	101.39248	58.00342	101.39248	57.86116			0.00	0	0.00
FRE2F	On 02/08/2013	Spot Bond	101.63872	58.59722	101.63872	58.45319			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
FRE2G	On 02/08/2013	Spot Bond	101.79324	58.96964	101.79324	58.82450				0.00	0	0.00
FRI15	On 14/03/2015	Spot Bond	137.45936	15.55329	137.45936	15.50715				0.00	0	0.00
FRJ13	On 01/09/2013	Spot Bond	101.30769	67.18205	101.30769	67.01559				0.00	0	0.00
FRJ14	On 20/07/2014	Spot Bond	104.00517	28.12925	104.00517	28.05868				0.00	0	0.00
FRJ15	On 04/04/2015	Spot Bond	100.18638	22.12046	100.18638	22.05129				0.00	0	0.00
FRJ16	On 21/01/2016	Spot Bond	103.41346	12.45676	103.41346	12.42566				0.00	0	0.00
FRJ17	On 04/04/2017	Spot Bond	100.62484	10.24794	100.62484	10.21577			4,427,492,960,000.00	44,000,000	22,000,000.00	
FRJ18	On 21/02/2018	Spot Bond	101.45882	7.43260	101.45882	7.41437				0.00	0	0.00
FRJ19	On 04/04/2019	Spot Bond	100.00000	12.12558	100.00000	12.10258				0.00	0	0.00
FRS36	On 07/12/2023	Spot Bond	254.50193	2.08491	254.50193	2.07557				0.00	0	0.00
FRS37	On 07/12/2023	Spot Bond	265.81898	1.99400	265.81898	1.98480				0.00	0	0.00
FRS43	On 07/12/2023	Spot Bond	249.70910	2.12591	249.70910	2.11651				0.00	0	0.00
FRS46	On 31/01/2022	Spot Bond	117.34620	3.19531	117.34620	3.18730				0.00	0	0.00
FRS49	On 27/10/2020	Spot Bond	101.41744	7.33614	101.41744	7.31814				0.00	0	0.00
FRS51	On 31/01/2022	Spot Bond	117.54524	3.47075	117.54524	3.46177				0.00	0	0.00
FRS56	On 19/07/2016	Spot Bond	101.77641	11.20878	101.77641	11.18120				0.00	0	0.00
FRS59	On 07/10/2016	Spot Bond	100.01476	11.54155	100.01476	11.51359				0.00	0	0.00

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
FRS61	On 02/08/2013	Spot Bond	101.49749	58.25670	101.49749	58.11368				0.00	0	0.00
FRS62	On 04/11/2026	Spot Bond	101.25022	7.21988	101.25022	7.20219				0.00	0	0.00
FRS63	On 22/12/2013	Spot Bond	100.29734	43.91241	100.29734	43.80457				0.00	0	0.00
FRS64	On 26/01/2042	Spot Bond	90.41057	2.97306	90.41057	2.96679				0.00	0	0.00
FRS65	On 30/03/2013	Spot Bond	100.18030	93.30510	100.18030	93.06910				0.00	0	0.00
FRS66	On 22/03/2013	Spot Bond	100.00000	95.47711	100.00000	95.23103				0.00	0	0.00
FRS67	On 25/05/2013	Spot Bond	100.68430	77.09307	100.68430	76.86818				0.00	0	0.00
FRS68	On 09/11/2024	Spot Bond	100.00000	0.93072	100.00000	0.92781				0.00	0	0.00
FRS69	On 31/05/2017	Spot Bond	101.11871	10.24244	101.11871	10.20980				0.00	0	0.00
FRS70	On 04/06/2013	Spot Bond	100.52362	64.88272	100.52362	66.11344				0.00	0	0.00
FRS71	On 08/06/2013	Spot Bond	100.43945	65.50827	100.43945	65.30071				0.00	0	0.00
FRS72	On 09/11/2024	Spot Bond	101.12618	8.12119	101.12618	8.09558				0.00	0	0.00
FRS73	On 12/06/2017	Spot Bond	101.07593	16.54595	101.07593	16.49324				0.00	0	0.00
FRS74	On 14/06/2017	Spot Bond	100.44759	8.34884	100.44759	8.32239				0.00	0	0.00
FRS75	On 13/06/2014	Spot Bond	100.44015	30.95281	100.44015	30.85474				0.00	0	0.00
FRS76	On 18/06/2017	Spot Bond	100.76967	14.85836	100.76967	14.81115				0.00	0	0.00
FRS77	On 19/07/2014	Spot Bond	101.24351	28.54946	101.24351	28.42264				0.00	0	0.00
FRS78	On 08/08/2013	Spot Bond	101.17008	51.74057	101.17008	51.51086				0.00	0	0.00

Contract Details	Strike	Call / Put	MTM Yield	MarkPrice	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
FRS79	On 10/07/2017	Spot Bond	100.00000	3.22061	100.00000	3.19644			0.00	0	0.00
FRS80	On 24/10/2013	Spot Bond	100.00000	46.37131	100.00000	46.02325			0.00	0	0.00
FRS81	On 30/10/2042	Spot Bond	2.25000	101.74084	2.25000	101.72022			0.00	0	0.00
FRS82	On 21/11/2017	Spot Bond	100.00000	2.34699	100.00000	2.32938			0.00	0	0.00
FRX14	On 01/09/2014	Spot Bond	105.55013	30.70759	105.55013	30.63578		3,799,804,680.00		36,000	1,436,000.00
FRX15	On 14/03/2015	Spot Bond	106.51279	22.81568	106.51279	22.76193		28,758,453,300.00		270,000	255,700,000.00
FRX16	On 15/09/2016	Spot Bond	104.36488	12.94180	104.36488	12.91180			0.00	0	0.00
FRX17	On 15/09/2017	Spot Bond	105.51532	11.18564	105.51532	11.15948			0.00	0	0.00
FRX18	On 14/04/2018	Spot Bond	113.83008	11.05313	113.83008	11.02580			0.00	0	0.00
FRX19	On 15/11/2019	Spot Bond	108.96559	10.04127	108.96559	10.02409		17,652,425,580.00		162,000	2,862,000.00
FRX24	On 10/12/2024	Spot Bond	117.28648	14.14415	117.28648	14.10853			0.00	0	0.00
FRX31	On 21/02/2031	Spot Bond	102.81960	11.57600	102.81960	11.54993			0.00	0	1,140,000.00
FRX45	On 14/04/2045	Spot Bond	79.83345	10.90871	79.83345	10.88859			0.00	0	0.00
FTG1	On 05/09/2016	Spot Bond	100.94835	13.16492	100.94835	13.13241			0.00	0	0.00
GBL01	On 15/10/2015	Spot Bond	100.00000	25.20004	100.00000	25.01090			0.00	0	7,000,000.00
GFC03	On 10/04/2015	Spot Bond	100.01778	22.51700	100.01778	22.44669			0.00	0	0.00
GFC04	On 11/04/2017	Spot Bond	104.81266	12.43304	104.81266	12.40428			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM Yield	MarkPrice	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
GFC2	On 27/02/2013	Spot Bond	100.00000	83.90990	100.00000	83.72588			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	90.71450	100.00000	90.50205			0.00	0	0.00
GPT12	On 28/02/2013	Spot Bond	100.00000	84.75204	100.00000	84.56659			0.00	0	0.00
GPT19	On 28/11/2012	Spot Bond	100.63710	66.52540	100.63710	66.52539			0.00	0	0.00
GPT20	On 30/01/2013	Spot Bond	100.00000	85.48009	100.00000	85.28037			0.00	0	0.00
GPT21	On 28/02/2013	Spot Bond	100.00000	80.04386	100.00000	100.00000		64,900,000,000,000.00	649,000,000	500,000,000.00	
GRA292	On 15/02/2013	Spot Bond	100.00000	82.39278	100.00000	82.20721			0.00	0	0.00
GRA299	On 18/12/2012	Spot Bond	99.03016	95.09772	99.03016	94.85298			0.00	0	0.00
GRA300	On 15/02/2013	Spot Bond	100.00000	82.39278	100.00000	82.20721			0.00	0	0.00
GRB85	On 25/01/2013	Spot Bond	100.00000	86.49289	100.00000	86.28842			0.00	0	0.00
GRB89	On 25/01/2013	Spot Bond	100.00000	86.49289	100.00000	86.28842			0.00	0	0.00
GRD164	On 18/01/2013	Spot Bond	100.00000	87.95181	100.00000	87.74038			0.00	0	0.00
GRD166	On 15/02/2013	Spot Bond	100.00000	82.39278	100.00000	82.20721			0.00	0	0.00
GRD179	On 11/01/2013	Spot Bond	100.00000	89.46078	100.00000	89.24205			0.00	0	0.00
GRD180	On 16/01/2013	Spot Bond	100.00000	88.37772	100.00000	88.16425			0.00	0	0.00
GRD181	On 31/01/2013	Spot Bond	100.00000	85.28037	100.00000	85.08159			0.00	0	0.00
GRD182	On 04/02/2013	Spot Bond	100.00000	84.49074	100.00000	84.29561			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM Yield	MarkPrice	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
GRDB1	On 10/01/2018	Spot Bond	100.01501	7.55518	100.01501	7.53687			0.00	0	0.00
GRDC1	On 10/01/2018	Spot Bond	100.01973	9.56771	100.01973	9.54453			0.00	0	0.00
GRH1A1	On 25/10/2017	Spot Bond	100.00000	2.45056	100.00000	2.42534			0.00	0	0.00
GRH1A2	On 25/10/2017	Spot Bond	100.00000	2.45056	100.00000	2.42534			0.00	0	0.00
GRH1A3	On 25/10/2017	Spot Bond	100.00000	2.45056	100.00000	2.42534			0.00	0	0.00
GRH1A4	On 25/10/2017	Spot Bond	100.00000	2.30945	100.00000	2.29928			0.00	0	0.00
GRH1B	On 25/10/2017	Spot Bond	100.00000	2.45056	100.00000	2.42534			0.00	0	0.00
GRH1C	On 25/10/2017	Spot Bond	100.00000	2.45056	100.00000	2.42534			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	23.26231	100.57078	23.20504			0.00	0	0.00
GRT02	On 13/05/2016	Spot Bond	101.42786	11.73959	101.42786	11.71078			0.00	0	0.00
GRT03	On 15/10/2015	Spot Bond	99.93193	16.24981	99.93193	16.21047			0.00	0	0.00
GRT04	On 15/09/2016	Spot Bond	100.43806	11.77700	100.43806	11.74804			0.00	0	0.00
GRT05	On 25/01/2015	Spot Bond	102.01673	20.09035	102.01673	20.04080			0.00	0	0.00
GSIZ16	On 23/09/2016	Spot Bond	100.31458	12.13581	100.31458	12.10601			0.00	0	0.00
HILB01	On 18/07/2015	Spot Bond	99.88260	17.63444	99.88260	17.55697			0.00	0	0.00
HILB02	On 13/09/2017	Spot Bond	100.51108	11.48099	100.51108	11.42974			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM Yield	MarkPrice	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
HILC02	On 17/01/2013	Spot Bond	100.00000	88.16425	100.00000	87.95181			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	95.85053	105.54321	95.58923			0.00	0	0.00
HMS1B3	On 19/12/2012	Spot Bond	105.54321	95.85053	105.54321	95.58923			0.00	0	0.00
HMS1B5	On 19/07/2013	Spot Bond	100.00000	64.20047	100.00000	64.07900			0.00	0	0.00
HMS1B6	On 19/07/2013	Spot Bond	100.00000	70.98990	100.00000	70.85521			0.00	0	0.00
HMS1B7	On 19/07/2013	Spot Bond	101.63173	59.58568	101.63173	59.43922			0.00	0	0.00
HMS1B8	On 19/07/2015	Spot Bond	101.67762	15.86925	101.67762	15.83024			0.00	0	0.00
HMS1B9	On 19/07/2015	Spot Bond	105.13866	17.03335	105.13866	16.99020			0.00	0	0.00
HMS1C2	On 19/12/2012	Spot Bond	105.76786	95.89609	105.76786	95.63415			0.00	0	0.00
HMS1C3	On 19/07/2013	Spot Bond	101.68917	59.70283	101.68917	59.55602			0.00	0	0.00
HMS1C4	On 19/07/2015	Spot Bond	101.75803	16.19908	101.75803	16.15922			0.00	0	0.00
HMS1C5	On 19/07/2015	Spot Bond	117.06290	14.84749	117.06290	14.80611			0.00	0	0.00
HMS1D2	On 19/12/2012	Spot Bond	106.05795	95.95493	106.05795	95.69215			0.00	0	0.00
HMS1D3	On 19/07/2013	Spot Bond	101.79257	59.91362	101.79257	59.76614			0.00	0	0.00
HMS1D4	On 19/07/2015	Spot Bond	101.86140	16.62262	101.86140	16.58168			0.00	0	0.00
HMS1D5	On 19/07/2015	Spot Bond	117.06290	15.25289	117.06290	15.21039			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
HMS1E2	On 19/12/2012	Spot Bond	107.08651	96.16360	107.08651	95.89785				0.00	0	0.00
HMS1E3	On 19/07/2013	Spot Bond	101.93042	60.19448	101.93042	60.04614				0.00	0	0.00
HMS1E4	On 19/07/2015	Spot Bond	101.98773	17.13948	101.98773	17.09722				0.00	0	0.00
HMS1F2	On 19/12/2012	Spot Bond	108.34719	96.41949	108.34719	96.15007				0.00	0	0.00
HMS1G2	On 19/12/2012	Spot Bond	110.21153	96.79813	110.21153	96.52327				0.00	0	0.00
HWAY20	On 31/07/2020	Spot Bond	115.88630	11.44588	115.88630	11.41749				27,575,956,289.10	237,957	33,037,000.00
HWAY23	On 07/12/2023	Spot Bond	272.42396	1.94445	272.42396	1.93534				0.00	0	97,000,000.00
HWAY24	On 07/12/2024	Spot Bond	271.70682	1.94972	271.70682	1.94059				0.00	0	0.00
HWAY34	On 31/07/2034	Spot Bond	101.83148	11.90686	101.83148	11.88026				5,804,394,360.00	57,000	29,557,000.00
HWAY35	On 31/07/2035	Spot Bond	102.02133	11.88962	102.02133	11.86301				0.00	0	0.00
I2025	On 31/01/2025	Spot Bond	1.23000	110.70162	1.26000	110.33102				66,830,820,000.00	54,334,000	308,000,000.00
I2038	On 31/01/2038	Spot Bond	1.89000	109.27078	1.89000	109.25639				291,878,370,000.00	154,433,000	114,800,000.00
I2050	On 31/12/2050	Spot Bond	2.04000	114.46693	2.04000	114.45100				45,373,680,000.00	22,242,000	562,242,000.00
IBC01	On 16/03/2015	Spot Bond	95.45000	21.50856	95.45000	21.46911				0.00	0	0.00
IBL06	On 14/12/2012	Spot Bond	100.50759	97.65995	100.50759	97.40238				0.00	0	0.00
IBL09	On 08/12/2012	Spot Bond	100.56563	99.18427	100.56563	98.91833				0.00	0	0.00
IBL11	On 12/03/2015	Spot Bond	109.26558	23.78492	109.26558	23.72771				37,368,828,360.00	342,000	171,000.00

Contract Details	Strike	Call / Put	MTM Yield	MarkPrice	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
IBL12		On 12/03/2013	Spot Bond	100.86049	98.12174	100.86049	97.86001		0.00	0	0.00
IBL13		On 12/03/2015	Spot Bond	102.46253	22.93111	102.46253	22.87371		0.00	0	0.00
IBL14		On 28/06/2015	Spot Bond	100.92206	17.01875	100.92206	16.97672		0.00	0	0.00
IBL15		On 28/06/2013	Spot Bond	100.23329	63.24635	100.23329	63.09113		0.00	0	0.00
IBL18		On 10/12/2013	Spot Bond	100.52781	44.69854	100.52781	44.58855		0.00	0	0.00
IBL19		On 15/03/2014	Spot Bond	100.74849	44.23660	100.74849	44.12753		0.00	0	0.00
IBL20		On 15/03/2014	Spot Bond	103.45013	41.20407	103.45013	41.10927		0.00	0	0.00
IBL21		On 15/03/2016	Spot Bond	108.14435	15.81220	108.14435	15.77448		0.00	0	0.00
IBL22		On 15/03/2018	Spot Bond	111.48026	11.60357	111.48026	11.57521		0.00	0	0.00
IBL23		On 21/04/2014	Spot Bond	102.47730	38.00024	102.47730	37.91396		0.00	0	0.00
IBL24		On 21/04/2014	Spot Bond	99.82217	40.64459	99.82217	40.54629		0.00	0	0.00
IBL25		On 18/08/2014	Spot Bond	100.88835	26.26228	100.88835	26.19815		0.00	0	0.00
IBL26		On 18/08/2014	Spot Bond	106.87614	26.29499	106.87614	26.23177		0.00	0	0.00
IBL28		On 18/08/2016	Spot Bond	105.97204	13.79920	105.97204	13.76734		0.00	0	0.00
IBL32		On 03/11/2014	Spot Bond	101.15611	27.07264	101.15611	27.00638		0.00	0	0.00
IBL33		On 03/11/2016	Spot Bond	101.23137	10.20038	101.23137	10.17540		0.00	0	0.00
IBL34		On 31/01/2017	Spot Bond	119.59470	4.80651	119.59470	4.79428		0.00	0	0.00
IBL36		On 31/01/2022	Spot Bond	121.25275	3.11373	121.25275	3.10573		0.00	0	0.00

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
IBL37	On 02/04/2015	Spot Bond	100.15533	22.42416	100.15533	22.35405				0.00	0	0.00
IBL38	On 02/04/2017	Spot Bond	100.16252	10.46108	100.16252	10.42837				0.00	0	0.00
IBL39	On 02/04/2018	Spot Bond	105.78604	10.46989	105.78604	10.44549				0.00	0	0.00
IBL40	On 15/06/2015	Spot Bond	100.66354	17.02115	100.66354	16.96712				0.00	0	0.00
IBL42	On 15/06/2017	Spot Bond	100.43811	8.98951	100.43811	8.96102				0.00	0	60,000,000.00
IBL43	On 15/11/2015	Spot Bond	100.00000	9.82209	100.00000	9.74837				0.00	0	0.00
IBL45	On 21/12/2018	Spot Bond	100.00000	9.91979	100.00000	9.80869				0.00	0	0.00
IBL46	On 15/01/2020	Spot Bond	100.00000	8.92493	100.00000	8.82409				7,200,000,000.00	72,000	72,000.00
IC02	On 09/05/2013	Spot Bond	100.00000	72.51426	100.00000	72.37666				0.00	0	0.00
IDC01U	On 08/11/2026	Spot Bond	100.00000	0.00468	100.00000	0.00466				0.00	0	0.00
IDCP01	On 19/04/2015	Spot Bond	99.89211	19.21327	99.89211	19.17056				0.00	0	0.00
IDCP02	On 19/04/2015	Spot Bond	99.89211	19.21327	99.89211	19.17056				0.00	0	0.00
IDCP03	On 31/01/2017	Spot Bond	100.97091	9.62087	100.97091	9.59954				0.00	0	0.00
IDCP04	On 19/10/2017	Spot Bond	5.00000	103.60198	5.00000	103.57422				0.00	0	0.00
IDW001	On 30/06/2016	Spot Bond	101.37699	13.58383	101.37699	13.54091				0.00	0	0.00
IDW002	On 30/06/2016	Spot Bond	101.30327	12.83392	101.30327	12.79341				0.00	0	0.00
IDW003	On 30/06/2016	Spot Bond	100.00000	14.37127	100.00000	14.26174				0.00	0	0.00

Contract Details	Strike	Call / Put	MTM Yield	MarkPrice	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
IFM01	On 31/03/2016	Spot Bond	112.11249	17.47613	112.11249	17.43346			0.00	0	0.00
IHL01	On 29/12/2014	Spot Bond	100.20174	22.84120	100.20174	22.78516			0.00	0	0.00
IHL02	On 29/12/2014	Spot Bond	100.20174	22.84120	100.20174	22.78516			0.00	0	0.00
IHL03	On 17/05/2017	Spot Bond	101.14829	9.97746	101.14829	9.94601			0.00	0	0.00
IKH1D	On 09/12/2028	Spot Bond	100.00000	8.78815	100.00000	8.76663			0.00	0	0.00
IN01E	On 23/07/2013	Spot Bond	101.89135	58.82837	101.89135	58.56567			0.00	0	0.00
IN02E	On 06/08/2013	Spot Bond	101.88356	52.09892	101.88356	51.86629			0.00	0	0.00
IN03E	On 13/08/2013	Spot Bond	101.64472	50.56356	101.64472	50.33821			0.00	0	0.00
IN04	On 15/03/2015	Spot Bond	101.44581	24.30026	101.44581	24.24524			0.00	0	0.00
IN04E	On 27/08/2013	Spot Bond	100.58397	47.82397	100.58397	47.61266			0.00	0	0.00
IN05E	On 14/11/2013	Spot Bond	100.00000	45.91253	100.00000	45.56414			0.00	0	0.00
IN07	On 16/05/2013	Spot Bond	104.33728	70.59679	104.33728	70.46072			0.00	0	0.00
IN09	On 01/02/2016	Spot Bond	101.67347	14.19959	101.67347	14.16468			0.00	0	0.00
IN177U	On 24/01/2013	Spot Bond	100.00000	86.69834	100.00000	86.49289			0.00	0	0.00
IN178U	On 24/01/2013	Spot Bond	100.00000	86.69834	100.00000	86.49289			0.00	0	0.00
IN181U	On 31/01/2013	Spot Bond	100.00000	85.28037	100.00000	85.08159			0.00	0	0.00
IND204	On 24/01/2013	Spot Bond	100.00000	86.69834	100.00000	86.49289			0.00	0	0.00
IND205	On 31/01/2013	Spot Bond	100.00000	85.28037	100.00000	85.08159			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
IND207	On 14/02/2013	Spot Bond	100.00000	82.57919	100.00000	82.39278	0.00	0	0.00			
IND208	On 21/02/2013	Spot Bond	100.00000	81.29176	100.00000	81.11111	0.00	0	0.00			
IND209	On 28/02/2013	Spot Bond	100.00000	80.04386	100.00000	79.86871	0.00	0	0.00			
IND234	On 21/08/2013	Spot Bond	100.00000	55.50164	100.00000	55.37847	0.00	0	0.00			
IND248	On 27/11/2012	Spot Bond	99.22914	66.83843	99.22914	66.83842	0.00	0	0.00			
IND249	On 04/12/2012	Spot Bond	99.12821	98.66027	99.12821	98.39662	0.00	0	0.00			
IND250	On 11/12/2012	Spot Bond	99.02750	96.84696	99.02750	96.59315	0.00	0	0.00			
IND302	On 08/01/2013	Spot Bond	98.62666	90.24586	98.62666	90.02633	0.00	0	0.00			
IND303	On 15/01/2013	Spot Bond	98.52695	88.74136	98.52695	88.52929	0.00	0	0.00			
IND304	On 22/01/2013	Spot Bond	98.42745	87.28908	98.42745	87.08409	0.00	0	0.00			
IND305	On 29/01/2013	Spot Bond	100.00000	85.68075	100.00000	85.48009	0.00	0	0.00			
IND306	On 05/02/2013	Spot Bond	100.00000	84.29561	100.00000	84.10138	0.00	0	0.00			
IND307	On 12/02/2013	Spot Bond	100.00000	82.95455	100.00000	82.76644	0.00	0	0.00			
IND308	On 19/02/2013	Spot Bond	100.00000	81.65548	100.00000	81.47321	0.00	0	0.00			
IND309	On 26/02/2013	Spot Bond	100.00000	80.39648	100.00000	80.21978	0.00	0	0.00			
IND310	On 05/03/2013	Spot Bond	100.00000	79.17570	100.00000	79.00433	0.00	0	0.00			
IND311	On 12/03/2013	Spot Bond	100.00000	77.99145	100.00000	77.82516	0.00	0	0.00			

Contract Details	Strike	Call / Put	MTM Yield	MarkPrice	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
IND312	On 19/03/2013	Spot Bond	100.00000	76.84211	100.00000	76.68067			0.00	0	0.00
IND313	On 26/03/2013	Spot Bond	100.00000	75.72614	100.00000	75.56936			0.00	0	0.00
IND314	On 02/04/2013	Spot Bond	100.00000	74.64213	100.00000	74.48980			0.00	0	0.00
IND315	On 09/04/2013	Spot Bond	100.00000	73.58871	100.00000	73.44064			0.00	0	0.00
IND316	On 16/04/2013	Spot Bond	100.00000	72.56461	100.00000	72.42063			0.00	0	0.00
IND317	On 23/04/2013	Spot Bond	100,000.00000	0.25109	100,000.00000	0.24938			0.00	0	0.00
IND318	On 24/04/2013	Spot Bond	100.00000	71.42857	100.00000	71.28906			0.00	0	0.00
IND319	On 25/04/2013	Spot Bond	100.00000	71.28906	100.00000	71.15010			0.00	0	0.00
IND320	On 26/04/2013	Spot Bond	100.00000	71.15010	100.00000	71.01167			0.00	0	0.00
IND321	On 27/04/2013	Spot Bond	100.00000	71.01167	100.00000	70.87379			0.00	0	0.00
IND322	On 28/04/2013	Spot Bond	100.00000	70.87379	100.00000	70.73643			0.00	0	0.00
IND323	On 29/04/2013	Spot Bond	100.00000	70.73643	100.00000	70.59961			0.00	0	0.00
IND324	On 30/04/2013	Spot Bond	100.00000	70.59961	100.00000	70.46332			0.00	0	0.00
IND325	On 01/05/2013	Spot Bond	100.00000	70.46332	100.00000	70.32755			0.00	0	0.00
IND326	On 02/05/2013	Spot Bond	100.00000	70.32755	100.00000	70.19231			0.00	0	0.00
IND327	On 03/05/2013	Spot Bond	100.00000	70.19231	100.00000	70.05758			0.00	0	0.00
IND328	On 04/05/2013	Spot Bond	100.00000	70.05758	100.00000	69.92337			0.00	0	0.00
IND329	On 05/05/2013	Spot Bond	100.00000	69.92337	100.00000	69.78967			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
IND330	On 06/05/2013	Spot Bond	100.00000	69.78967	100.00000	69.65649				0.00	0	0.00
IND331	On 07/05/2013	Spot Bond	100.00000	69.65649	100.00000	69.52381				0.00	0	0.00
IND332	On 08/05/2013	Spot Bond	100.00000	69.52381	100.00000	69.39163				0.00	0	0.00
IND333	On 09/05/2013	Spot Bond	100.00000	69.39163	100.00000	69.25996				0.00	0	0.00
IND334	On 20/08/2013	Spot Bond	100.00000	60.57155	100.00000	60.45664				0.00	0	0.00
IND335	On 27/08/2013	Spot Bond	100.00000	59.77169	100.00000	59.65829				0.00	0	0.00
IND336	On 03/09/2013	Spot Bond	100.00000	58.98239	100.00000	58.87049				0.00	0	0.00
IND337	On 10/09/2013	Spot Bond	100.00000	58.20351	100.00000	58.09309				0.00	0	0.00
IND338	On 17/09/2013	Spot Bond	100.00000	57.43492	100.00000	57.32595				0.00	0	0.00
IND339	On 25/09/2013	Spot Bond	100.00000	51.34935	100.00000	51.23539				0.00	0	0.00
IND340	On 01/10/2013	Spot Bond	100.00000	50.66938	100.00000	50.55693				0.00	0	0.00
IND341	On 08/10/2013	Spot Bond	100.00000	49.88746	100.00000	49.77675				0.00	0	0.00
IND342	On 15/10/2013	Spot Bond	100.00000	49.11761	100.00000	49.00861				0.00	0	0.00
IND343	On 22/10/2013	Spot Bond	100.00000	48.35964	100.00000	48.25232				0.00	0	0.00
IND344	On 29/10/2013	Spot Bond	100.00000	47.61336	100.00000	47.50770				0.00	0	0.00
IND345	On 05/11/2013	Spot Bond	100.00000	46.87861	100.00000	46.77457				0.00	0	0.00
IND346	On 12/11/2013	Spot Bond	100.00000	46.15519	100.00000	46.05276				0.00	0	0.00

Contract Details	Strike	Call / Put	MTM Yield	MarkPrice	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
IND347	On 19/11/2013	Spot Bond	100.00000	45.44293	100.00000	45.34208			0.00	0	0.00
IND348	On 26/11/2013	Spot Bond	100.00000	44.74166	100.00000	44.64237			0.00	0	0.00
IND349	On 03/12/2013	Spot Bond	100.00000	43.49366	100.00000	43.25916			0.00	0	0.00
IND350	On 10/12/2013	Spot Bond	100.00000	42.09160	100.00000	41.88399			0.00	0	0.00
IND351	On 17/12/2013	Spot Bond	100.00000	40.94525	100.00000	40.75914			0.00	0	0.00
INF001	On 30/07/2013	Spot Bond	101.10218	76.06389	101.10218	75.75594			0.00	0	0.00
INF002	On 05/02/2013	Spot Bond	100.97718	86.44947	100.97718	86.24864			0.00	0	0.00
ING100	On 19/05/2013	Spot Bond	101.06512	83.13442	101.06512	82.94849			0.00	0	0.00
ING114	On 31/12/2015	Spot Bond	100.29400	15.38025	100.29400	15.34290			0.00	0	0.00
ING115	On 31/03/2016	Spot Bond	103.81357	18.63093	103.81357	18.58426			0.00	0	0.00
ING116	On 31/03/2016	Spot Bond	101.94170	17.92532	101.94170	17.88114			0.00	0	0.00
ING127	On 07/12/2012	Spot Bond	100.51669	99.17874	100.51669	98.91222			0.00	0	0.00
ING130	On 16/02/2013	Spot Bond	100.00000	82.20721	100.00000	82.02247			0.00	0	0.00
ING131	On 24/02/2013	Spot Bond	100.00000	80.75221	100.00000	80.57395			0.00	0	0.00
ING132	On 22/12/2018	Spot Bond	100.34045	9.44693	100.34045	9.42373			0.00	0	0.00
ING133	On 28/02/2013	Spot Bond	100.00000	84.70642	100.00000	84.52106			0.00	0	0.00
ING135	On 10/12/2014	Spot Bond	100.81708	26.15745	100.81708	26.09293			0.00	0	0.00
ING138	On 22/03/2017	Spot Bond	100.33341	11.27661	100.33341	11.24891			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
ING147	On 16/12/2012	Spot Bond	100.35507	97.27179	100.35507	97.01695				0.00	0	0.00
ING148	On 18/03/2013	Spot Bond	100.00000	93.90381	100.00000	93.42955				0.00	0	0.00
ING153	On 03/04/2017	Spot Bond	6.50000	100.67358	6.50000	100.66173				0.00	0	0.00
ING154	On 03/04/2013	Spot Bond	100.13131	90.52971	100.13131	90.23921				0.00	0	0.00
ING157	On 12/04/2013	Spot Bond	99.98478	87.84890	99.98478	87.57526				0.00	0	0.00
ING158	On 07/12/2012	Spot Bond	100.00000	97.85523	100.00000	97.59358				0.00	0	0.00
ING159	On 05/12/2012	Spot Bond	100.42362	100.13858	100.42362	99.86827				0.00	0	0.00
ING160	On 10/12/2012	Spot Bond	100.41625	98.83404	100.41625	98.57083				0.00	0	0.00
ING161	On 20/03/2017	Spot Bond	100.44355	11.76917	100.44355	11.73188				0.00	0	0.00
ING166	On 02/01/2013	Spot Bond	100.14548	93.92555	100.14548	93.69042				0.00	0	0.00
ING167	On 30/09/2014	Spot Bond	100.16956	29.73676	100.16956	29.64378				0.00	0	0.00
ING168	On 07/03/2013	Spot Bond	100.49744	95.76941	100.49744	95.26563				0.00	0	0.00
ING169	On 07/06/2013	Spot Bond	100.49744	64.21632	100.49744	63.92967				0.00	0	0.00
ING170	On 18/03/2013	Spot Bond	100.32608	90.51936	100.32608	90.06993				0.00	0	0.00
ING171	On 19/03/2013	Spot Bond	100.31481	90.07094	100.31481	89.62598				0.00	0	0.00
ING172	On 28/11/2012	Spot Bond	100.14110	66.63533	100.14110	66.63533				0.00	0	0.00
ING173	On 28/02/2013	Spot Bond	100.14461	80.02077	100.14461	79.84546				0.00	0	0.00

Contract Details	Strike	Call / Put	MTM Yield	MarkPrice	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
ING174	On 28/05/2013	Spot Bond	100.14677	66.87661	100.14677	66.63407			0.00	0	0.00
ING175	On 28/08/2013	Spot Bond	100.14677	47.66431	100.14677	47.45445			0.00	0	0.00
ING176	On 28/02/2013	Spot Bond	100.14488	80.02072	100.14488	79.84542			0.00	0	0.00
ING177	On 28/02/2015	Spot Bond	100.00000	13.22689	100.00000	13.16872			0.00	0	0.00
ING178	On 28/08/2015	Spot Bond	100.00000	8.81793	100.00000	8.77915			0.00	0	0.00
ING182	On 23/01/2013	Spot Bond	100.00000	86.90476	100.00000	86.69834			0.00	0	0.00
ING32	On 30/04/2013	Spot Bond	101.21767	86.51492	101.21767	86.31258			0.00	0	0.00
ING33	On 31/10/2013	Spot Bond	101.23672	57.71041	101.23672	57.56905			0.00	0	0.00
ING34	On 31/10/2013	Spot Bond	101.23672	57.71041	101.23672	57.56905			0.00	0	0.00
ING46	On 16/10/2013	Spot Bond	99.91080	60.69858	99.91080	60.55165			0.00	0	0.00
ING60U	On 28/02/2014	Spot Bond	100.00000	47.94185	100.00000	47.82444			0.00	0	0.00
ING89	On 31/12/2014	Spot Bond	100.24109	24.43681	100.24109	24.37748			0.00	0	0.00
INJ02	On 30/04/2015	Spot Bond	102.25661	24.30447	102.25661	24.24441			0.00	0	0.00
IPB3	On 04/12/2013	Spot Bond	100.77468	46.48040	100.77468	46.36578			0.00	0	0.00
IPF01	On 13/04/2015	Spot Bond	99.93260	21.98018	99.93260	21.91160			0.00	0	0.00
IPF02	On 13/04/2016	Spot Bond	99.93094	13.77891	99.93094	13.73592			0.00	0	0.00
IPF03	On 13/04/2017	Spot Bond	99.92988	10.36673	99.92988	10.33438			0.00	0	0.00
IPF06	On 13/04/2017	Spot Bond	104.73009	11.67536	104.73009	11.64838			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
IPL4	On 29/03/2014	Spot Bond	104.25515	39.86876	104.25515	39.77646				10,425,515,000.00	100,000	100,000.00
IPL5	On 28/09/2015	Spot Bond	100.91681	17.26336	100.91681	17.22073				0.00	0	0.00
IPL6	On 28/09/2017	Spot Bond	108.21861	11.87645	108.21861	11.84811				16,016,354,280.00	148,000	12,648,000.00
IV012	On 26/11/2014	Spot Bond	101.03261	27.44758	101.03261	27.34102				0.00	0	0.00
IV013	On 22/06/2015	Spot Bond	100.34728	18.50850	100.34728	18.46303				0.00	0	0.00
IV014	On 22/06/2015	Spot Bond	109.98505	23.63042	109.98505	23.57390				0.00	0	0.00
IV015	On 20/09/2017	Spot Bond	100.44886	10.69072	100.44886	10.66443				0.00	0	0.00
IV016	On 06/12/2021	Spot Bond	100.75653	7.66105	100.75653	7.64216				0.00	0	0.00
IV017	On 31/01/2022	Spot Bond	110.94012	3.34316	110.94012	3.33516				0.00	0	0.00
IV019	On 31/03/2028	Spot Bond	124.10625	2.54362	124.10625	2.53668				0.00	0	0.00
IV01E	On 29/08/2013	Spot Bond	100.58379	47.40233	100.58379	68.09722				0.00	0	0.00
IV022	On 02/04/2022	Spot Bond	100.18782	9.10170	100.18782	9.07324				0.00	0	0.00
IV023	On 11/07/2022	Spot Bond	99.99997	9.43542	99.99997	9.39392				0.00	0	0.00
IV024	On 27/07/2022	Spot Bond	101.62507	8.89441	101.62507	8.85477				0.00	0	0.00
IV025	On 12/09/2019	Spot Bond	100.60774	0.47218	100.60774	0.47007				0.00	0	0.00
IV026	On 27/09/2024	Spot Bond	100.28878	0.00769	100.28878	0.00766				0.00	0	0.00
IV02E	On 17/10/2013	Spot Bond	100.00000	55.89619	100.00000	55.45262				0.00	0	0.00

Contract Details	Strike	Call / Put	MTM Yield	MarkPrice	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
IV030	On 31/01/2025	Spot Bond	100.00000	2.66468	100.00000	2.64695			0.00	0	0.00
IV030A	On 31/01/2025	Spot Bond	100.00000	2.57268	100.00000	2.55417			0.00	0	0.00
IV03E	On 18/11/2013	Spot Bond	100.00000	44.53476	100.00000	44.19683			0.00	0	0.00
IV04	On 31/03/2013	Spot Bond	102.06373	78.57095	102.06373	78.40747			0.00	0	7,000,000.00
IV07	On 31/03/2013	Spot Bond	100.17994	93.47579	100.17994	93.24230			0.00	0	0.00
IV08	On 30/04/2018	Spot Bond	117.77551	13.14403	117.77551	13.11044			0.00	0	0.00
IV09	On 30/04/2018	Spot Bond	101.74618	10.15667	101.74618	10.13169			0.00	0	0.00
IV19A	On 31/03/2028	Spot Bond	124.10625	2.51663	124.10625	2.50975			0.00	0	0.00
IVA204	On 26/01/2013	Spot Bond	100.00000	86.28842	100.00000	86.08491			0.00	0	0.00
IVA206	On 09/02/2013	Spot Bond	100.00000	83.52403	100.00000	83.33333			0.00	0	0.00
IVA207	On 16/02/2013	Spot Bond	100.00000	82.20721	100.00000	82.02247			0.00	0	0.00
IVA208	On 23/02/2013	Spot Bond	100.00000	80.93126	100.00000	80.75221			0.00	0	0.00
IVA229	On 19/07/2013	Spot Bond	100.00000	59.72374	100.00000	59.59120			0.00	0	0.00
IVA234	On 23/08/2013	Spot Bond	100.00000	55.25557	100.00000	55.13295			0.00	0	0.00
IVA248	On 29/11/2012	Spot Bond	99.20028	66.84486	99.20028	99.72896			0.00	0	0.00
IVA249	On 06/12/2012	Spot Bond	99.09942	98.13491	99.09942	97.87413			0.00	0	0.00
IVA250	On 13/12/2012	Spot Bond	98.99876	96.34170	98.99876	96.09061			0.00	0	0.00
IVA301	On 03/01/2013	Spot Bond	100.00000	91.25000	100.00000	91.02244			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
IVA302	On 10/01/2013	Spot Bond	98.62399	89.80811	98.62399	89.59071				0.00	0	0.00
IVA303	On 17/01/2013	Spot Bond	98.49850	88.32121	98.49850	88.11120				0.00	0	0.00
IVA304	On 24/01/2013	Spot Bond	98.39906	86.88336	98.39906	86.68033				0.00	0	0.00
IVA305	On 31/01/2013	Spot Bond	100.00000	85.28037	100.00000	85.08159				0.00	0	0.00
IVA306	On 07/02/2013	Spot Bond	100.00000	83.90805	100.00000	83.71560				0.00	0	0.00
IVA307	On 14/02/2013	Spot Bond	100.00000	82.57919	100.00000	82.39278				0.00	0	0.00
IVA308	On 21/02/2013	Spot Bond	100.00000	81.29176	100.00000	81.11111				0.00	0	0.00
IVA309	On 28/02/2013	Spot Bond	100.00000	80.04386	100.00000	79.86871				0.00	0	0.00
IVA310	On 07/03/2013	Spot Bond	100.00000	78.83369	100.00000	78.66379				0.00	0	0.00
IVA311	On 14/03/2013	Spot Bond	100.00000	77.65957	100.00000	77.49469				0.00	0	0.00
IVA312	On 22/03/2013	Spot Bond	100.00000	76.35983	100.00000	76.20042				0.00	0	0.00
IVA313	On 28/03/2013	Spot Bond	100.00000	75.41322	100.00000	75.25773				0.00	0	0.00
IVA314	On 04/04/2013	Spot Bond	100.00000	74.33809	100.00000	74.18699				0.00	0	0.00
IVA315	On 11/04/2013	Spot Bond	100.00000	73.29317	100.00000	73.14629				0.00	0	0.00
IVA316	On 18/04/2013	Spot Bond	100.00000	72.27723	100.00000	72.13439				0.00	0	0.00
IVA317	On 10/05/2013	Spot Bond	100.00000	69.25996	100.00000	69.12879				0.00	0	0.00
IVA318	On 11/05/2013	Spot Bond	100.00000	69.12879	100.00000	68.99811				0.00	0	0.00

Contract Details	Strike	Call / Put	MTM Yield	MarkPrice	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
IVA319	On 12/05/2013	Spot Bond	100.00000	68.99811	100.00000	68.86792			0.00	0	0.00
IVA320	On 13/05/2013	Spot Bond	100.00000	68.86792	100.00000	68.73823			0.00	0	0.00
IVA321	On 14/05/2013	Spot Bond	100.00000	68.73823	100.00000	68.60902			0.00	0	0.00
IVA322	On 15/05/2013	Spot Bond	100.00000	68.60902	100.00000	68.48030			0.00	0	0.00
IVA323	On 16/05/2013	Spot Bond	100.00000	68.48030	100.00000	68.35206			0.00	0	0.00
IVA324	On 17/05/2013	Spot Bond	100.00000	68.35206	100.00000	68.22430			0.00	0	0.00
IVA325	On 18/05/2013	Spot Bond	100.00000	68.22430	100.00000	68.09701			0.00	0	0.00
IVA326	On 19/05/2013	Spot Bond	100.00000	68.09701	100.00000	67.97020			0.00	0	0.00
IVA327	On 20/05/2013	Spot Bond	100.00000	67.97020	100.00000	67.84387			0.00	0	0.00
IVA328	On 21/05/2013	Spot Bond	100.00000	67.84387	100.00000	67.71800			0.00	0	0.00
IVA329	On 22/05/2013	Spot Bond	100.00000	67.71800	100.00000	67.59259			0.00	0	0.00
IVA330	On 23/05/2013	Spot Bond	100.00000	67.59259	100.00000	67.46765			0.00	0	0.00
IVA331	On 24/05/2013	Spot Bond	100.00000	67.46765	100.00000	67.34317			0.00	0	0.00
IVA332	On 25/05/2013	Spot Bond	100.00000	67.34317	100.00000	67.21915			0.00	0	0.00
IVA333	On 15/08/2013	Spot Bond	100.00000	61.14943	100.00000	61.03342			0.00	0	0.00
IVA334	On 22/08/2013	Spot Bond	100.00000	60.34194	100.00000	60.22745			0.00	0	0.00
IVA335	On 29/08/2013	Spot Bond	100.00000	59.54510	100.00000	59.43213			0.00	0	0.00
IVA336	On 05/09/2013	Spot Bond	100.00000	58.75879	100.00000	58.64732			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM Yield	MarkPrice	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
IVA337	On 12/09/2013	Spot Bond	100.00000	57.98287	100.00000	57.87286			0.00	0	0.00
IVA338	On 19/09/2013	Spot Bond	100.00000	57.21719	100.00000	57.10864			0.00	0	0.00
IVA339	On 26/09/2013	Spot Bond	100.00000	51.23539	100.00000	51.12168			0.00	0	0.00
IVA340	On 03/10/2013	Spot Bond	100.00000	50.44474	100.00000	50.33279			0.00	0	0.00
IVA341	On 10/10/2013	Spot Bond	100.00000	49.66628	100.00000	49.55606			0.00	0	0.00
IVA342	On 17/10/2013	Spot Bond	100.00000	48.89984	100.00000	48.79132			0.00	0	0.00
IVA343	On 24/10/2013	Spot Bond	100.00000	48.14523	100.00000	48.03839			0.00	0	0.00
IVA344	On 31/10/2013	Spot Bond	100.00000	47.40227	100.00000	47.29707			0.00	0	0.00
IVA345	On 07/11/2013	Spot Bond	100.00000	46.67077	100.00000	46.56719			0.00	0	0.00
IVA346	On 14/11/2013	Spot Bond	100.00000	45.95055	100.00000	45.84858			0.00	0	0.00
IVA347	On 21/11/2013	Spot Bond	100.00000	45.24145	100.00000	45.14105			0.00	0	0.00
IVA348	On 28/11/2013	Spot Bond	100.00000	44.54330	100.00000	44.44444			0.00	0	0.00
IVA349	On 05/12/2013	Spot Bond	100.00000	43.06219	100.00000	42.83603			0.00	0	0.00
IVA350	On 12/12/2013	Spot Bond	100.00000	41.74123	100.00000	41.54023			0.00	0	0.00
IVA351	On 19/12/2013	Spot Bond	100.00000	40.65520	100.00000	40.47446			0.00	0	0.00
IVC001	On 05/07/2013	Spot Bond	100.11329	62.33539	100.11329	62.18423			0.00	0	0.00
IVC002	On 12/02/2020	Spot Bond	101.15218	7.43229	101.15218	7.41411			0.00	0	0.00

Contract Details			Strike	Call / Put	MTM Yield	MarkPrice	Previous MTM	Previous Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
IVC004	On 29/04/2014	Spot Bond			101.33204	39.66485	101.33204	39.56762				0.00	0	0.00
IVC005	On 27/07/2015	Spot Bond			101.39683	16.86605	101.39683	16.79104				0.00	0	0.00
IVF001	On 10/01/2013	Spot Bond			100.01454	92.08937	100.01454	91.86364				0.00	0	0.00
IVF002	On 01/08/2013	Spot Bond			101.10215	53.49134	101.10215	53.25399				0.00	0	0.00
IVF003	On 07/02/2013	Spot Bond			100.97704	86.04877	100.97704	85.84979				0.00	0	0.00
IVF004	On 09/05/2013	Spot Bond			100.00000	61.58515	100.00000	61.12785				0.00	0	0.00
JDC01U	On 14/05/2013	Spot Bond			100.00000	72.62194	100.00000	72.48543				0.00	0	0.00
JDC02U	On 14/11/2013	Spot Bond			100.00000	39.58549	100.00000	39.28836				0.00	0	0.00
JDG01	On 30/10/2015	Spot Bond			100.00000	11.08044	100.00000	10.99727				0.00	0	0.00
KCF01U	On 30/04/2013	Spot Bond			100.00000	87.66682	100.00000	87.46389				0.00	0	0.00
KCF02U	On 30/04/2013	Spot Bond			100.00000	87.52167	100.00000	87.31908				0.00	0	0.00
KSB004	On 01/02/2013	Spot Bond			103.25721	89.75037	103.25721	89.53590				0.00	0	0.00
KSB005	On 28/02/2013	Spot Bond			102.85510	84.58666	102.85510	84.39738				0.00	0	0.00
KSB007	On 31/08/2017	Spot Bond			100.85336	3.05329	100.85336	3.04155				0.00	0	0.00
KSB008	On 01/11/2017	Spot Bond			100.00000	2.72868	100.00000	2.70820				0.00	0	0.00
KSP003	On 01/02/2013	Spot Bond			100.00000	88.19898	100.00000	87.99386				0.00	0	0.00
KSP004	On 01/04/2013	Spot Bond			100.00000	77.43535	100.00000	77.27699				0.00	0	0.00
KW01	On 31/10/2027	Spot Bond			146.46402	10.06552	146.46402	10.03502				0.00	0	0.00

Contract Details	Strike	Call / Put	MTM Yield	MarkPrice	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
LBK01	On 25/10/2013	Spot Bond	101.88203	58.71688	101.88203	58.57225			0.00	0	0.00
LBK02	On 26/03/2015	Spot Bond	100.15505	22.16409	100.15505	22.10972			0.00	0	0.00
LGL02	On 13/08/2017	Spot Bond	100.36228	11.15674	100.36228	11.11468		34,725,348,880.00	346,000	6,346,000.00	
LGL03	On 03/04/2018	Spot Bond	98.87452	2.00464	98.87452	1.99708			0.00	0	0.00
MAQ007	On 27/01/2013	Spot Bond	100.00000	86.08491	100.00000	85.88235			0.00	0	0.00
MAQ008	On 09/02/2013	Spot Bond	100.00000	83.52403	100.00000	83.33333			0.00	0	0.00
MAQ015	On 23/08/2013	Spot Bond	100.00000	55.25557	100.00000	55.13295			0.00	0	0.00
MAQ018	On 11/01/2013	Spot Bond	98.55765	89.59698	98.55765	89.38074			0.00	0	0.00
MAQ020	On 02/08/2013	Spot Bond	101.08680	53.25851	101.08680	53.02222			0.00	0	0.00
MAQ021	On 29/11/2012	Spot Bond	99.30957	66.82045	99.30957	99.72866			0.00	0	0.00
MAQ022	On 11/12/2012	Spot Bond	99.14082	96.84346	99.14082	96.58939			0.00	0	0.00
MAQ023	On 11/01/2013	Spot Bond	98.70105	89.58342	98.70105	89.36694			0.00	0	0.00
MAQ024	On 11/03/2013	Spot Bond	97.83334	78.53009	97.83334	78.36514			0.00	0	0.00
MAQ025	On 11/10/2013	Spot Bond	100.00000	54.01980	100.00000	53.61433			0.00	0	0.00
MAQ026	On 11/02/2013	Spot Bond	100.00000	83.14351	100.00000	82.95455			0.00	0	0.00
MAQ027	On 07/03/2013	Spot Bond	100.00000	78.83369	100.00000	99.99986			0.00	0	0.00
MBC17	On 06/02/2013	Spot Bond	100.00000	84.10138	100.00000	83.90805			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
MBC18	On 21/02/2013	Spot Bond	100.00000	81.29176	100.00000	81.11111				0.00	0	0.00
MBF018	On 15/04/2013	Spot Bond	99.92980	90.17271	99.92980	89.95608				0.00	0	0.00
MBF019	On 15/04/2014	Spot Bond	99.92873	41.68977	99.92873	41.58884				0.00	0	0.00
MBF024	On 26/05/2013	Spot Bond	100.85528	81.58206	100.85528	81.39268				0.00	0	0.00
MBF025	On 26/05/2014	Spot Bond	100.87824	36.83700	100.87824	36.71343				0.00	0	0.00
MBF027	On 07/10/2014	Spot Bond	100.00907	29.39476	100.00907	29.32355				0.00	0	0.00
MBF028	On 16/04/2015	Spot Bond	99.91959	21.48039	99.91959	21.41338				0.00	0	133,350,000.00
MBF029	On 01/10/2015	Spot Bond	100.16737	13.68768	100.16737	13.58593				0.00	0	0.00
MBF030	On 01/10/2017	Spot Bond	100.17350	2.23074	100.17350	2.22102			1,803,123,000,000.00	18,000,000	9,000,000.00	
MBP011	On 30/01/2013	Spot Bond	100.00000	87.05613	100.00000	86.85273				0.00	0	0.00
MBP012	On 29/01/2013	Spot Bond	101.40172	87.00019	101.40172	86.79400				0.00	0	0.00
MBP013	On 29/01/2014	Spot Bond	101.42165	39.95801	101.42165	39.85998				0.00	0	0.00
MBP18U	On 28/01/2014	Spot Bond	100.00000	40.48050	100.00000	40.38243				0.00	0	0.00
MBP19U	On 18/02/2013	Spot Bond	100.00000	83.20424	100.00000	83.01810				0.00	0	0.00
MBP20U	On 17/02/2014	Spot Bond	100.00000	38.45985	100.00000	38.36668				0.00	0	0.00
MBP21U	On 11/04/2014	Spot Bond	100.00000	41.95737	100.00000	41.85573				0.00	0	0.00
MBP22U	On 09/09/2014	Spot Bond	100.00000	25.57941	100.00000	25.51676				0.00	0	0.00
MBP23U	On 13/02/2015	Spot Bond	100.00000	20.23157	100.00000	20.18255				0.00	0	0.00

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
MBP24U	On 22/03/2016	Spot Bond	100.00000	6.49510	100.00000	6.47920				0.00	0	0.00
MBP25U	On 22/03/2015	Spot Bond	100.00000	15.85719	100.00000	15.81835				0.00	0	0.00
MBSA01	On 16/04/2019	Spot Bond	106.46019	9.80433	106.46019	9.78137			4,151,947,410.00	39,000	39,000.00	
MCB2M	On 13/12/2012	Spot Bond	100.46941	97.73973	100.46941	97.48136				0.00	0	0.00
MCB3M	On 13/12/2014	Spot Bond	100.55268	23.49366	100.55268	23.43584				0.00	0	0.00
MEFSA1	On 05/10/2014	Spot Bond	100.10089	28.03417	100.10089	27.97173				0.00	0	0.00
MEFSA2	On 05/10/2014	Spot Bond	100.10166	28.07927	100.10166	28.01672				0.00	0	0.00
MEFSA3	On 05/10/2016	Spot Bond	100.10553	11.58894	100.10553	11.56313				0.00	0	0.00
MEFSA4	On 05/01/2019	Spot Bond	102.05054	10.54400	102.05054	10.52040				0.00	0	0.00
MEFSA6	On 05/07/2026	Spot Bond	102.14122	10.40824	102.14122	10.38493				0.00	0	0.00
MEFSB3	On 05/10/2016	Spot Bond	100.13874	13.71544	100.13874	13.68489				0.00	0	0.00
MEFSB4	On 05/01/2019	Spot Bond	102.46074	13.26982	102.46074	13.24002				0.00	0	0.00
MEFSB5	On 05/01/2022	Spot Bond	102.63527	13.62655	102.63527	13.59591				0.00	0	0.00
MET01	On 15/12/2014	Spot Bond	109.14290	28.04498	109.14290	27.97832				0.00	0	79,600,000.00
MFS1A1	On 20/12/2015	Spot Bond	100.35527	13.26989	100.35527	13.23728				0.00	0	0.00
MFS1A2	On 20/12/2018	Spot Bond	100.36949	7.89884	100.36949	7.87943				0.00	0	0.00
MFS1B	On 20/09/2019	Spot Bond	108.22148	11.55631	108.22148	11.52594				0.00	0	0.00

Contract Details	Strike	Call / Put	MTM Yield	MarkPrice	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
MGL01	On 15/09/2015	Spot Bond	105.26282	18.28438	105.26282	18.24171			10,526,282,000.00	100,000	25,500,000.00
MIL01	On 31/05/2015	Spot Bond	100.76354	16.35756	100.76354	16.30558			0.00	0	0.00
MIL02	On 31/05/2017	Spot Bond	106.38091	10.20885	106.38091	10.18509			0.00	0	0.00
MQB01	On 31/05/2013	Spot Bond	100.73012	65.95863	100.73012	65.79603			0.00	0	0.00
MQB02	On 31/05/2017	Spot Bond	106.29569	9.94477	106.29569	9.92164			8,822,542,270.00	83,000	7,083,000.00
MTN02	On 13/07/2014	Spot Bond	109.35704	34.97909	109.35704	34.89627			24,277,262,880.00	222,000	2,322,000.00
MTN03	On 13/07/2015	Spot Bond	108.68196	21.33768	108.68196	21.28742			0.00	0	9,700,000.00
MTN04	On 13/07/2017	Spot Bond	112.43670	14.09223	112.43670	14.05810			15,741,138,000.00	140,000	3,440,000.00
MTN05	On 28/10/2013	Spot Bond	105.38322	50.75847	105.38322	50.64057			0.00	0	0.00
MTNC10	On 06/12/2012	Spot Bond	99.21764	98.13273	99.21764	97.87165			0.00	0	0.00
MTNC11	On 16/01/2013	Spot Bond	98.63643	88.51801	98.63643	88.30677			0.00	0	0.00
MTNC12	On 20/03/2013	Spot Bond	97.71856	77.09081	97.71856	76.93203			0.00	0	0.00
N4A111	On 14/08/2020	Spot Bond	100.00000	6.00287	100.00000	5.98833			0.00	0	0.00
N4A202	On 14/08/2020	Spot Bond	100.00000	0.10270	100.00000	0.10246			0.00	0	0.00
N4A205	On 14/08/2020	Spot Bond	100.00000	6.28777	100.00000	6.27255			0.00	0	0.00
N4A208	On 14/08/2020	Spot Bond	100.00000	6.36547	100.00000	6.35005			0.00	0	0.00
N4A211	On 14/08/2020	Spot Bond	100.89771	5.84415	100.89771	5.82988			0.00	0	0.00
N4A302	On 14/08/2020	Spot Bond	100.90718	5.90520	100.90718	5.89078			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
N4A305	On 14/08/2020	Spot Bond	100.92303	6.00692	100.92303	5.99225				0.00	0	0.00
N4A308	On 14/08/2020	Spot Bond	100.93092	6.05777	100.93092	6.04298				0.00	0	0.00
N4A311	On 14/08/2020	Spot Bond	100.94038	6.11879	100.94038	6.10384				0.00	0	0.00
N4A402	On 14/08/2020	Spot Bond	100.96406	6.27126	100.96406	6.25594				0.00	0	0.00
N4A405	On 14/08/2020	Spot Bond	100.97993	6.37287	100.97993	6.35730				0.00	0	0.00
N4A408	On 14/08/2020	Spot Bond	100.99728	6.48461	100.99728	6.46877				0.00	0	0.00
N4A411	On 14/08/2020	Spot Bond	101.01305	6.58616	101.01305	6.57006				0.00	0	0.00
N4A502	On 14/08/2020	Spot Bond	101.02081	6.63694	101.02081	6.62071				0.00	0	0.00
N4B508	On 14/08/2020	Spot Bond	101.11573	7.24549	101.11573	7.22776				0.00	0	0.00
N4C508	On 14/08/2020	Spot Bond	101.22620	7.95411	101.22620	7.93463				0.00	0	0.00
N4D68U	On 14/08/2020	Spot Bond	100.00000	0.10270	100.00000	0.10246				0.00	0	0.00
N4E68U	On 14/08/2020	Spot Bond	100.00000	0.10270	100.00000	0.10246				0.00	0	0.00
NAM01	On 19/11/2022	Spot Bond	8.00000	106.30303	8.00000	106.25784				0.00	0	0.00
NBK10B	On 21/04/2014	Spot Bond	101.70052	39.92079	101.70052	39.82262				0.00	0	0.00
NBK11B	On 27/10/2014	Spot Bond	101.25975	27.45637	101.25975	27.38911				0.00	0	0.00
NBK12B	On 20/02/2015	Spot Bond	100.87403	18.84926	100.87403	18.80325				0.00	0	0.00
NBK13B	On 21/02/2017	Spot Bond	101.31348	8.48109	101.31348	8.46031				0.00	0	0.00

Contract Details	Strike	Call / Put	MTM Yield	MarkPrice	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
NBK14B	On 27/08/2015	Spot Bond	100.75760	14.28135	100.75760	14.21815			0.00	0	0.00
NBK15B	On 27/08/2017	Spot Bond	100.79541	7.98702	100.79541	7.95166			0.00	0	125,000,000.00
NBK2A	On 15/09/2015	Spot Bond	110.77590	19.14724	110.77590	19.10067		14,400,867,000.00		130,000	15,530,000.00
NBK2B	On 15/09/2015	Spot Bond	101.00801	18.05735	101.00801	18.01273			0.00	0	0.00
NBK3A	On 09/09/2019	Spot Bond	118.84122	11.97124	118.84122	11.94044		13,904,422,740.00		117,000	5,317,000.00
NBK4	On 28/10/2024	Spot Bond	30.23292	4.29941	30.23292	4.29629			0.00	0	0.00
NBK5B	On 19/04/2013	Spot Bond	102.03598	89.04678	102.03598	88.83099			0.00	0	0.00
NBK6A	On 19/04/2015	Spot Bond	111.25692	20.66047	111.25692	20.61032			0.00	0	9,400,000.00
NBK6B	On 19/04/2015	Spot Bond	101.70058	20.85806	101.70058	20.80677			0.00	0	0.00
NBK7B	On 19/04/2020	Spot Bond	101.79234	7.99579	101.79234	7.97611			0.00	0	0.00
NBK8A	On 24/03/2014	Spot Bond	103.06649	40.19253	103.06649	40.10034			0.00	0	0.00
NBK8B	On 24/03/2014	Spot Bond	100.27352	43.27099	100.27352	43.16475			0.00	0	20,000,000.00
NBK9A	On 23/03/2016	Spot Bond	107.67718	15.44687	107.67718	15.41015		23,473,625,240.00		218,000	7,318,000.00
NBK9B	On 23/03/2016	Spot Bond	100.28219	13.46518	100.28219	13.43212			0.00	0	0.00
NBK11	On 31/03/2013	Spot Bond	117.77042	85.13255	117.77042	84.92906			0.00	0	0.00
NCLN17	On 24/01/2013	Spot Bond	101.18874	87.80038	101.18874	87.59018			0.00	0	0.00
NCLN19	On 07/03/2013	Spot Bond	100.66622	99.56591	100.66622	99.29724			0.00	0	0.00
NCLN43	On 28/08/2014	Spot Bond	100.00000	29.82914	100.00000	29.77255			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
NCLN44	On 17/09/2014	Spot Bond	100.00000	37.67731	100.00000	37.60583	0.00	0	0.00			
NCLN45	On 22/09/2014	Spot Bond	100.00000	28.44607	100.00000	28.39210	0.00	0	0.00			
NCLN46	On 20/10/2014	Spot Bond	100.00000	26.97302	100.00000	26.92185	0.00	0	0.00			
NCLN48	On 25/02/2015	Spot Bond	100.88001	19.53085	100.88001	19.43983	0.00	0	0.00			
NCLN49	On 12/03/2013	Spot Bond	100.53804	98.14714	100.53804	97.88614	0.00	0	0.00			
NCLN50	On 25/03/2013	Spot Bond	100.29682	94.87673	100.29682	94.63341	0.00	0	0.00			
NCLN51	On 26/03/2013	Spot Bond	100.27583	94.61848	100.27583	94.37649	0.00	0	0.00			
NCLN52	On 26/03/2013	Spot Bond	100.27583	94.61848	100.27583	94.37649	0.00	0	0.00			
NCLN53	On 26/03/2013	Spot Bond	100.27583	94.61848	100.27583	94.37649	0.00	0	0.00			
NCLN54	On 31/03/2015	Spot Bond	100.26098	22.81884	100.26098	22.76343	0.00	0	0.00			
NCLN55	On 07/04/2015	Spot Bond	100.01676	22.25315	100.01676	22.19923	0.00	0	0.00			
NCLN56	On 15/04/2015	Spot Bond	99.92572	21.85256	99.92572	21.79965	0.00	0	0.00			
NCLN58	On 01/06/2015	Spot Bond	100.72872	18.36991	100.72872	18.32463	0.00	0	0.00			
NCLN61	On 30/11/2015	Spot Bond	78.84167	17.45436	78.84167	17.42666	0.00	0	0.00			
NCLN62	On 02/12/2015	Spot Bond	100.68736	14.32681	100.68736	14.29150	0.00	0	0.00			
NCLN63	On 08/12/2015	Spot Bond	100.00000	12.28875	100.00000	12.26550	0.00	0	0.00			
NCLN64	On 25/01/2016	Spot Bond	101.44317	12.61290	101.44317	12.58195	0.00	0	0.00			

Contract Details	Strike	Call / Put	MTM Yield	MarkPrice	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
NCLN65	On 25/01/2016	Spot Bond	101.58167	13.24619	101.58167	13.21365			0.00	0	0.00
NCLN66	On 29/01/2016	Spot Bond	101.36186	12.55597	101.36186	12.52519			0.00	0	0.00
NCLN67	On 13/07/2016	Spot Bond	99.92294	11.93166	99.92294	11.90277			0.00	0	0.00
NCLN68	On 30/01/2013	Spot Bond	100.00000	87.89490	100.00000	87.68954			0.00	0	0.00
NCLN69	On 27/05/2016	Spot Bond	74.70107	14.26556	74.70107	14.24377			0.00	0	0.00
NCLN70	On 30/08/2013	Spot Bond	100.71896	65.87373	100.71896	65.71312			0.00	0	0.00
NCLN71	On 17/03/2014	Spot Bond	100.42509	43.52208	100.42509	43.43462			0.00	0	0.00
NCLN72	On 17/03/2014	Spot Bond	100.41859	43.44750	100.41859	43.36020			0.00	0	0.00
NCLN73	On 03/07/2015	Spot Bond	100.13494	18.57675	100.13494	18.49497			0.00	0	0.00
NCLN74	On 15/08/2017	Spot Bond	101.09351	8.97885	101.09351	8.93901			0.00	0	0.00
NCLN75	On 20/09/2017	Spot Bond	100.28784	2.33523	100.28784	2.32422			0.00	0	0.00
NCLN76	On 20/09/2015	Spot Bond	100.21716	11.83967	100.21716	11.78187			0.00	0	0.00
NCLN77	On 09/10/2017	Spot Bond	100.00000	3.24497	100.00000	3.22061			0.00	0	0.00
NED11	On 17/09/2015	Spot Bond	108.64353	19.52033	108.64353	19.47359			0.00	0	0.00
NED12A	On 14/12/2012	Spot Bond	100.43443	97.42269	100.43443	97.16591			0.00	0	0.00
NED12B	On 14/12/2012	Spot Bond	103.93706	100.88098	103.93706	100.60624			0.00	0	0.00
NED6	On 20/09/2013	Spot Bond	103.85854	57.24161	103.85854	57.10949		20,771,708,000.00	200,000	100,000.00	
NED8	On 08/02/2014	Spot Bond	105.20960	44.35869	105.20960	44.25691			0.00	0	4,200,000.00

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
NED9	On 06/07/2017	Spot Bond	100.00389	7.87227	100.00389	7.85319				0.00	0	0.00
NEDH1A	On 20/11/2018	Spot Bond	122.15519	12.91022	122.15519	12.87625				0.00	0	0.00
NEDH1B	On 20/11/2018	Spot Bond	109.62449	9.53223	109.62449	9.50717				0.00	0	0.00
NET41	On 16/02/2013	Spot Bond	100.00000	82.20721	100.00000	82.02247				0.00	0	0.00
NHM001	On 04/09/2015	Spot Bond	100.87482	12.69042	100.87482	12.63360				0.00	0	0.00
NILB10	On 08/12/2016	Spot Bond	154.74879	4.26378	154.74879	4.25011				0.00	0	0.00
NMP20N	On 24/07/2020	Spot Bond	110.78287	11.57613	110.78287	11.54844				0.00	0	0.00
NQ1A10	On 22/05/2020	Spot Bond	112.47442	9.52424	112.47442	9.49863				0.00	0	0.00
NQ1A11	On 22/05/2016	Spot Bond	100.87478	11.52051	100.87478	11.49237				0.00	0	0.00
NQ1A12	On 22/05/2014	Spot Bond	100.84223	37.21072	100.84223	37.11990				0.00	0	0.00
NQ1A14	On 22/05/2013	Spot Bond	100.77827	82.26029	100.77827	82.07795				0.00	0	0.00
NQ1A15	On 22/05/2015	Spot Bond	100.82862	18.73621	100.82862	18.67729				0.00	0	0.00
NQ1B10	On 22/05/2020	Spot Bond	114.30671	9.54669	114.30671	9.52064				0.00	0	0.00
NQ1B11	On 22/05/2014	Spot Bond	100.88848	37.42622	100.88848	37.33484				0.00	0	0.00
NQ1B13	On 22/05/2013	Spot Bond	100.82727	82.32573	100.82727	82.14319				0.00	0	0.00
NQ1B14	On 22/05/2015	Spot Bond	100.85447	18.89650	100.85447	18.83706				0.00	0	0.00
NQ1C10	On 22/05/2020	Spot Bond	112.37668	9.89515	112.37668	9.86856				0.00	0	0.00

Contract Details	Strike	Call / Put	MTM Yield	MarkPrice	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
NQ1C11	On 22/05/2014	Spot Bond	100.94287	37.67963	100.94287	37.58758			0.00	0	0.00
NQ1C13	On 22/05/2013	Spot Bond	100.89257	82.41299	100.89257	82.23015			0.00	0	0.00
NQ1C14	On 22/05/2015	Spot Bond	100.90208	19.19162	100.90208	19.13123			0.00	0	0.00
NQF1A9	On 22/05/2013	Spot Bond	100.90209	82.42571	100.90209	82.24283			0.00	0	0.00
NQF1B9	On 22/05/2013	Spot Bond	100.92679	82.50299	100.92679	82.31990			0.00	0	0.00
NQF1C9	On 22/05/2013	Spot Bond	101.02443	82.58925	101.02443	82.40583			0.00	0	0.00
NQF1D4	On 22/05/2013	Spot Bond	101.11272	82.70734	101.11272	82.52352			0.00	0	0.00
NQF1D5	On 22/05/2020	Spot Bond	101.14634	8.52730	101.14634	8.50643			0.00	0	0.00
NQF1D6	On 22/05/2016	Spot Bond	101.06357	12.80881	101.06357	12.77748			0.00	0	0.00
NRA013	On 31/10/2013	Spot Bond	133.37761	52.86725	133.37761	52.71399			0.00	0	30,000,000.00
NRA014	On 30/04/2014	Spot Bond	112.65666	36.03677	112.65666	35.94792			0.00	0	124,200,000.00
NRA018	On 30/11/2018	Spot Bond	127.61916	15.92303	127.61916	15.88015			0.00	0	7,500,000.00
NRA01U	On 31/03/2013	Spot Bond	100.00000	77.29081	100.00000	77.13242			0.00	0	0.00
NRA022	On 31/10/2022	Spot Bond	133.90446	9.93476	133.90446	9.90667			0.00	0	4,500,000.00
NRA023	On 31/05/2023	Spot Bond	166.40319	3.72400	166.40319	3.71139			0.00	0	82,000,000.00
NRA028	On 30/11/2028	Spot Bond	132.37089	15.33668	132.37089	15.29417			0.00	0	6,100,000.00
NTC09	On 18/04/2013	Spot Bond	99.96864	89.45354	99.96864	89.24011			0.00	0	0.00
NTC10	On 18/04/2014	Spot Bond	99.87889	41.24138	99.87889	41.14157			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM Yield	MarkPrice	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
NTC11	On 18/04/2014	Spot Bond	99.88231	41.10612	99.88231	41.00663			0.00	0	0.00
NTC12	On 25/08/2016	Spot Bond	101.83987	10.03979	101.83987	9.96726			0.00	0	0.00
NTC13	On 31/01/2015	Spot Bond	101.27473	20.00324	101.27473	19.95423			0.00	0	0.00
NTC14	On 26/07/2013	Spot Bond	101.19990	54.92876	101.19990	54.68483			0.00	0	0.00
NTC15	On 26/07/2015	Spot Bond	101.37662	16.75715	101.37662	16.68263			0.00	0	0.00
OCT1A1	On 18/10/2015	Spot Bond	100.00000	15.56364	100.00000	15.52594			0.00	0	0.00
OCT1A4	On 18/10/2015	Spot Bond	100.00000	15.61424	100.00000	15.57642			0.00	0	0.00
OCT1B1	On 18/10/2015	Spot Bond	100.00000	15.64462	100.00000	15.60671			0.00	0	0.00
OCT1C1	On 18/10/2015	Spot Bond	100.00000	16.37334	100.00000	16.33368			0.00	0	0.00
OCT1D1	On 18/10/2015	Spot Bond	100.00000	17.18305	100.00000	17.14142			0.00	0	0.00
OCT1E1	On 18/10/2015	Spot Bond	100.00000	22.24369	100.00000	22.18981			0.00	0	0.00
OML01	On 27/10/2015	Spot Bond	110.62267	15.82829	110.62267	15.79005		43,364,086,640.00	392,000	94,992,000.00	
OTCA2U	On 31/07/2016	Spot Bond	100.00000	4.43381	100.00000	4.41431			0.00	0	0.00
PBET01	On 13/09/2015	Spot Bond	109.71000	12.67626	109.71000	12.65056			0.00	0	0.00
PCF03	On 06/04/2015	Spot Bond	100.00000	23.76796	100.00000	23.71038			0.00	0	0.00
PCF03U	On 02/03/2016	Spot Bond	100.00000	6.82158	100.00000	6.80487			0.00	0	0.00
PMM02	On 13/06/2013	Spot Bond	100.48296	65.08827	100.48296	64.88197			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM Yield	MarkPrice	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
PMM04	On 25/01/2013	Spot Bond	98.38076	86.68248	98.38076	86.48042			0.00	0	0.00
PNP03	On 21/02/2013	Spot Bond	100.00000	81.29176	100.00000	81.11111			0.00	0	0.00
PNP05	On 21/08/2013	Spot Bond	100.00000	59.53245	100.00000	59.40033			0.00	0	0.00
PNP07	On 21/02/2013	Spot Bond	100.00000	81.29176	100.00000	81.11111			0.00	0	0.00
PR2A1F	On 15/06/2014	Spot Bond	100.42050	31.05244	100.42050	30.97610			0.00	0	0.00
PR2A2B	On 15/12/2012	Spot Bond	103.78737	100.44038	103.78737	100.16795			0.00	0	0.00
PR2A3B	On 15/12/2012	Spot Bond	100.37625	97.13237	100.37625	96.87718			0.00	0	0.00
PR2A4D	On 15/06/2013	Spot Bond	100.37300	64.70528	100.37300	64.54627			0.00	0	0.00
PR2A9D	On 15/06/2013	Spot Bond	100.39251	64.87575	100.39251	64.71631			0.00	0	0.00
PR2A9E	On 15/09/2013	Spot Bond	100.41791	65.09734	100.41791	64.93731			0.00	0	0.00
PR2B1B	On 15/12/2012	Spot Bond	100.38925	97.17974	100.38925	96.92439			0.00	0	0.00
PR2B1F	On 15/06/2014	Spot Bond	100.43155	31.20987	100.43155	31.13314			0.00	0	0.00
PR2B2B	On 15/12/2012	Spot Bond	103.92808	100.65204	103.92808	100.37868			0.00	0	0.00
PR2B4D	On 15/06/2013	Spot Bond	100.42500	65.15985	100.42500	64.99967			0.00	0	0.00
PR2B5E	On 15/09/2013	Spot Bond	100.42441	65.45889	100.42441	65.29796			0.00	0	0.00
PR2C1B	On 15/12/2012	Spot Bond	100.41200	97.26262	100.41200	97.00700			0.00	0	0.00
PR2C1F	On 15/06/2014	Spot Bond	100.45623	31.56171	100.45623	31.48410			0.00	0	0.00
PR2C4D	On 15/06/2013	Spot Bond	100.48342	65.67116	100.48342	65.50963			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM Yield	MarkPrice	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
PR2D1B	On 15/12/2012	Spot Bond	100.47042	97.47574	100.47042	97.21942			0.00	0	0.00
PR2D1F	On 15/06/2014	Spot Bond	100.48350	31.95050	100.48350	31.87191			0.00	0	0.00
PR2D4D	On 15/06/2013	Spot Bond	100.53526	66.12558	100.53526	65.96285			0.00	0	0.00
PRM1A4	On 15/02/2014	Spot Bond	101.01119	38.01656	101.01119	37.92363			0.00	0	0.00
R009	On 15/09/2014	Spot Bond	115.36704	41.21819	115.36704	41.04191			0.00	0	0.00
R009P	On 15/09/2014	Spot Bond	90.32933	26.28003	90.32933	26.22597			0.00	0	0.00
R010P	On 21/12/2025	Spot Bond	36.97373	1.19047	36.97373	1.18937			0.00	0	0.00
R155	On 31/08/2013	Spot Bond	0.00000	100.00000	0.00000	100.00000			0.00	0	0.00
R157	On 15/09/2015	Spot Bond	5.50000	123.22692	5.51000	123.17962		161,664,935,382,500.00	393,624,615	4,285,592,615.00	
R158	On 15/09/2015	Spot Bond	122.26482	30.32632	122.26482	30.19130			0.00	0	0.00
R158P	On 15/09/2015	Spot Bond	85.50505	13.69466	85.50505	13.66776			0.00	0	0.00
R159	On 15/09/2016	Spot Bond	128.79704	25.24678	128.79704	25.13031			0.00	0	0.00
R159P	On 15/09/2016	Spot Bond	81.26980	7.52696	81.26980	7.51279			0.00	0	0.00
R179	On 01/08/2013	Spot Bond	106.08559	63.48101	106.08559	63.33436			0.00	0	0.00
R186	On 21/12/2026	Spot Bond	7.61000	129.29702	7.62000	129.17080		51,199,219,993,900.00	727,886,990	1,566,613,288.00	
R187P	On 21/12/2026	Spot Bond	34.66514	1.11669	34.66514	1.11572			0.00	0	0.00
R188P	On 21/12/2027	Spot Bond	32.55096	1.06533	32.55096	1.06445			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM Yield	MarkPrice	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
R189	On 31/03/2013	Spot Bond	214.85770	124.63347	214.84630	124.20067			0.00	0	677,000,000.00
R197	On 07/12/2023	Spot Bond	1.13000	276.89248	1.13000	276.86167		93,304,552,000.00	82,570,400	117,488,000.00	
R201	On 21/12/2014	Spot Bond	5.09000	110.91634	5.10000	110.88088		754,096,896,880.00	148,152,632	939,391,632.00	
R202	On 07/12/2033	Spot Bond	1.82000	207.37713	1.82000	207.35016		619,941,868,000.00	340,627,400	1,075,832,000.00	
R2023	On 28/02/2023	Spot Bond	7.12500	106.40219	7.13000	106.34463		8,575,664,634,750.00	203,602,054	2,601,654,054.00	
R203	On 15/09/2017	Spot Bond	5.98500	111.01225	5.99500	110.95069		40,180,078,389,150.00	713,463,390	7,779,401,390.00	
R204	On 21/12/2018	Spot Bond	6.21000	112.43917	6.21500	112.39409		16,455,230,309,610.00	649,795,541	5,632,383,684.00	
R2048	On 28/02/2048	Spot Bond	99.20808	10.77579	99.20808	10.75184		110,418,593,040,000.00	113,000,000	1,646,000,000.00	
R205	On 31/03/2014	Spot Bond	100.00000	42.21703	100.00000	42.11475		0.00	0	0.00	
R206	On 15/01/2014	Spot Bond	5.09500	105.38676	5.10000	105.36682		4,629,240,575,000.00	908,585,000	976,630,000.00	
R207	On 15/01/2020	Spot Bond	6.48000	107.02839	6.49000	106.95198		33,335,389,548,720.00	144,350,239	5,078,575,839.00	
R208	On 31/03/2021	Spot Bond	6.67500	101.57400	6.68000	101.52400		37,842,088,215,825.00	669,226,699	9,841,452,999.00	
R209	On 31/03/2036	Spot Bond	8.39500	79.21487	8.40500	79.11296		68,771,143,508,825.00	191,917,035	9,021,508,035.00	
R210	On 31/03/2028	Spot Bond	1.53000	159.96840	1.53000	159.94880		612,000,000.00	400,000	104,600,000.00	
R211	On 31/01/2017	Spot Bond	0.10000	112.44114	-0.10000	112.43209		(30,000,000.00)	300,000	1,177,300,000.00	
R212	On 31/01/2022	Spot Bond	1.00000	130.37616	1.00000	130.36214		33,300,000,000.00	33,300,000	731,440,620.00	
R213	On 28/02/2031	Spot Bond	8.17500	90.67979	8.18000	90.61657		19,072,889,678,250.00	333,075,190	3,849,853,190.00	
R214	On 28/02/2041	Spot Bond	77.73332	9.84490	77.73332	9.82705		170,112,048,729,923.00	188,405,805	7,287,355,237.00	

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
R223C	On 15/03/2013	Spot Bond	98.10852	77.82598	98.10852	77.66352				0.00	0	0.00
R224C	On 15/09/2013	Spot Bond	95.74929	53.77873	95.74929	53.66262				0.00	0	0.00
R225C	On 15/03/2014	Spot Bond	93.40448	37.12404	93.40448	37.04552				0.00	0	0.00
R226C	On 15/09/2014	Spot Bond	91.01110	26.05993	91.01110	26.00599				0.00	0	0.00
R227C	On 15/03/2015	Spot Bond	87.49080	18.93789	87.49080	18.89996				0.00	0	0.00
R228C	On 15/09/2015	Spot Bond	85.50505	13.69466	85.50505	13.66776				0.00	0	0.00
R229C	On 15/03/2016	Spot Bond	83.47163	10.05566	83.47163	10.03630				0.00	0	0.00
R230C	On 15/09/2016	Spot Bond	81.26980	7.52696	81.26980	7.51279				0.00	0	0.00
R322C	On 21/12/2012	Spot Bond	99.35642	94.34976	99.35642	94.10807				0.00	0	0.00
R323C	On 21/06/2013	Spot Bond	96.68315	64.29070	96.68315	64.15231				0.00	0	0.00
R324C	On 21/12/2013	Spot Bond	94.26296	44.09887	94.26296	44.00591				0.00	0	0.00
R325C	On 21/06/2014	Spot Bond	91.92899	30.72648	91.92899	30.66304				0.00	0	0.00
R326C	On 21/12/2014	Spot Bond	89.76971	21.70451	89.76971	21.66058				0.00	0	0.00
R327C	On 21/06/2015	Spot Bond	86.42385	15.89837	86.42385	15.86719				0.00	0	0.00
R328C	On 21/12/2015	Spot Bond	84.45562	11.57981	84.45562	11.55754				0.00	0	0.00
R329C	On 21/06/2016	Spot Bond	82.31050	8.59260	82.31050	8.57643				0.00	0	0.00
R330C	On 21/12/2016	Spot Bond	79.97373	6.51237	79.97373	6.50041				0.00	0	0.00

Contract Details	Strike	Call / Put	MTM Yield	MarkPrice	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
R331C	On 21/06/2017	Spot Bond	75.56089	5.37748	75.56089	5.36807			0.00	0	0.00
R332C	On 21/12/2017	Spot Bond	73.15412	4.26528	73.15412	4.25802			0.00	0	0.00
R333C	On 21/06/2018	Spot Bond	69.91580	3.56588	69.91580	3.56004			0.00	0	0.00
R334C	On 21/12/2018	Spot Bond	67.83418	2.90215	67.83418	2.89752			0.00	0	0.00
R335C	On 21/06/2019	Spot Bond	65.82731	2.39188	65.82731	2.38817			0.00	0	0.00
R336C	On 21/12/2019	Spot Bond	63.84766	1.99991	63.84766	1.99688			0.00	0	0.00
R337C	On 21/06/2020	Spot Bond	60.09257	1.88284	60.09257	1.88014			0.00	0	0.00
R338C	On 21/12/2020	Spot Bond	58.22853	1.62582	58.22853	1.62355			0.00	0	0.00
R339C	On 21/06/2021	Spot Bond	55.42223	1.51824	55.42223	1.51622			0.00	0	0.00
R340C	On 21/12/2021	Spot Bond	53.71567	1.34236	53.71567	1.34061			0.00	0	0.00
R341C	On 21/06/2022	Spot Bond	52.07678	1.19774	52.07678	1.19623			0.00	0	0.00
R342C	On 21/12/2022	Spot Bond	50.50256	1.07796	50.50256	1.07663			0.00	0	0.00
R343C	On 21/06/2023	Spot Bond	49.04085	0.97386	49.04085	0.97270			0.00	0	0.00
R344C	On 21/12/2023	Spot Bond	47.63992	0.88603	47.63992	0.88500			0.00	0	0.00
R345C	On 21/06/2024	Spot Bond	40.84619	1.36136	40.84619	1.35998			0.00	0	0.00
R346C	On 21/12/2024	Spot Bond	39.49703	1.29452	39.49703	1.29324			0.00	0	0.00
R347C	On 21/06/2025	Spot Bond	38.20719	1.23809	38.20719	1.23690			0.00	0	0.00
R348C	On 21/12/2025	Spot Bond	36.97373	1.19047	36.97373	1.18937			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM Yield	MarkPrice	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
R349C	On 21/06/2026	Spot Bond	35.79392	1.15036	35.79392	1.14933			0.00	0	0.00
R350C	On 21/12/2026	Spot Bond	34.66514	1.11669	34.66514	1.11572			0.00	0	0.00
R351C	On 21/06/2027	Spot Bond	33.58493	1.08859	33.58493	1.08767			0.00	0	0.00
R352C	On 21/12/2027	Spot Bond	32.55096	1.06533	32.55096	1.06445			0.00	0	0.00
RCSB01	On 16/03/2014	Spot Bond	100.64880	46.97678	100.64880	46.86106			0.00	0	0.00
RCSB02	On 15/07/2013	Spot Bond	99.92574	60.99385	99.92574	60.84619			0.00	0	0.00
RCSB03	On 15/07/2016	Spot Bond	99.90770	13.38428	99.90770	13.35188			0.00	0	0.00
RCSB04	On 25/05/2015	Spot Bond	100.96576	20.10995	100.96576	20.00321			0.00	0	0.00
RCSB2U	On 24/07/2017	Spot Bond	100.00000	2.03232	100.00000	2.02339			0.00	0	0.00
RCSC08	On 08/03/2013	Spot Bond	100.56581	98.91104	100.56581	98.64583			0.00	0	0.00
RCSC09	On 06/06/2013	Spot Bond	100.63344	64.75036	100.63344	64.54487			0.00	0	0.00
RCSC10	On 06/06/2013	Spot Bond	100.61948	66.59465	100.61948	66.38333			0.00	0	0.00
RCSC11	On 06/09/2013	Spot Bond	100.62865	64.47394	100.62865	64.18583			0.00	0	0.00
RDFB01	On 30/03/2015	Spot Bond	100.22952	21.96344	100.22952	21.90954			0.00	0	0.00
RDFC04	On 06/09/2013	Spot Bond	100.00000	76.45857	100.00000	76.35468			0.00	0	0.00
RDFC05	On 06/12/2012	Spot Bond	100.48281	98.10937	100.48281	97.84510			0.00	0	0.00
RES06	On 18/10/2014	Spot Bond	101.67229	28.46412	101.67229	28.39413			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM Yield	MarkPrice	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
RES07	On 14/02/2013	Spot Bond	5.87500	104.57886	5.87500	104.56225			0.00	0	0.00
RES12	On 20/08/2015	Spot Bond	100.93776	15.11595	100.93776	15.04896			0.00	0	0.00
RES13	On 09/01/2013	Spot Bond	100.29264	89.87492	100.29264	89.65352			0.00	0	0.00
RES14	On 04/10/2013	Spot Bond	100.11180	53.88580	100.11180	53.48101			0.00	0	0.00
RES15	On 12/11/2017	Spot Bond	100.00000	13.23203	100.00000	13.13272			0.00	0	0.00
RES16	On 14/02/2013	Spot Bond	100.00000	82.57919	100.00000	82.39278			0.00	0	0.00
RESB01	On 03/06/2014	Spot Bond	100.68733	30.49239	100.68733	30.41726			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	102.01060	101.03586	101.72901			0.00	0	0.00
RP002	On 28/02/2013	Spot Bond	101.10798	99.72300	101.10798	99.44753			0.00	0	0.00
RP004	On 25/11/2014	Spot Bond	102.70350	28.53868	102.70350	28.42873			0.00	0	0.00
RP005	On 31/03/2017	Spot Bond	100.28309	14.03612	100.28309	14.00826			0.00	0	0.00
RP006	On 30/04/2019	Spot Bond	102.22019	12.22605	102.22019	12.19586			0.00	0	0.00
RP007	On 30/04/2016	Spot Bond	101.97649	15.66886	101.97649	15.63023			0.00	0	0.00
RP008	On 30/04/2016	Spot Bond	101.97649	15.66886	101.97649	15.63023			0.00	0	0.00
RP009	On 16/07/2013	Spot Bond	99.90414	58.92341	99.90414	58.66450			0.00	0	0.00
RP010	On 23/08/2013	Spot Bond	100.99069	49.52297	100.99069	49.30343			0.00	0	0.00
RP011	On 12/09/2013	Spot Bond	100.58819	68.52864	100.58819	68.22251			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM Yield	MarkPrice	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
RP012	On 10/10/2013	Spot Bond	100.00000	51.52978	100.00000	51.14300			0.00	0	0.00
RP013	On 27/09/2016	Spot Bond	100.38461	5.11815	100.38461	5.09533			0.00	0	0.00
RP014	On 27/09/2019	Spot Bond	100.43152	0.44496	100.43152	0.44298			0.00	0	0.00
RPG01	On 28/02/2014	Spot Bond	100.88031	47.07251	100.88031	46.95632			0.00	0	0.00
RPG01U	On 25/02/2014	Spot Bond	100.00000	33.75633	100.00000	33.68950			0.00	0	0.00
RPG02	On 25/11/2014	Spot Bond	101.00223	27.28698	101.00223	27.22029			0.00	0	0.00
RPI01	On 22/07/2016	Spot Bond	5.25000	101.84755	5.25000	101.83321			0.00	0	0.00
RPP01U	On 31/08/2018	Spot Bond	100.00000	0.73606	100.00000	0.73426			0.00	0	0.00
RPP04U	On 07/10/2016	Spot Bond	100.00000	4.00109	100.00000	3.99140			0.00	0	0.00
RPP05U	On 21/01/2013	Spot Bond	100.00000	87.32057	100.00000	87.11217			0.00	0	0.00
RPS001	On 16/11/2022	Spot Bond	100.00000	22.80340	100.00000	22.71624			0.00	0	0.00
RW21	On 21/04/2021	Spot Bond	109.50878	10.05693	109.50878	10.03283		5,694,456,560.00	52,000	5,452,000.00	
SA061U	On 14/12/2012	Spot Bond	100.00000	96.05263	100.00000	95.80052			0.00	0	0.00
SA062U	On 18/01/2013	Spot Bond	100.00000	87.95181	100.00000	87.74038			0.00	0	0.00
SBC2	On 28/04/2016	Spot Bond	105.69036	8.54358	105.69036	8.52672			0.00	0	0.00
SBK12	On 24/11/2016	Spot Bond	117.11129	11.65878	117.11129	11.62913			0.00	0	29,700,000.00
SBK13	On 24/11/2016	Spot Bond	100.96377	10.55364	100.96377	10.47956			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM Yield	MarkPrice	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
SBK14	On 01/12/2017	Spot Bond	109.76738	9.90096	109.76738	9.87731			0.00	0	15,000,000.00
SBK15	On 23/01/2022	Spot Bond	101.55586	7.65383	101.55586	7.63503			0.00	0	0.00
SBK16	On 15/03/2023	Spot Bond	100.47716	8.60091	100.47716	8.57975			0.00	0	0.00
SBK17	On 31/07/2024	Spot Bond	101.44951	9.11600	101.44951	9.08749			0.00	0	0.00
SBK18	On 24/10/2020	Spot Bond	100.00000	14.10766	100.00000	14.00177			0.00	0	0.00
SBK19	On 24/10/2019	Spot Bond	100.00000	14.16589	100.00000	14.05956			0.00	0	0.00
SBK7	On 24/05/2015	Spot Bond	110.28697	19.11664	110.28697	19.07030		2,205,739,400,000.00	20,000,000	25,000,000.00	
SBK8	On 10/04/2013	Spot Bond	101.21158	76.20649	101.21158	76.05211		38,460,400,400.00	380,000	2,890,000.00	
SBK9	On 10/04/2018	Spot Bond	101.86258	10.34338	101.86258	10.32002			0.00	0	6,900,000.00
SBK111	On 09/04/2014	Spot Bond	127.67688	36.50032	127.67688	36.39851			0.00	0	0.00
SBN18	On 14/09/2013	Spot Bond	159.66556	41.27251	159.66556	41.13890			0.00	0	0.00
SBN20	On 31/03/2013	Spot Bond	152.98792	67.16150	152.98792	66.97576			0.00	0	0.00
SBN27	On 15/09/2015	Spot Bond	117.95662	20.51561	117.95662	20.46314			0.00	0	0.00
SBN29	On 15/09/2015	Spot Bond	118.36117	20.43137	118.36117	20.37896			0.00	0	0.00
SBN31	On 15/09/2015	Spot Bond	118.56412	20.38933	118.56412	20.33696			0.00	0	0.00
SBN32	On 19/03/2013	Spot Bond	143.82678	71.16744	143.82678	70.97234			0.00	0	0.00
SBN33	On 15/09/2017	Spot Bond	103.68838	11.13944	103.68838	11.11376			0.00	0	0.00
SBN34	On 15/09/2015	Spot Bond	118.14423	20.47647	118.14423	20.42403			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM Yield	MarkPrice	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
SBN35	On 15/09/2015	Spot Bond	118.24540	20.45541	118.24540	20.40299			0.00	0	0.00
SBN36	On 31/03/2013	Spot Bond	211.65251	60.39740	211.65251	60.19296			0.00	0	0.00
SBN42	On 31/03/2013	Spot Bond	100.00000	77.29081	100.00000	77.13242			0.00	0	0.00
SBN45	On 15/09/2017	Spot Bond	100.42831	9.29103	100.42831	9.26818			0.00	0	0.00
SBN49	On 02/06/2014	Spot Bond	99.21990	31.47417	99.21990	31.39763			0.00	0	0.00
SBN50	On 23/09/2014	Spot Bond	100.36654	32.29672	100.36654	32.21737			0.00	0	0.00
SBN51	On 03/10/2016	Spot Bond	100.15186	11.63020	100.15186	11.60198			0.00	0	0.00
SBN52	On 03/07/2013	Spot Bond	100.16711	62.98735	100.16711	62.83452			0.00	0	0.00
SBR003	On 05/11/2013	Spot Bond	100.00000	57.30772	100.00000	57.16890			0.00	0	0.00
SBS13	On 22/09/2017	Spot Bond	107.02647	11.25032	107.02647	11.22372			0.00	0	0.00
SBS14	On 07/02/2014	Spot Bond	101.09831	38.52641	101.09831	38.43216			0.00	0	0.00
SBS15	On 26/04/2016	Spot Bond	101.18390	12.22651	101.18390	12.19658			0.00	0	0.00
SBS16	On 22/09/2018	Spot Bond	100.29283	8.39201	100.29283	8.37140			0.00	0	0.00
SBS17	On 23/06/2018	Spot Bond	100.00000	1.09623	100.00000	1.09381			0.00	0	0.00
SBS18	On 23/06/2018	Spot Bond	100.30374	8.66255	100.30374	8.64127			0.00	0	0.00
SBS19	On 23/06/2021	Spot Bond	112.35030	13.39116	112.35030	13.35857			0.00	0	0.00
SBS20	On 15/05/2026	Spot Bond	107.31305	9.68237	107.31305	9.65942			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM Yield	MarkPrice	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
SBS21	On 15/05/2026	Spot Bond	101.14300	7.51880	101.14300	7.49509			0.00	0	0.00
SBS22	On 23/05/2015	Spot Bond	100.81390	18.76961	100.81390	18.68035			0.00	0	0.00
SBS23	On 23/05/2017	Spot Bond	100.85958	8.74560	100.85958	8.71809			0.00	0	0.00
SBS24	On 23/05/2019	Spot Bond	100.88565	7.08944	100.88565	7.02226			0.00	0	0.00
SBS25	On 24/05/2019	Spot Bond	107.86744	8.56344	107.86744	8.54892		35,596,255,200.00		330,000	3,030,000.00
SBS3	On 25/05/2026	Spot Bond	100.17939	8.26070	100.17939	8.24220			0.00	0	0.00
SBS4	On 16/11/2021	Spot Bond	102.91713	8.66282	102.91713	8.64297			0.00	0	0.00
SBS7	On 26/03/2013	Spot Bond	102.48454	79.41403	102.48454	79.24654			0.00	0	0.00
SBS9	On 07/07/2016	Spot Bond	118.34171	17.08190	118.34171	17.03880		8,047,236,280.00		68,000	2,368,000.00
SBSI10	On 03/07/2013	Spot Bond	120.99445	70.36390	120.99445	70.17756			0.00	0	10,880,000.00
SBSI11	On 07/12/2023	Spot Bond	265.12288	1.99936	265.12288	1.99016			0.00	0	0.00
SBSI12	On 31/01/2017	Spot Bond	119.59470	4.80651	119.59470	4.79428			0.00	0	7,709,000.00
SCM107	On 15/09/2017	Spot Bond	112.58000	11.09493	112.58000	11.06474			0.00	0	0.00
SCM220	On 20/01/2013	Spot Bond	100.00000	96.97884	100.00000	96.74683			0.00	0	0.00
SCM221	On 17/02/2013	Spot Bond	100.00000	82.02247	100.00000	81.83857			0.00	0	0.00
SHF01	On 15/12/2016	Spot Bond	100.00000	2.70645	100.00000	2.69983			0.00	0	0.00
SHI02	On 01/10/2021	Spot Bond	82.63494	0.22981	82.63494	0.22932			0.00	0	0.00
SHI05	On 31/01/2017	Spot Bond	100.00000	6.91774	100.00000	6.86525			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM Yield	MarkPrice	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
SHPCBU	On 03/04/2017	Spot Bond	6.50000	100.67358	6.50000	100.66173			0.00	0	0.00
SHS01	On 15/12/2016	Spot Bond	100.49004	11.29636	100.49004	11.26858			0.00	0	0.00
SHS02	On 29/06/2013	Spot Bond	100.22255	63.25392	100.22255	63.09870			0.00	0	0.00
SHS03	On 29/06/2015	Spot Bond	100.24006	17.66919	100.24006	17.62582			0.00	0	0.00
SHS04	On 29/06/2017	Spot Bond	100.37865	10.67108	100.37865	10.64485			0.00	0	0.00
SHS05	On 29/06/2017	Spot Bond	104.63904	10.78303	104.63904	10.76541		7,743,288,960.00	74,000	74,000.00	
SLI1	On 15/08/2013	Spot Bond	104.53403	61.56469	104.53403	61.42416			0.00	0	0.00
SLI2	On 15/08/2016	Spot Bond	110.17225	14.77760	110.17225	14.74240			0.00	0	8,200,000.00
SMF1	On 27/06/2013	Spot Bond	104.99511	68.72365	104.99511	68.56536		8,294,613,690.00	79,000	79,000.00	
SNT01	On 15/09/2017	Spot Bond	102.86503	11.24753	102.86503	11.22176			0.00	0	18,700,000.00
SPDA1	On 21/08/2014	Spot Bond	101.14731	26.07206	101.14731	26.00825			0.00	0	0.00
SPDA2	On 21/08/2016	Spot Bond	100.91285	9.81614	100.91285	9.79216			0.00	0	0.00
SPDA3	On 21/08/2015	Spot Bond	101.15213	14.38922	101.15213	14.35401			0.00	0	0.00
SPDA4	On 21/08/2017	Spot Bond	100.91985	7.92667	100.91985	7.90731			0.00	0	0.00
SSA01	On 28/06/2016	Spot Bond	110.58806	16.52082	110.58806	16.48113			0.00	0	0.00
SSA02	On 20/04/2015	Spot Bond	99.95086	21.53859	99.95086	21.47137			0.00	0	0.00
SSN001	On 01/03/2017	Spot Bond	100.74418	9.53110	100.74418	9.50761			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM Yield	MarkPrice	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
SSN002	On 26/03/2017	Spot Bond	100.29998	10.85183	100.29998	10.82518			0.00	0	0.00
SSN003	On 25/04/2017	Spot Bond	101.49647	10.03261	101.49647	10.00089			0.00	0	0.00
SSN004	On 31/03/2021	Spot Bond	89.26946	8.73642	89.26946	8.71873			0.00	0	0.00
SSN005	On 31/03/2021	Spot Bond	88.92846	8.76968	88.92846	8.75198			0.00	0	0.00
SSN006	On 21/12/2014	Spot Bond	107.77651	24.67649	107.77651	24.63514			0.00	0	0.00
SSN007	On 15/01/2020	Spot Bond	97.48656	10.31733	97.48656	10.29510			0.00	0	0.00
SSN008	On 18/06/2017	Spot Bond	100.44496	9.32904	100.44496	9.29948			0.00	0	0.00
SSN009	On 15/09/2017	Spot Bond	104.60347	11.02187	104.60347	10.99627			0.00	0	0.00
SSN010	On 15/09/2015	Spot Bond	119.58561	20.18002	119.58561	20.12783			0.00	0	0.00
SSN011	On 31/01/2025	Spot Bond	101.19280	3.14919	101.19280	3.13659			0.00	0	0.00
SYN867	On 19/01/2013	Spot Bond	100.00000	87.74038	100.00000	87.52998			0.00	0	0.00
SYN869	On 19/01/2013	Spot Bond	100.00000	87.74038	100.00000	87.52998			0.00	0	0.00
SYN870	On 20/01/2013	Spot Bond	100.00000	87.52998	100.00000	87.32057			0.00	0	0.00
SYN872	On 13/02/2013	Spot Bond	100.00000	82.76644	100.00000	82.57919			0.00	0	0.00
SYN873	On 14/02/2013	Spot Bond	100.00000	82.57919	100.00000	82.39278			0.00	0	0.00
SYN874	On 16/02/2013	Spot Bond	100.00000	82.20721	100.00000	82.02247			0.00	0	0.00
SYN875	On 16/02/2013	Spot Bond	100.00000	82.20721	100.00000	82.02247			0.00	0	0.00
SYN876	On 20/02/2013	Spot Bond	100.00000	81.47321	100.00000	81.29176			0.00	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	81.29176	100.00000	81.11111				0.00	0	0.00
SYN880	On 23/02/2013	Spot Bond	100.00000	80.93126	100.00000	80.75221				0.00	0	0.00
SYN881	On 23/02/2013	Spot Bond	100.00000	80.93126	100.00000	80.75221				0.00	0	0.00
SYN882	On 27/02/2013	Spot Bond	100.00000	80.21978	100.00000	80.04386				0.00	0	0.00
SYN887	On 17/02/2013	Spot Bond	100.00000	82.02247	100.00000	81.83857				0.00	0	0.00
SYN911	On 19/07/2013	Spot Bond	100.00000	59.72374	100.00000	59.59120				0.00	0	0.00
SYN913	On 19/07/2013	Spot Bond	100.00000	59.72374	100.00000	59.59120				0.00	0	0.00
SYN923	On 21/08/2013	Spot Bond	100.00000	55.50164	100.00000	55.37847				0.00	0	0.00
SYN924	On 22/08/2013	Spot Bond	100.00000	55.37847	100.00000	55.25557				0.00	0	0.00
SYN925	On 23/08/2013	Spot Bond	100.00000	55.25557	100.00000	55.13295				0.00	0	0.00
SYN928	On 19/07/2013	Spot Bond	100.00000	59.72374	100.00000	59.59120				0.00	0	0.00
SYN929	On 19/07/2013	Spot Bond	100.00000	59.72374	100.00000	59.59120				0.00	0	0.00
SYN946	On 27/11/2012	Spot Bond	99.33096	66.81569	99.33096	66.81568				0.00	0	0.00
SYN947	On 18/12/2012	Spot Bond	99.03221	95.09762	99.03221	94.85288				0.00	0	0.00
SYN949	On 29/11/2012	Spot Bond	99.30851	66.82069	99.30851	99.72866				0.00	0	0.00
SYN950	On 15/01/2013	Spot Bond	100.00000	88.59223	100.00000	88.37772				0.00	0	0.00
SYN951	On 21/01/2013	Spot Bond	100.00000	87.32057	100.00000	87.11217				0.00	0	0.00

Contract Details	Strike	Call / Put	MTM Yield	MarkPrice	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
SYN953	On 05/02/2013	Spot Bond	100.00000	84.29561	100.00000	84.10138			0.00	0	0.00
SYN954	On 21/01/2013	Spot Bond	100.00000	87.32057	100.00000	87.11217			0.00	0	0.00
SYN955	On 12/02/2013	Spot Bond	100.00000	82.95455	100.00000	82.76644			0.00	0	0.00
SYN956	On 14/02/2013	Spot Bond	100.00000	82.57919	100.00000	82.39278			0.00	0	0.00
SYN957	On 18/02/2013	Spot Bond	100.00000	81.83857	100.00000	81.65548			0.00	0	0.00
SYN958	On 18/02/2013	Spot Bond	100.00000	81.83857	100.00000	81.65548			0.00	0	0.00
SYN959	On 19/02/2013	Spot Bond	100.00000	81.65548	100.00000	81.47321			0.00	0	0.00
SYN960	On 28/01/2013	Spot Bond	100.00000	85.88235	100.00000	85.68075			0.00	0	0.00
SYN961	On 22/02/2013	Spot Bond	100.00000	81.11111	100.00000	80.93126			0.00	0	0.00
SYN962	On 19/12/2012	Spot Bond	100.00000	94.80519	100.00000	94.55959			0.00	0	0.00
SYN963	On 25/02/2013	Spot Bond	100.00000	80.57395	100.00000	80.39648			0.00	0	0.00
SYN964	On 26/02/2013	Spot Bond	100.00000	80.39648	100.00000	80.21978			0.00	0	0.00
SYN965	On 01/03/2013	Spot Bond	100.00000	79.86871	100.00000	100.00000			0.00	0	0.00
SZ18	On 30/09/2015	Spot Bond	117.60842	18.86913	117.60842	18.82124		23,521,684,000.00		200,000	100,000.00
SZ25	On 30/09/2025	Spot Bond	104.75139	9.87337	104.75139	9.85055			0.00	0	0.00
T018	On 15/07/2014	Spot Bond	100.00000	38.38116	100.00000	38.29668			0.00	0	0.00
TF105U	On 25/10/2014	Spot Bond	100.00000	32.31408	100.00000	32.07153			0.00	0	0.00
TFS06	On 20/03/2014	Spot Bond	102.75446	40.38738	102.75446	40.29496			0.00	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	87.27654	98.53867	87.07139			0.00	0	0.00
TFS101	On 06/02/2013	Spot Bond	98.31078	84.32786	98.31078	84.13675			0.00	0	0.00
TFS102	On 14/12/2012	Spot Bond	99.10758	96.08648	99.10758	95.83644			0.00	0	0.00
TFS103	On 14/03/2013	Spot Bond	97.81910	78.03980	97.81910	77.87693			0.00	0	0.00
TFS104	On 29/01/2013	Spot Bond	100.00000	66.66690	100.00000	66.66690			0.00	0	0.00
TFS73	On 11/02/2013	Spot Bond	100.94335	84.20998	100.94335	84.01710			0.00	0	0.00
TFS77	On 12/04/2013	Spot Bond	99.98492	90.62258	99.98492	90.40318			0.00	0	0.00
TFS78	On 18/04/2013	Spot Bond	99.89383	89.33168	99.89383	89.11868			0.00	0	0.00
TFS83	On 28/07/2015	Spot Bond	101.19250	14.85364	101.19250	14.81728			0.00	0	0.00
TFS84	On 28/07/2016	Spot Bond	107.95127	14.67239	107.95127	14.63801			0.00	0	0.00
TFS88	On 08/02/2013	Spot Bond	100.00000	83.71560	100.00000	83.52403			0.00	0	0.00
TFS90	On 05/03/2013	Spot Bond	100.57712	98.36917	100.57712	98.10253			0.00	0	0.00
TFS93	On 17/02/2014	Spot Bond	100.87887	37.91943	100.87887	37.84375			0.00	0	0.00
TFS97	On 14/11/2013	Spot Bond	100.92142	54.78821	100.92142	54.61579			0.00	0	0.00
TH10A1	On 18/10/2038	Spot Bond	101.62026	8.35755	101.62026	8.33108			0.00	0	0.00
TH10A2	On 18/10/2038	Spot Bond	101.66672	8.61472	101.66672	8.58744			0.00	0	0.00
TH10A3	On 18/10/2038	Spot Bond	102.00557	10.36301	102.00557	10.33981			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM Yield	MarkPrice	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
TH10A4	On 18/07/2017	Spot Bond	100.00000	2.73097	100.00000	2.70480			0.00	0	0.00
TH10A5	On 18/07/2017	Spot Bond	100.00000	2.73097	100.00000	2.70480			0.00	0	0.00
TH10A6	On 18/07/2017	Spot Bond	100.00000	2.73097	100.00000	2.70480			0.00	0	0.00
TH10B1	On 18/10/2038	Spot Bond	101.76658	9.16704	101.76658	9.13798			0.00	0	0.00
TH10B2	On 18/07/2017	Spot Bond	100.00000	2.73097	100.00000	2.70480			0.00	0	0.00
TH10C1	On 18/10/2038	Spot Bond	101.98019	10.34601	101.98019	10.31315			0.00	0	0.00
TH10C2	On 18/07/2017	Spot Bond	100.00000	2.73097	100.00000	2.70480			0.00	0	0.00
TH10D1	On 18/10/2038	Spot Bond	102.86169	15.17663	102.86169	15.12807			0.00	0	0.00
TH10D2	On 18/07/2017	Spot Bond	100.00000	2.73097	100.00000	2.70480			0.00	0	0.00
TH9A10	On 18/07/2016	Spot Bond	101.66078	10.64425	101.66078	10.61808			0.00	0	0.00
THE8A1	On 18/04/2036	Spot Bond	101.48088	6.36413	101.48088	6.34852			0.00	0	0.00
THE8A2	On 18/04/2036	Spot Bond	101.58542	6.84938	101.58542	6.83255			0.00	0	0.00
THE8A3	On 18/04/2036	Spot Bond	105.94334	6.90887	105.94334	6.89124			0.00	0	0.00
THE8B1	On 18/04/2036	Spot Bond	101.79445	7.81717	101.79445	7.79793			0.00	0	0.00
THE8C1	On 18/04/2036	Spot Bond	101.88733	8.24614	101.88733	8.22583			0.00	0	0.00
THE8D1	On 18/04/2036	Spot Bond	102.87096	12.75021	102.87096	12.71853			0.00	0	0.00
THE9A1	On 18/07/2016	Spot Bond	101.59334	10.34930	101.59334	10.32388			0.00	0	0.00
THE9A2	On 18/01/2016	Spot Bond	101.62589	12.48531	101.62589	12.45462			0.00	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	10.59342	101.64915	101.64915	10.56738			0.00	0	0.00
THE9A5	On 18/07/2039	Spot Bond	101.62589	7.01059	101.62589	101.62589	6.99335			0.00	0	0.00
THE9A6	On 18/07/2039	Spot Bond	101.64915	7.11821	101.64915	101.64915	7.10072			0.00	0	0.00
THE9A7	On 18/07/2039	Spot Bond	101.66078	7.17202	101.66078	101.66078	7.15438			0.00	0	0.00
THE9A8	On 18/07/2016	Spot Bond	101.61194	10.43070	101.61194	101.61194	10.40506			0.00	0	0.00
THE9A9	On 18/07/2016	Spot Bond	101.64915	10.59342	101.64915	101.64915	10.56738			0.00	0	0.00
THE9B1	On 18/07/2016	Spot Bond	101.77704	11.15207	101.77704	101.77704	11.12462			0.00	0	0.00
THE9B2	On 18/07/2039	Spot Bond	101.77704	7.70942	101.77704	101.77704	7.69045			0.00	0	0.00
THE9B3	On 18/07/2016	Spot Bond	101.77704	11.15207	101.77704	101.77704	11.12462			0.00	0	0.00
THE9C1	On 18/07/2016	Spot Bond	101.96303	11.96268	101.96303	101.96303	11.93320			0.00	0	0.00
THE9C2	On 18/07/2039	Spot Bond	102.00952	8.78089	102.00952	102.00952	8.75923			0.00	0	0.00
THE9C3	On 18/07/2016	Spot Bond	101.95141	11.91209	101.95141	101.95141	11.88273			0.00	0	0.00
THE9D1	On 18/07/2016	Spot Bond	102.88090	15.93147	102.88090	102.88090	15.89190			0.00	0	0.00
THE9D2	On 18/07/2039	Spot Bond	102.93896	13.02299	102.93896	102.93896	12.99062			0.00	0	0.00
THE9D3	On 18/07/2016	Spot Bond	102.91574	16.08111	102.91574	102.91574	16.04113			0.00	0	0.00
TL13	On 31/12/2013	Spot Bond	100.16956	42.72182	100.16956	100.16956	42.61817			0.00	0	2,000,000.00
TL15	On 29/04/2015	Spot Bond	115.34604	21.09388	115.34604	115.34604	21.04117			8,996,991,120.00	78,000	2,778,000.00

Contract Details	Strike	Call / Put	MTM Yield	MarkPrice	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
TL20	On 22/02/2020	Spot Bond	98.42479	10.97772	98.42479	10.95718			0.00	0	0.00
TN17	On 14/11/2017	Spot Bond	113.10271	9.56563	113.10271	9.54197		22,846,747,420.00		202,000	998,202,000.00
TN20	On 17/09/2020	Spot Bond	114.87864	11.05269	114.87864	11.02500		15,037,154,461.44		130,896	292,830,000.00
TN23	On 06/11/2023	Spot Bond	120.75839	9.49972	120.75839	9.47496		60,492,104,094.65		500,935	85,319,935.00
TN25	On 19/08/2025	Spot Bond	105.49834	11.39038	105.49834	11.36420		0.00		0	132,700,000.00
TN27	On 14/11/2027	Spot Bond	103.04013	8.94041	103.04013	8.91991		40,803,891,480.00		396,000	10,296,000.00
TORQ1	On 15/04/2022	Spot Bond	100.87844	6.71449	100.87844	6.68475		0.00		0	0.00
TORQ2	On 15/04/2022	Spot Bond	100.89915	6.87128	100.89915	6.84084		0.00		0	0.00
TORQ3	On 15/04/2022	Spot Bond	100.92536	7.06976	100.92536	7.03844		0.00		0	0.00
TORQ4	On 15/04/2022	Spot Bond	100.92812	7.09066	100.92812	7.05924		0.00		0	0.00
TORQ5	On 15/04/2022	Spot Bond	101.05768	8.07122	101.05768	8.03542		0.00		0	0.00
TORQ6	On 15/04/2022	Spot Bond	101.32571	13.69411	101.32571	13.63324		0.00		0	0.00
TPDA01	On 05/04/2015	Spot Bond	100.00000	26.37852	100.00000	26.16676		0.00		0	0.00
TPDA02	On 05/04/2017	Spot Bond	100.00000	13.66122	100.00000	13.55155		0.00		0	0.00
TPDA03	On 05/04/2018	Spot Bond	100.00000	11.70671	100.00000	11.61274		0.00		0	0.00
TR30	On 31/12/2099	Spot Bond	10.00000	99.97234	10.00000	99.94469		0.00		0	0.00
TR31	On 31/12/2099	Spot Bond	9.75000	99.97303	9.75000	99.94607		0.00		0	0.00
TR32	On 31/12/2099	Spot Bond	100.00000	9.97335	100.00000	9.94678		0.00		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	83.52403	100.00000	83.33333				0.00	0	0.00
TSP117	On 23/02/2013	Spot Bond	100.00000	80.93126	100.00000	80.75221				0.00	0	0.00
TSP125	On 23/08/2013	Spot Bond	100.00000	60.22745	100.00000	60.11319				0.00	0	0.00
TSP128	On 07/02/2013	Spot Bond	100.00000	83.90805	100.00000	83.71560				0.00	0	0.00
TSP129	On 07/03/2013	Spot Bond	97.58601	79.23856	97.58601	79.07105				0.00	0	0.00
TSP131	On 03/05/2013	Spot Bond	96.66726	70.89660	96.66726	70.76373				0.00	0	0.00
TSP132	On 29/11/2012	Spot Bond	99.23248	66.83766	99.23248	99.72887				0.00	0	0.00
TSP133	On 03/01/2013	Spot Bond	98.71758	91.35251	98.71758	91.12736				0.00	0	0.00
TSP134	On 27/06/2013	Spot Bond	99.76004	67.15906	99.76004	67.03187				0.00	0	0.00
TSP135	On 07/02/2013	Spot Bond	98.31631	84.13600	98.31631	83.94576				0.00	0	0.00
UG21	On 02/03/2021	Spot Bond	114.88602	11.66369	114.88602	11.63447				0.00	0	0.00
UTR041	On 19/04/2014	Spot Bond	99.85679	41.31280	99.85679	41.21286				0.00	0	0.00
UTR042	On 19/04/2016	Spot Bond	99.84614	13.75090	99.84614	13.71763				0.00	0	0.00
UTR043	On 06/04/2015	Spot Bond	100.02475	23.26200	100.02475	23.20562				0.00	0	0.00
UTR40	On 10/09/2017	Spot Bond	107.51485	12.91179	107.51485	12.88114				0.00	0	0.00
VIP1A5	On 07/11/2013	Spot Bond	100.00000	57.62235	100.00000	57.48277				0.00	0	0.00
VIP1B3	On 07/11/2013	Spot Bond	100.00000	57.85400	100.00000	57.71384				0.00	0	0.00

Contract Details	Strike	Call / Put	MTM Yield	MarkPrice	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
VIP1C3	On 07/11/2013	Spot Bond	100.00000	57.93121	100.00000	57.79087			0.00	0	0.00
VKE01	On 08/05/2015	Spot Bond	101.12514	19.84035	101.12514	19.77781			0.00	0	0.00
VKE02	On 08/05/2016	Spot Bond	101.16690	12.44975	101.16690	12.41049			0.00	0	0.00
VKE03	On 08/05/2017	Spot Bond	101.16870	9.28169	101.16870	9.25242			0.00	0	0.00
VOD002	On 28/02/2013	Spot Bond	100.00000	84.58634	100.00000	84.40126			0.00	0	0.00
VOD005	On 28/11/2012	Spot Bond	100.62384	66.52833	100.62384	66.52832			0.00	0	0.00
VOD006	On 28/02/2013	Spot Bond	100.00000	84.19093	100.00000	84.00671			0.00	0	750,000,000.00
VOYT01	On 09/09/2015	Spot Bond	142.66000	8.52007	142.66000	8.49941			0.00	0	0.00
WS04	On 30/05/2016	Spot Bond	125.92352	19.07714	125.92352	19.02658			0.00	0	92,000,000.00
WS05	On 01/08/2018	Spot Bond	235.74310	6.63470	235.74310	6.60614		1,007,566,009,400.00	4,274,000		41,274,000.00
WSP1	On 28/05/2015	Spot Bond	110.71509	18.32471	110.71509	18.28016			0.00	0	14,200,000.00
WSP2	On 28/05/2017	Spot Bond	112.63018	9.66587	112.63018	9.64204			0.00	0	81,000,000.00
WSP3	On 28/05/2019	Spot Bond	114.13989	8.16550	114.13989	8.14515			0.00	0	0.00
WSP4	On 28/05/2020	Spot Bond	112.54320	8.13062	112.54320	8.11059			0.00	0	0.00
WSP5	On 28/05/2021	Spot Bond	112.28516	8.08237	112.28516	8.06250		44,914,064,000.00	400,000		11,200,000.00
Z006	On 31/08/2013	Spot Bond	95.75673	55.54867	95.75673	55.42874			0.00	0	0.00
Z009	On 30/11/2013	Spot Bond	94.53097	46.01289	94.53097	45.91567			0.00	0	0.00
Z014	On 30/06/2015	Spot Bond	86.34739	15.61627	86.34739	15.58584			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM Yield	MarkPrice	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
Z018	On 31/03/2014	Spot Bond	92.99863	36.07151	92.99863	35.99591			0.00	0	0.00
Z019	On 30/06/2014	Spot Bond	91.84060	30.13776	91.84060	30.07593			0.00	0	0.00
Z020	On 19/10/2015	Spot Bond	85.12782	12.90140	85.12782	12.87629			0.00	0	0.00
Z025	On 30/11/2014	Spot Bond	90.00797	22.57372	90.00797	22.52818			0.00	0	0.00
Z071	On 01/07/2015	Spot Bond	86.33473	15.58941	86.33473	15.55903			0.00	0	75,000,000.00
Z083	On 30/09/2019	Spot Bond	64.79116	2.15860	64.79116	2.15525			0.00	0	0.00
ZA001	On 01/09/2016	Spot Bond	100.00000	7.40085	100.00000	7.38681			0.00	0	0.00
ZA002	On 16/08/2024	Spot Bond	100.00000	0.02980	100.00000	0.02974			0.00	0	0.00
ZA003	On 01/09/2016	Spot Bond	100.00000	7.40085	100.00000	7.38681			0.00	0	0.00
ZA007	On 31/03/2015	Spot Bond	100.00000	19.82996	100.00000	19.79233			0.00	0	0.00
ZA008	On 19/03/2015	Spot Bond	100.00000	20.28704	100.00000	20.24855			0.00	0	0.00
ZA009	On 22/04/2015	Spot Bond	100.00000	19.01855	100.00000	18.98247			0.00	0	0.00
ZA010	On 22/04/2015	Spot Bond	100.00000	19.01855	100.00000	18.98247			0.00	0	0.00
ZA011	On 20/05/2015	Spot Bond	100.00000	18.03370	100.00000	17.99948			0.00	0	0.00
ZA012	On 20/05/2015	Spot Bond	100.00000	18.03370	100.00000	17.99948			0.00	0	0.00
ZA013	On 18/06/2015	Spot Bond	100.00000	17.06740	100.00000	17.03502			0.00	0	0.00
ZA014	On 18/06/2015	Spot Bond	100.00000	17.06740	100.00000	17.03502			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM Yield	MarkPrice	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
ZA015	On 20/07/2015	Spot Bond	100.00000	16.06111	100.00000	16.03064			0.00	0	0.00
ZA016	On 20/07/2015	Spot Bond	100.00000	16.06111	100.00000	16.03064			0.00	0	0.00
ZA017	On 20/08/2015	Spot Bond	100.00000	15.14289	100.00000	15.11416			0.00	0	0.00
ZA018	On 20/08/2015	Spot Bond	100.00000	15.14289	100.00000	15.11416			0.00	0	0.00
ZA019	On 21/09/2015	Spot Bond	100.00000	14.25007	100.00000	14.22304			0.00	0	0.00
ZA020	On 21/09/2015	Spot Bond	100.00000	14.25007	100.00000	14.22304			0.00	0	0.00
ZA021	On 20/10/2015	Spot Bond	100.00000	13.48651	100.00000	13.46092			0.00	0	0.00
ZA022	On 18/11/2015	Spot Bond	100.00000	12.76386	100.00000	12.73965			0.00	0	0.00
ZA023	On 20/04/2016	Spot Bond	100.00000	9.54546	100.00000	9.52735			0.00	0	0.00
ZA024	On 20/05/2016	Spot Bond	100.00000	9.01685	100.00000	8.99974			0.00	0	0.00
ZA025	On 21/06/2016	Spot Bond	100.00000	8.48522	100.00000	8.46912			0.00	0	0.00
ZA026	On 21/06/2016	Spot Bond	100.00000	8.48522	100.00000	8.46912			0.00	0	0.00
ZA027	On 20/07/2016	Spot Bond	100.00000	8.03056	100.00000	8.01532			0.00	0	0.00
ZA028	On 19/08/2016	Spot Bond	100.00000	7.58584	100.00000	7.57144			0.00	0	0.00
ZA029	On 20/09/2016	Spot Bond	100.00000	7.13858	100.00000	7.12504			0.00	0	0.00
Total for j-Bonds :									817,360,017,108,577.00	,986,004,733	102 321 086 978.00
Grand Total:									17,360,245,131,591.00	186,048,990	02 322 713 228.00