



# JOHANNESBURG STOCK EXCHANGE

## Interest Rates & Currency Derivatives

### Daily MTM Report

Daily summary for: 28/11/2012

Contract Details			Strike	Call / Put	MTM Yield	MarkPrice	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
<b>Derivatives</b>													
\$ / R	On 14/12/2012	Foreign Exchange Future			8.88850	8.88850	8.83790	8.83790		12.49	104,688,753.00	11,778	346,112.00
\$ / R	On 14/12/2012	Foreign Exchange Future	7.95	Call	938.66860	0.93867	888.16160	0.88816	938.669	18.32	0.00	0	0.00
\$ / R	On 14/12/2012	Foreign Exchange Future	7.95	Put	0.16860	0.00017	0.26160	0.00026	0.169	18.32	0.00	0	15,000.00
\$ / R	On 14/12/2012	Foreign Exchange Future	8.00	Call	888.72080	0.88872	838.23730	0.83824	888.721	17.81	0.00	0	300.00
\$ / R	On 14/12/2012	Foreign Exchange Future	8.00	Put	0.22080	0.00022	0.33730	0.00034	0.221	17.81	0.00	0	12,540.00
\$ / R	On 14/12/2012	Foreign Exchange Future	8.10	Call	788.86320	0.78886	738.47190	0.73847	788.863	16.71	0.00	0	0.00
\$ / R	On 14/12/2012	Foreign Exchange Future	8.10	Put	0.36320	0.00036	0.57190	0.00057	0.363	16.71	0.00	0	3,000.00
\$ / R	On 14/12/2012	Foreign Exchange Future	8.25	Call	639.46660	0.63947	589.43200	0.58943	639.467	15.38	0.00	0	0.00
\$ / R	On 14/12/2012	Foreign Exchange Future	8.25	Put	0.96660	0.00097	1.53200	0.00153	0.967	15.38	0.00	0	2,500.00
\$ / R	On 14/12/2012	Foreign Exchange Future	7.80	Call	1,088.57750	1.08858	1,038.01950	1.03802	1,088.578	19.82	0.00	0	0.00
\$ / R	On 14/12/2012	Foreign Exchange Future	7.80	Put	0.07750	0.00008	0.11950	0.00012	0.078	19.82	0.00	0	43,500.00
\$ / R	On 14/12/2012	Foreign Exchange Future	8.32	Call	570.28030	0.57028	520.64690	0.52065	570.280	15.07	0.00	0	0.00
\$ / R	On 14/12/2012	Foreign Exchange Future	8.32	Put	1.78030	0.00178	2.74690	0.00275	1.780	15.07	0.00	0	0.00
\$ / R	On 14/12/2012	Foreign Exchange Future	8.35	Call	540.79730	0.54080	491.40510	0.49141	540.797	14.94	0.00	0	0.00
\$ / R	On 14/12/2012	Foreign Exchange Future	8.35	Put	2.29730	0.00230	3.50510	0.00351	2.297	14.94	0.00	0	400.00
\$ / R	On 14/12/2012	Foreign Exchange Future	8.05	Call	838.78220	0.83878	788.33780	0.78834	838.782	17.26	0.00	0	0.00
\$ / R	On 14/12/2012	Foreign Exchange Future	8.05	Put	0.28220	0.00028	0.43780	0.00044	0.282	17.26	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	396.18410		0.39618	349.01370	0.34901	396.184	14.27	0.00	0	50.00
\$ / R	On 14/12/2012	Foreign Exchange Future	8.50	Put	7.68410		0.00768	11.11370	0.01111	7.684	14.27	0.00	0	3,500.00
\$ / R	On 14/12/2012	Foreign Exchange Future	8.60	Call	304.54320		0.30454	260.32410	0.26032	304.543	13.83	0.00	0	6,000.00
\$ / R	On 14/12/2012	Foreign Exchange Future	8.60	Put	16.04320		0.01604	22.42410	0.02242	16.043	13.83	0.00	0	500.00
\$ / R	On 14/12/2012	Foreign Exchange Future	8.30	Call	589.99850		0.59000	540.22970	0.54023	589.998	15.16	0.00	0	3,000.00
\$ / R	On 14/12/2012	Foreign Exchange Future	8.30	Put	1.49850		0.00150	2.32970	0.00233	1.498	15.16	0.00	0	6,000.00
\$ / R	On 14/12/2012	Foreign Exchange Future	8.75	Call	181.52490		0.18152	145.07370	0.14507	181.525	13.16	0.00	0	0.00
\$ / R	On 14/12/2012	Foreign Exchange Future	8.75	Put	43.02490		0.04302	57.17370	0.05717	43.025	13.16	0.00	0	2,700.00
\$ / R	On 14/12/2012	Foreign Exchange Future	8.80	Call	146.27540		0.14628	113.38800	0.11339	146.275	12.94	0.00	0	1,000.00
\$ / R	On 14/12/2012	Foreign Exchange Future	8.80	Put	57.77540		0.05778	75.48800	0.07549	57.775	12.94	0.00	0	300.00
\$ / R	On 14/12/2012	Foreign Exchange Future	8.40	Call	491.97990		0.49198	443.11380	0.44311	491.980	14.71	0.00	0	0.00
\$ / R	On 14/12/2012	Foreign Exchange Future	8.40	Put	3.47990		0.00348	5.21380	0.00521	3.480	14.71	0.00	0	1,000.00
\$ / R	On 14/12/2012	Foreign Exchange Future	8.90	Call	87.18300		0.08718	70.63450	0.07063	87.183	12.49	0.00	0	2,000.00
\$ / R	On 14/12/2012	Foreign Exchange Future	8.90	Put	98.68300		0.09868	132.73450	0.13273	98.683	12.49	0.00	0	0.00
\$ / R	On 14/12/2012	Foreign Exchange Future	9.00	Call	52.69190		0.05269	42.44330	0.04244	52.692	13.19	0.00	0	13,900.00
\$ / R	On 14/12/2012	Foreign Exchange Future	9.00	Put	164.19190		0.16419	204.54330	0.20454	164.192	13.19	0.00	0	700.00
\$ / R	On 14/12/2012	Foreign Exchange Future	8.70	Call	219.98670		0.21999	180.45140	0.18045	219.987	13.38	0.00	0	44,500.00
\$ / R	On 14/12/2012	Foreign Exchange Future	8.70	Put	31.48670		0.03149	42.55140	0.04255	31.487	13.38	0.00	0	0.00
\$ / R	On 14/12/2012	Foreign Exchange Future	9.10	Call	30.99070		0.03099	24.89450	0.02489	30.991	13.90	0.00	0	1,540.00
\$ / R	On 14/12/2012	Foreign Exchange Future	9.10	Put	242.49070		0.24249	286.99450	0.28699	242.491	13.90	0.00	0	0.00
\$ / R	On 14/12/2012	Foreign Exchange Future	9.20	Call	17.96390		0.01796	14.40530	0.01441	17.964	14.60	0.00	0	1,000.00
\$ / R	On 14/12/2012	Foreign Exchange Future	9.20	Put	329.46390		0.32946	376.50530	0.37651	329.464	14.60	0.00	0	0.00
\$ / R	On 14/12/2012	Foreign Exchange Future	8.82	Call	133.18150		0.13318	103.50520	0.10351	133.181	12.85	0.00	0	0.00
\$ / R	On 14/12/2012	Foreign Exchange Future	8.82	Put	64.68150		0.06468	85.60520	0.08561	64.681	12.85	0.00	0	100.00
\$ / R	On 14/12/2012	Foreign Exchange Future	9.25	Call	13.64820		0.01365	10.93520	0.01094	13.648	14.95	0.00	0	9,250.00
\$ / R	On 14/12/2012	Foreign Exchange Future	9.25	Put	375.14820		0.37515	423.03520	0.42304	375.148	14.95	0.00	0	0.00
\$ / R	On 14/12/2012	Foreign Exchange Future	9.50	Call	3.02500		0.00303	3.14040	0.00314	3.025	16.28	0.00	0	1,300.00
\$ / R	On 14/12/2012	Foreign Exchange Future	9.50	Put	614.52500		0.61453	665.24040	0.66524	614.525	16.28	0.00	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	50.01800		0.05002	40.27460	0.04027	50.018	13.26	0.00	0	0.00
\$ / R	On 14/12/2012	Foreign Exchange Future	9.01	Put	171.51800		0.17152	212.37460	0.21237	171.518	13.26	0.00	0	0.00
\$ / R	On 14/12/2012	Foreign Exchange Future	10.40	Call	0.04380		0.00004	0.05340	0.00005	0.044	22.27	0.00	0	0.00
\$ / R	On 14/12/2012	Foreign Exchange Future	10.40	Put	1,511.54380		1.51154	1,562.15340	1.56215	1,511.544	22.27	0.00	0	0.00
\$ / R	On 14/12/2012	Foreign Exchange Future	11.10	Call	0.00660		0.00001	0.00540	0.00001	0.007	27.28	0.00	0	0.00
\$ / R	On 14/12/2012	Foreign Exchange Future	11.10	Put	2,211.50660		2.21151	2,262.10540	2.26211	2,211.507	27.28	0.00	0	0.00
\$ / R	On 14/12/2012	Foreign Exchange Future	9.23	Call	15.23430		0.01523	12.20980	0.01221	15.234	14.81	0.00	0	0.00
\$ / R	On 14/12/2012	Foreign Exchange Future	9.23	Put	356.73430		0.35673	404.30980	0.40431	356.734	14.81	0.00	0	0.00
\$ / R	On 14/12/2012	Foreign Exchange Future	7.65	Call	1,238.53710		1.23854	1,187.95520	1.18796	1,238.537	21.33	0.00	0	0.00
\$ / R	On 14/12/2012	Foreign Exchange Future	7.65	Put	0.03710		0.00004	0.05520	0.00006	0.037	21.33	0.00	0	0.00
\$ / R	On 14/12/2012	Foreign Exchange Future	7.70	Call	1,188.54730		1.18855	1,137.97110	1.13797	1,188.547	20.83	0.00	0	0.00
\$ / R	On 14/12/2012	Foreign Exchange Future	7.70	Put	0.04730		0.00005	0.07110	0.00007	0.047	20.83	0.00	0	0.00
\$ / R	On 14/12/2012	Foreign Exchange Future	7.75	Call	1,138.56040		1.13856	1,087.99200	1.08799	1,138.560	20.32	0.00	0	0.00
\$ / R	On 14/12/2012	Foreign Exchange Future	7.75	Put	0.06040		0.00006	0.09200	0.00009	0.060	20.32	0.00	0	0.00
\$ / R	On 18/03/2013	Foreign Exchange Future			9.00950		9.00950	8.95860	8.95860		13.88	119,249,742.00	13,236	68,131.00
\$ / R	On 18/03/2013	Foreign Exchange Future	8.50	Call	577.43540		0.57744	538.64920	0.53865	577.435	12.63	0.00	0	0.00
\$ / R	On 18/03/2013	Foreign Exchange Future	8.50	Put	67.93540		0.06794	80.04920	0.08005	67.935	12.63	0.00	0	3,376.00
\$ / R	On 18/03/2013	Foreign Exchange Future	8.60	Call	502.63870		0.50264	469.35890	0.46936	502.639	12.73	0.00	0	0.00
\$ / R	On 18/03/2013	Foreign Exchange Future	8.60	Put	93.13870		0.09314	110.75890	0.11076	93.139	12.73	0.00	0	500.00
\$ / R	On 18/03/2013	Foreign Exchange Future	8.75	Call	406.31560		0.40632	377.60650	0.37761	406.316	13.16	0.00	0	0.00
\$ / R	On 18/03/2013	Foreign Exchange Future	8.75	Put	146.81560		0.14682	169.00650	0.16901	146.816	13.16	0.00	0	400.00
\$ / R	On 18/03/2013	Foreign Exchange Future	8.85	Call	350.36490		0.35036	324.55800	0.32456	350.365	13.45	0.00	0	200.00
\$ / R	On 18/03/2013	Foreign Exchange Future	8.85	Put	190.86490		0.19086	215.95800	0.21596	190.865	13.45	0.00	0	0.00
\$ / R	On 18/03/2013	Foreign Exchange Future	8.10	Call	927.32320		0.92732	881.10470	0.88110	927.323	12.93	0.00	0	0.00
\$ / R	On 18/03/2013	Foreign Exchange Future	8.10	Put	17.82320		0.01782	22.50470	0.02250	17.823	12.93	0.00	0	180.00
\$ / R	On 18/03/2013	Foreign Exchange Future	9.10	Call	240.94320		0.24094	223.23610	0.22324	240.943	14.32	0.00	0	10,000.00
\$ / R	On 18/03/2013	Foreign Exchange Future	9.10	Put	331.44320		0.33144	364.63610	0.36464	331.443	14.32	0.00	0	0.00
\$ / R	On 18/03/2013	Foreign Exchange Future	9.25	Call	194.45920		0.19446	179.91720	0.17992	194.459	14.98	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	434.95920		0.43496	471.31720	0.47132	434.959	14.98	0.00	0	0.00
\$ / R	On 18/03/2013	Foreign Exchange Future	8.70	Call	436.76560		0.43677	406.55350	0.40655	436.766	13.02	0.00	0	0.00
\$ / R	On 18/03/2013	Foreign Exchange Future	8.70	Put	127.26560		0.12727	147.95350	0.14795	127.266	13.02	0.00	0	0.00
\$ / R	On 18/03/2013	Foreign Exchange Future	9.55	Call	129.07930		0.12908	119.35190	0.11935	129.079	16.33	0.00	0	0.00
\$ / R	On 18/03/2013	Foreign Exchange Future	9.55	Put	669.57930		0.66958	710.75190	0.71075	669.579	16.33	0.00	0	0.00
\$ / R	On 18/03/2013	Foreign Exchange Future	9.60	Call	121.00740		0.12101	111.87810	0.11188	121.007	16.56	0.00	0	200.00
\$ / R	On 18/03/2013	Foreign Exchange Future	9.60	Put	711.50740		0.71151	753.27810	0.75328	711.507	16.56	0.00	0	0.00
\$ / R	On 18/03/2013	Foreign Exchange Future	9.00	Call	278.41070		0.27841	258.20940	0.25821	278.411	13.88	0.00	0	21,000.00
\$ / R	On 18/03/2013	Foreign Exchange Future	9.00	Put	268.91070		0.26891	299.60940	0.29961	268.911	13.88	0.00	0	0.00
\$ / R	On 18/03/2013	Foreign Exchange Future	10.20	Call	59.76670		0.05977	55.23690	0.05524	59.767	19.24	0.00	0	250.00
\$ / R	On 18/03/2013	Foreign Exchange Future	10.20	Put	1,250.26670		1.25027	1,296.63690	1.29664	1,250.267	19.24	0.00	0	0.00
\$ / R	On 18/03/2013	Foreign Exchange Future	10.55	Call	42.13910		0.04214	39.03180	0.03903	42.139	20.77	0.00	0	250.00
\$ / R	On 18/03/2013	Foreign Exchange Future	10.55	Put	1,582.63910		1.58264	1,630.43180	1.63043	1,582.639	20.77	0.00	0	0.00
\$ / R	On 18/03/2013	Foreign Exchange Future	9.35	Call	169.00880		0.16901	156.22520	0.15623	169.009	15.42	0.00	0	200.00
\$ / R	On 18/03/2013	Foreign Exchange Future	9.35	Put	509.50880		0.50951	547.62520	0.54763	509.509	15.42	0.00	0	0.00
\$ / R	On 18/03/2013	Foreign Exchange Future	8.00	Call	1,023.02060		1.02302	974.96860	0.97497	1,023.021	13.31	0.00	0	0.00
\$ / R	On 18/03/2013	Foreign Exchange Future	8.00	Put	13.52060		0.01352	16.36860	0.01637	13.521	13.31	0.00	0	10,000.00
\$ / R	On 18/03/2013	Foreign Exchange Future	10.85	Call	32.17850		0.03218	29.61700	0.02962	32.178	22.03	0.00	0	250.00
\$ / R	On 18/03/2013	Foreign Exchange Future	10.85	Put	1,872.67850		1.87268	1,921.01700	1.92102	1,872.679	22.03	0.00	0	0.00
\$ / R	On 18/03/2013	Foreign Exchange Future	10.00	Call	74.64380		0.07464	68.90450	0.06890	74.644	18.37	0.00	0	21,000.00
\$ / R	On 18/03/2013	Foreign Exchange Future	10.00	Put	1,065.14380		1.06514	1,110.30450	1.11030	1,065.144	18.37	0.00	0	0.00
\$ / R	On 18/03/2013	Foreign Exchange Future	7.90	Call	1,119.73890		1.11974	1,071.00840	1.07101	1,119.739	13.68	0.00	0	0.00
\$ / R	On 18/03/2013	Foreign Exchange Future	7.90	Put	10.23890		0.01024	12.40840	0.01241	10.239	13.68	0.00	0	0.00
\$ / R	On 18/03/2013	Foreign Exchange Future	7.95	Call	1,071.26820		1.07127	1,022.85560	1.02286	1,071.268	13.49	0.00	0	0.00
\$ / R	On 18/03/2013	Foreign Exchange Future	7.95	Put	11.76820		0.01177	14.25560	0.01426	11.768	13.49	0.00	0	0.00
\$ / R	On 14/06/2013	Foreign Exchange Future			9.11580		9.11580	9.06400	9.06400		14.72	7,812,240.60	857	11,706.00
\$ / R	On 14/06/2013	Foreign Exchange Future	9.30	Call	332.23460		0.33223	315.70280	0.31570	332.235	15.45	0.00	0	0.00
\$ / R	On 14/06/2013	Foreign Exchange Future	9.30	Put	516.43460		0.51643	551.70280	0.55170	516.435	15.45	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	302.85410		0.30285	287.80980	0.28781	302.854	15.82	0.00	0	300.00
\$ / R	On 14/06/2013	Foreign Exchange Future	9.40	Put	587.05410		0.58705	623.80980	0.62381	587.054	15.82	0.00	0	0.00
\$ / R	On 14/06/2013	Foreign Exchange Future	9.70	Call	232.21340		0.23221	220.87910	0.22088	232.213	16.92	0.00	0	300.00
\$ / R	On 14/06/2013	Foreign Exchange Future	9.70	Put	816.41340		0.81641	856.87910	0.85688	816.413	16.92	0.00	0	0.00
\$ / R	On 14/06/2013	Foreign Exchange Future	8.75	Call	567.67120		0.56767	539.84920	0.53985	567.671	13.54	0.00	0	0.00
\$ / R	On 14/06/2013	Foreign Exchange Future	8.75	Put	201.87120		0.20187	225.84920	0.22585	201.871	13.54	0.00	0	500.00
\$ / R	On 14/06/2013	Foreign Exchange Future	8.76	Call	562.10010		0.56210	534.51610	0.53452	562.100	13.57	0.00	0	0.00
\$ / R	On 14/06/2013	Foreign Exchange Future	8.76	Put	206.30010		0.20630	230.51610	0.23052	206.300	13.57	0.00	0	0.00
\$ / R	On 14/06/2013	Foreign Exchange Future	9.85	Call	204.91450		0.20491	195.01980	0.19502	204.915	17.48	0.00	0	500.00
\$ / R	On 14/06/2013	Foreign Exchange Future	9.85	Put	939.11450		0.93911	981.01980	0.98102	939.114	17.48	0.00	0	0.00
\$ / R	On 14/06/2013	Foreign Exchange Future	8.74	Call	573.29170		0.57329	545.23260	0.54523	573.292	13.51	0.00	0	0.00
\$ / R	On 14/06/2013	Foreign Exchange Future	8.74	Put	197.49170		0.19749	221.23260	0.22123	197.492	13.51	0.00	0	0.00
\$ / R	On 16/09/2013	Foreign Exchange Future			9.22750		9.22750	9.17480	9.17480		15.30	0.00	0	0.00
\$ / R	On 16/09/2013	Foreign Exchange Future	9.66	Call	373.44270		0.37344	356.22090	0.35622	373.443	16.74	0.00	0	0.00
\$ / R	On 16/09/2013	Foreign Exchange Future	9.66	Put	805.94270		0.80594	841.42090	0.84142	805.943	16.74	0.00	0	0.00
\$ / R	On 16/09/2013	Foreign Exchange Future	10.20	Call	265.29430		0.26529	252.79010	0.25279	265.294	18.41	0.00	0	500.00
\$ / R	On 16/09/2013	Foreign Exchange Future	10.20	Put	1,237.79430		1.23779	1,277.99010	1.27799	1,237.794	18.41	0.00	0	0.00
\$ / R	On 16/09/2013	Foreign Exchange Future	8.75	Call	721.11340		0.72111	690.64390	0.69064	721.113	13.79	0.00	0	0.00
\$ / R	On 16/09/2013	Foreign Exchange Future	8.75	Put	243.61340		0.24361	265.84390	0.26584	243.613	13.79	0.00	0	500.00
\$ / R	On 16/09/2013	Foreign Exchange Future	9.64	Call	378.51480		0.37851	361.06200	0.36106	378.515	16.68	0.00	0	0.00
\$ / R	On 16/09/2013	Foreign Exchange Future	9.64	Put	791.01480		0.79101	826.26200	0.82626	791.015	16.68	0.00	0	0.00
\$ / R	On 16/09/2013	Foreign Exchange Future	9.65	Call	375.96740		0.37597	358.63050	0.35863	375.967	16.71	0.00	0	0.00
\$ / R	On 16/09/2013	Foreign Exchange Future	9.65	Put	798.46740		0.79847	833.83050	0.83383	798.467	16.71	0.00	0	0.00
\$ / R	On 13/12/2013	Foreign Exchange Future			9.32200		9.32200	9.26950	9.26950		15.76	0.00	0	5,542.00
\$ / R	On 13/12/2013	Foreign Exchange Future	8.98	Call	737.48320		0.73748	717.67970	0.71768	737.483	14.74	0.00	0	0.00
\$ / R	On 13/12/2013	Foreign Exchange Future	8.98	Put	393.38320		0.39338	426.07970	0.42608	393.383	14.74	0.00	0	0.00
\$ / R	On 13/12/2013	Foreign Exchange Future	9.00	Call	727.50240		0.72750	708.04780	0.70805	727.502	14.81	0.00	0	0.00
\$ / R	On 13/12/2013	Foreign Exchange Future	9.00	Put	405.50240		0.40550	438.54780	0.43855	405.502	14.81	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	482.59050		0.48259	470.25260	0.47025	482.591	16.82	0.00	0	750.00
\$ / R	On 13/12/2013	Foreign Exchange Future	9.69	Put	850.59050		0.85059	890.75260	0.89075	850.591	16.82	0.00	0	0.00
\$ / R	On 13/12/2013	Foreign Exchange Future	10.27	Call	353.83980		0.35384	345.13010	0.34513	353.840	18.41	0.00	0	750.00
\$ / R	On 13/12/2013	Foreign Exchange Future	10.27	Put	1,301.83980		1.30184	1,345.63010	1.34563	1,301.840	18.41	0.00	0	0.00
\$ / R	On 13/12/2013	Foreign Exchange Future	8.93	Call	760.68540		0.76069	740.07470	0.74007	760.685	14.58	0.00	0	0.00
\$ / R	On 13/12/2013	Foreign Exchange Future	8.93	Put	366.58540		0.36659	398.47470	0.39847	366.585	14.58	0.00	0	0.00
\$ / R	On 13/12/2013	Foreign Exchange Future	8.75	Call	856.31230		0.85631	829.58500	0.82959	856.312	14.19	0.00	0	0.00
\$ / R	On 13/12/2013	Foreign Exchange Future	8.75	Put	284.31230		0.28431	310.08500	0.31009	284.312	14.19	0.00	0	750.00
\$ / R	On 13/12/2013	Foreign Exchange Future	8.90	Call	774.02230		0.77402	752.94190	0.75294	774.022	14.49	0.00	0	0.00
\$ / R	On 13/12/2013	Foreign Exchange Future	8.90	Put	352.02230		0.35202	383.44190	0.38344	352.022	14.49	0.00	0	0.00
\$ / R	On 13/12/2013	Foreign Exchange Future	9.03	Call	715.14590		0.71515	696.11450	0.69611	715.146	14.90	0.00	0	0.00
\$ / R	On 13/12/2013	Foreign Exchange Future	9.03	Put	421.04590		0.42105	454.51450	0.45451	421.046	14.90	0.00	0	0.00
\$ / R	On 13/12/2013	Foreign Exchange Future	8.00	Call	1,411.51440		1.41151	1,370.60910	1.37061	1,411.514	14.00	0.00	0	0.00
\$ / R	On 13/12/2013	Foreign Exchange Future	8.00	Put	89.51440		0.08951	101.10910	0.10111	89.514	14.00	0.00	0	0.00
\$ / R	On 12/12/2014	Foreign Exchange Future			9.47240		9.47240	9.43610	9.43610		16.56	0.00	0	0.00
\$ / R	On 12/12/2014	Foreign Exchange Future	9.60	Call	844.45840		0.84446	828.84380	0.82884	844.458	16.74	0.00	0	0.00
\$ / R	On 12/12/2014	Foreign Exchange Future	9.60	Put	972.05840		0.97206	992.74380	0.99274	972.058	16.74	0.00	0	0.00
\$ / R	On 12/12/2014	Foreign Exchange Future	8.45	Call	1,364.41150		1.36441	1,334.71210	1.33471	1,364.411	14.62	0.00	0	0.00
\$ / R	On 12/12/2014	Foreign Exchange Future	8.45	Put	342.01150		0.34201	348.61210	0.34861	342.012	14.62	0.00	0	0.00
\$ / R	On 12/12/2014	Foreign Exchange Future	8.50	Call	1,331.03270		1.33103	1,301.60480	1.30160	1,331.033	14.62	0.00	0	0.00
\$ / R	On 12/12/2014	Foreign Exchange Future	8.50	Put	358.63270		0.35863	365.50480	0.36550	358.633	14.62	0.00	0	0.00
\$ / R	On 12/12/2014	Foreign Exchange Future	8.55	Call	1,298.16680		1.29817	1,272.61630	1.27262	1,298.167	14.62	0.00	0	0.00
\$ / R	On 12/12/2014	Foreign Exchange Future	8.55	Put	375.76680		0.37577	386.51630	0.38652	375.767	14.62	0.00	0	0.00
\$ / R	On 12/12/2014	Foreign Exchange Future	8.00	Call	1,687.21290		1.68721	1,655.33170	1.65533	1,687.213	14.64	0.00	0	200.00
\$ / R	On 12/12/2014	Foreign Exchange Future	8.00	Put	214.81290		0.21481	219.23170	0.21923	214.813	14.64	0.00	0	0.00
\$ / R	On 14/12/2015	Foreign Exchange Future			10.11980		10.11980	10.15510	10.15510		17.37	0.00	0	0.00
\$ / R	On 14/12/2015	Foreign Exchange Future	9.15	Call	1,592.82690		1.59283	1,623.83860	1.62384	1,592.827	15.52	0.00	0	0.00
\$ / R	On 14/12/2015	Foreign Exchange Future	9.15	Put	623.02690		0.62303	618.73860	0.61874	623.027	15.52	0.00	0	0.00

Contract Details			Strike	Call / Put	MTM	Yield	MarkPrice	Previous MTM	Previous Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
\$ / R	On 14/12/2015	Foreign Exchange Future	9.20	Call	1,569.68820		1.56969	1,601.63700	1.60164	1,569.688	15.62		0.00	0	0.00
\$ / R	On 14/12/2015	Foreign Exchange Future	9.20	Put	649.88820		0.64989	646.53700	0.64654	649.888	15.62		0.00	0	0.00
\$ / R	On 14/12/2015	Foreign Exchange Future	9.25	Call	1,547.06560		1.54707	1,579.99260	1.57999	1,547.066	15.72		0.00	0	0.00
\$ / R	On 14/12/2015	Foreign Exchange Future	9.25	Put	677.26560		0.67727	674.89260	0.67489	677.266	15.72		0.00	0	0.00
\$ / R MAXI	On 14/12/2012	Foreign Exchange Future			8.88850		8.88850	8.83790	8.83790		12.49		44,442.50	5	1,232.00
\$ / R MAXI	On 14/12/2012	Foreign Exchange Future	7.82	Call	106,538.71430		1.06539	101,483.50530	1.01484	106,538.714	19.59		0.00	0	0.00
\$ / R MAXI	On 14/12/2012	Foreign Exchange Future	7.82	Put	8.71430		0.00009	13.50530	0.00014	8.714	19.59		0.00	0	0.00
\$ / R MAXI	On 14/12/2012	Foreign Exchange Future	7.87	Call	101,541.26080		1.01541	96,487.64840	0.96488	101,541.261	19.09		0.00	0	0.00
\$ / R MAXI	On 14/12/2012	Foreign Exchange Future	7.87	Put	11.26080		0.00011	17.64840	0.00018	11.261	19.09		0.00	0	0.00
\$ / R MAXI	On 14/12/2012	Foreign Exchange Future	7.92	Call	96,544.62420		0.96545	91,493.00880	0.91493	96,544.624	18.58		0.00	0	0.00
\$ / R MAXI	On 14/12/2012	Foreign Exchange Future	7.92	Put	14.62420		0.00015	23.00880	0.00023	14.624	18.58		0.00	0	0.00
\$ / R MAXI	On 14/12/2012	Foreign Exchange Future	8.60	Call	30,086.75120		0.30087	25,888.68470	0.25889	30,086.751	12.81		0.00	0	0.00
\$ / R MAXI	On 14/12/2012	Foreign Exchange Future	8.60	Put	1,236.75120		0.01237	2,098.68470	0.02099	1,236.751	12.81		0.00	0	0.00
\$ / R MAXI	On 14/12/2012	Foreign Exchange Future	8.80	Call	14,394.69710		0.14395	11,338.79660	0.11339	14,394.697	12.60		0.00	0	158.00
\$ / R MAXI	On 14/12/2012	Foreign Exchange Future	8.80	Put	5,544.69710		0.05545	7,548.79660	0.07549	5,544.697	12.60		0.00	0	0.00
\$ / R MAXI	On 14/12/2012	Foreign Exchange Future	8.30	Call	58,963.12040		0.58963	53,983.10820	0.53983	58,963.120	14.58		0.00	0	158.00
\$ / R MAXI	On 14/12/2012	Foreign Exchange Future	8.30	Put	113.12040		0.00113	193.10820	0.00193	113.120	14.58		0.00	0	0.00
\$ / R MAXI	On 14/12/2012	Foreign Exchange Future	8.59	Call	30,982.37120		0.30982	26,740.72370	0.26741	30,982.371	12.82		0.00	0	0.00
\$ / R MAXI	On 14/12/2012	Foreign Exchange Future	8.59	Put	1,132.37120		0.01132	1,950.72370	0.01951	1,132.371	12.82		0.00	0	0.00
\$ / R MAXI	On 18/03/2013	Foreign Exchange Future			9.00950		9.00950	8.95860	8.95860		13.88		0.00	0	5.00
\$ / R MAXI	On 18/03/2013	Foreign Exchange Future	8.75	Call	40,631.55680		0.40632	37,760.64540	0.37761	40,631.557	13.16		0.00	0	0.00
\$ / R MAXI	On 18/03/2013	Foreign Exchange Future	8.75	Put	14,681.55680		0.14682	16,900.64540	0.16901	14,681.557	13.16		0.00	0	0.00
\$ / R MAXI	On 18/03/2013	Foreign Exchange Future	8.76	Call	40,042.39240		0.40042	37,201.28130	0.37201	40,042.392	13.19		0.00	0	0.00
\$ / R MAXI	On 18/03/2013	Foreign Exchange Future	8.76	Put	15,092.39240		0.15092	17,341.28130	0.17341	15,092.392	13.19		0.00	0	0.00
\$ / R MAXI	On 18/03/2013	Foreign Exchange Future	9.02	Call	27,046.21590		0.27046	25,078.54910	0.25079	27,046.216	13.97		0.00	0	97.00
\$ / R MAXI	On 18/03/2013	Foreign Exchange Future	9.02	Put	28,096.21590		0.28096	31,218.54910	0.31219	28,096.216	13.97		0.00	0	0.00
\$ / R MAXI	On 18/03/2013	Foreign Exchange Future	8.69	Call	44,305.55900		0.44306	41,254.04820	0.41254	44,305.559	12.99		0.00	0	0.00
\$ / R MAXI	On 18/03/2013	Foreign Exchange Future	8.69	Put	12,355.55900		0.12356	14,394.04820	0.14394	12,355.559	12.99		0.00	0	0.00

Contract Details			Strike	Call / Put	MTM	Yield	MarkPrice	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
\$ / R MAXI	On 18/03/2013	Foreign Exchange Future	8.74	Call	41,227.17030		0.41227	38,326.69000	0.38327	41,227.170	13.13	0.00	0	0.00
\$ / R MAXI	On 18/03/2013	Foreign Exchange Future	8.74	Put	14,277.17030		0.14277	16,466.69000	0.16467	14,277.170	13.13	0.00	0	0.00
\$ / R MAXI	On 14/06/2013	Foreign Exchange Future			9.11580		9.11580	9.06400	9.06400		14.72	0.00	0	10.00
\$ / R MAXI	On 14/06/2013	Foreign Exchange Future	8.74	Call	57,329.16770		0.57329	54,523.25650	0.54523	57,329.168	13.51	0.00	0	0.00
\$ / R MAXI	On 14/06/2013	Foreign Exchange Future	8.74	Put	19,749.16770		0.19749	22,123.25650	0.22123	19,749.168	13.51	0.00	0	0.00
\$ / R MAXI	On 14/06/2013	Foreign Exchange Future	8.75	Call	56,767.12040		0.56767	53,984.91740	0.53985	56,767.120	13.54	0.00	0	0.00
\$ / R MAXI	On 14/06/2013	Foreign Exchange Future	8.75	Put	20,187.12040		0.20187	22,584.91740	0.22585	20,187.120	13.54	0.00	0	0.00
\$ / R MAXI	On 14/06/2013	Foreign Exchange Future	8.76	Call	56,210.00720		0.56210	53,451.60770	0.53452	56,210.007	13.57	0.00	0	0.00
\$ / R MAXI	On 14/06/2013	Foreign Exchange Future	8.76	Put	20,630.00720		0.20630	23,051.60770	0.23052	20,630.007	13.57	0.00	0	0.00
£ / R	On 14/12/2012	Foreign Exchange Future			14.19530		14.19530	14.18160	14.18160		10.36	496,835.50	35	15,111.00
£ / R	On 14/12/2012	Foreign Exchange Future	12.25	Call	1,945.33320		1.94533	1,931.64260	1.93164	1,945.333	20.15	0.00	0	0.00
£ / R	On 14/12/2012	Foreign Exchange Future	12.25	Put	0.03320		0.00003	0.04260	0.00004	0.033	20.15	0.00	0	11,100.00
£ / R	On 14/12/2012	Foreign Exchange Future	12.40	Call	1,795.04180		1.79504	1,781.35570	1.78136	1,795.042	18.87	0.00	0	0.00
£ / R	On 14/12/2012	Foreign Exchange Future	12.40	Put	0.04180		0.00004	0.05570	0.00006	0.042	18.87	0.00	0	0.00
£ / R	On 14/12/2012	Foreign Exchange Future	12.45	Call	1,745.04520		1.74505	1,731.36110	1.73136	1,745.045	18.45	0.00	0	0.00
£ / R	On 14/12/2012	Foreign Exchange Future	12.45	Put	0.04520		0.00005	0.06110	0.00006	0.045	18.45	0.00	0	0.00
£ / R	On 14/12/2012	Foreign Exchange Future	13.45	Call	748.29630		0.74830	735.22320	0.73522	748.296	12.77	0.00	0	0.00
£ / R	On 14/12/2012	Foreign Exchange Future	13.45	Put	2.99630		0.00300	3.62320	0.00362	2.996	12.77	0.00	0	0.00
£ / R	On 14/12/2012	Foreign Exchange Future	13.95	Call	288.58990		0.28859	281.13570	0.28114	288.590	11.15	0.00	0	11,100.00
£ / R	On 14/12/2012	Foreign Exchange Future	13.95	Put	43.28990		0.04329	49.53570	0.04954	43.290	11.15	0.00	0	0.00
£ / R	On 14/12/2012	Foreign Exchange Future	12.50	Call	1,695.04910		1.69505	1,681.36720	1.68137	1,695.049	18.03	0.00	0	0.00
£ / R	On 14/12/2012	Foreign Exchange Future	12.50	Put	0.04910		0.00005	0.06720	0.00007	0.049	18.03	0.00	0	0.00
£ / R	On 14/12/2012	Foreign Exchange Future	13.37	Call	827.23910		0.82724	813.99690	0.81400	827.239	13.11	0.00	0	0.00
£ / R	On 14/12/2012	Foreign Exchange Future	13.37	Put	1.93910		0.00194	2.39690	0.00240	1.939	13.11	0.00	0	0.00
£ / R	On 14/12/2012	Foreign Exchange Future	14.20	Call	120.49690		0.12050	118.77270	0.11877	120.497	10.36	0.00	0	100.00
£ / R	On 14/12/2012	Foreign Exchange Future	14.20	Put	125.19690		0.12520	137.17270	0.13717	125.197	10.36	0.00	0	0.00
£ / R	On 14/12/2012	Foreign Exchange Future	13.55	Call	650.55320		0.65055	637.86430	0.63786	650.553	12.40	0.00	0	0.00
£ / R	On 14/12/2012	Foreign Exchange Future	13.55	Put	5.25320		0.00525	6.26430	0.00626	5.253	12.40	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	507.47720		0.50748	495.99010	0.49599	507.477	11.93	0.00	0	100.00
£ / R	On 14/12/2012	Foreign Exchange Future	13.70	Put	12.17720		0.01218	14.39010	0.01439	12.177	11.93	0.00	0	0.00
£ / R	On 18/03/2013	Foreign Exchange Future			14.38600		14.38600	14.37320	14.37320		11.95	0.00	0	4,560.00
£ / R	On 18/03/2013	Foreign Exchange Future	13.35	Call	1,085.98470		1.08598	1,075.06110	1.07506	1,085.985	11.45	0.00	0	0.00
£ / R	On 18/03/2013	Foreign Exchange Future	13.35	Put	49.98470		0.04998	51.86110	0.05186	49.985	11.45	0.00	0	0.00
£ / R	On 18/03/2013	Foreign Exchange Future	13.36	Call	1,077.07300		1.07707	1,066.15940	1.06616	1,077.073	11.44	0.00	0	0.00
£ / R	On 18/03/2013	Foreign Exchange Future	13.36	Put	51.07300		0.05107	52.95940	0.05296	51.073	11.44	0.00	0	0.00
£ / R	On 18/03/2013	Foreign Exchange Future	13.70	Call	788.15680		0.78816	780.09930	0.78010	788.157	11.09	0.00	0	0.00
£ / R	On 18/03/2013	Foreign Exchange Future	13.70	Put	102.15680		0.10216	106.89930	0.10690	102.157	11.09	0.00	0	200.00
£ / R	On 18/03/2013	Foreign Exchange Future	13.90	Call	646.17250		0.64617	639.29880	0.63930	646.173	11.33	0.00	0	200.00
£ / R	On 18/03/2013	Foreign Exchange Future	13.90	Put	160.17250		0.16017	166.09880	0.16610	160.173	11.33	0.00	0	0.00
£ / R	On 18/03/2013	Foreign Exchange Future	13.34	Call	1,094.91480		1.09491	1,083.98410	1.08398	1,094.915	11.46	0.00	0	0.00
£ / R	On 18/03/2013	Foreign Exchange Future	13.34	Put	48.91480		0.04891	50.78410	0.05078	48.915	11.46	0.00	0	0.00
£ / R	On 18/03/2013	Foreign Exchange Future	14.40	Call	369.70840		0.36971	367.26540	0.36727	369.708	11.95	0.00	0	0.00
£ / R	On 18/03/2013	Foreign Exchange Future	14.40	Put	383.70840		0.38371	394.06540	0.39407	383.708	11.95	0.00	0	0.00
£ / R	On 18/03/2013	Foreign Exchange Future	13.53	Call	928.93240		0.92893	918.12120	0.91812	928.932	11.26	0.00	0	0.00
£ / R	On 18/03/2013	Foreign Exchange Future	13.53	Put	72.93240		0.07293	74.92120	0.07492	72.932	11.26	0.00	0	0.00
£ / R	On 14/06/2013	Foreign Exchange Future			14.55150		14.55150	14.53820	14.53820		12.90	0.00	0	261.00
£ / R	On 14/06/2013	Foreign Exchange Future	13.80	Call	953.13440		0.95313	946.12560	0.94613	953.134	11.72	0.00	0	0.00
£ / R	On 14/06/2013	Foreign Exchange Future	13.80	Put	201.63440		0.20163	207.92560	0.20793	201.634	11.72	0.00	0	0.00
£ / R	On 14/06/2013	Foreign Exchange Future	13.81	Call	946.50890		0.94651	939.56070	0.93956	946.509	11.74	0.00	0	0.00
£ / R	On 14/06/2013	Foreign Exchange Future	13.81	Put	205.00890		0.20501	211.36070	0.21136	205.009	11.74	0.00	0	0.00
£ / R	On 14/06/2013	Foreign Exchange Future	14.34	Call	645.91820		0.64592	642.12240	0.64212	645.918	12.57	0.00	0	0.00
£ / R	On 14/06/2013	Foreign Exchange Future	14.34	Put	434.41820		0.43442	443.92240	0.44392	434.418	12.57	0.00	0	0.00
£ / R	On 14/06/2013	Foreign Exchange Future	14.40	Call	617.77530		0.61778	614.29620	0.61430	617.775	12.67	0.00	0	0.00
£ / R	On 14/06/2013	Foreign Exchange Future	14.40	Put	466.27530		0.46628	476.09620	0.47610	466.275	12.67	0.00	0	0.00
£ / R	On 14/06/2013	Foreign Exchange Future	14.65	Call	514.44210		0.51444	512.06150	0.51206	514.442	13.11	0.00	0	0.00
£ / R	On 14/06/2013	Foreign Exchange Future	14.65	Put	612.94210		0.61294	623.86150	0.62386	612.942	13.11	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	462.84220		0.46284	460.93670	0.46094	462.842	13.42	0.00	0	200.00
£ / R	On 14/06/2013	Foreign Exchange Future	14.80	Put	711.34220		0.71134	722.73670	0.72274	711.342	13.42	0.00	0	0.00
£ / R	On 14/06/2013	Foreign Exchange Future	13.00	Call	1,604.03530		1.60404	1,593.48910	1.59349	1,604.035	11.67	0.00	0	0.00
£ / R	On 14/06/2013	Foreign Exchange Future	13.00	Put	52.53530		0.05254	55.28910	0.05529	52.535	11.67	0.00	0	699.00
£ / R	On 14/06/2013	Foreign Exchange Future	13.79	Call	960.15740		0.96016	953.10240	0.95310	960.157	11.72	0.00	0	0.00
£ / R	On 14/06/2013	Foreign Exchange Future	13.79	Put	198.65740		0.19866	204.90240	0.20490	198.657	11.72	0.00	0	0.00
£ / R	On 14/06/2013	Foreign Exchange Future	15.30	Call	328.68800		0.32869	327.88610	0.32789	328.688	14.46	0.00	0	200.00
£ / R	On 14/06/2013	Foreign Exchange Future	15.30	Put	1,077.18800		1.07719	1,089.68610	1.08969	1,077.188	14.46	0.00	0	0.00
£ / R	On 14/06/2013	Foreign Exchange Future	12.00	Call	2,569.67840		2.56968	2,556.90280	2.55690	2,569.678	14.27	0.00	0	0.00
£ / R	On 14/06/2013	Foreign Exchange Future	12.00	Put	18.17840		0.01818	18.70280	0.01870	18.178	14.27	0.00	0	699.00
£ / R	On 16/09/2013	Foreign Exchange Future			14.72570		14.72570	14.71150	14.71150		13.45	0.00	0	0.00
£ / R	On 16/09/2013	Foreign Exchange Future	14.74	Call	703.29450		0.70329	699.77030	0.69977	703.294	13.52	0.00	0	0.00
£ / R	On 16/09/2013	Foreign Exchange Future	14.74	Put	717.59450		0.71759	728.27030	0.72827	717.594	13.52	0.00	0	0.00
£ / R	On 16/09/2013	Foreign Exchange Future	14.75	Call	699.50240		0.69950	696.01710	0.69602	699.502	13.54	0.00	0	0.00
£ / R	On 16/09/2013	Foreign Exchange Future	14.75	Put	723.80240		0.72380	734.51710	0.73452	723.802	13.54	0.00	0	0.00
£ / R	On 16/09/2013	Foreign Exchange Future	14.76	Call	695.73310		0.69573	692.29160	0.69229	695.733	13.56	0.00	0	0.00
£ / R	On 16/09/2013	Foreign Exchange Future	14.76	Put	730.03310		0.73003	740.79160	0.74079	730.033	13.56	0.00	0	0.00
£ / R	On 13/12/2013	Foreign Exchange Future			14.87250		14.87250	14.85860	14.85860		14.18	0.00	0	0.00
£ / R	On 13/12/2013	Foreign Exchange Future	14.89	Call	848.41270		0.84841	844.84950	0.84485	848.413	14.16	0.00	0	0.00
£ / R	On 13/12/2013	Foreign Exchange Future	14.89	Put	865.91270		0.86591	876.24950	0.87625	865.913	14.16	0.00	0	0.00
£ / R	On 13/12/2013	Foreign Exchange Future	14.90	Call	844.75750		0.84476	841.16730	0.84117	844.758	14.18	0.00	0	0.00
£ / R	On 13/12/2013	Foreign Exchange Future	14.90	Put	872.25750		0.87226	882.56730	0.88257	872.258	14.18	0.00	0	0.00
£ / R	On 13/12/2013	Foreign Exchange Future	14.91	Call	841.05480		0.84105	837.50390	0.83750	841.055	14.19	0.00	0	0.00
£ / R	On 13/12/2013	Foreign Exchange Future	14.91	Put	878.55480		0.87855	888.90390	0.88890	878.555	14.19	0.00	0	0.00
¥ / R	On 14/12/2012	Foreign Exchange Future			0.10860		0.10860	0.10750	0.10750		12.44	0.00	0	22,073.00
¥ / R	On 14/12/2012	Foreign Exchange Future	0.08	Call	2,520.00610		0.02520	2,410.00000	0.02410	2,520.006	32.05	0.00	0	0.00
¥ / R	On 14/12/2012	Foreign Exchange Future	0.08	Put	0.00610		0.00000	0.00000	0.00000	0.006	32.05	0.00	0	0.00
¥ / R	On 14/12/2012	Foreign Exchange Future	0.09	Call	1,520.02960		0.01520	1,410.03530	0.01410	1,520.030	20.80	0.00	0	0.00

Contract Details			Strike	Call / Put	MTM	Yield	MarkPrice	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
¥ / R	On 14/12/2012	Foreign Exchange Future	0.09	Put	0.02960		0.00000	0.03530	0.00000	0.030	20.80	0.00	0	0.00
¥ / R	On 14/12/2012	Foreign Exchange Future	0.10	Call	527.99640		0.00528	424.90870	0.00425	527.996	14.82	0.00	0	0.00
¥ / R	On 14/12/2012	Foreign Exchange Future	0.10	Put	7.99640		0.00008	14.90870	0.00015	7.996	14.82	0.00	0	0.00
¥ / R	On 14/12/2012	Foreign Exchange Future	0.11	Call	57.02940		0.00057	32.50940	0.00033	57.029	12.44	0.00	0	0.00
¥ / R	On 14/12/2012	Foreign Exchange Future	0.11	Put	197.02940		0.00197	282.50940	0.00283	197.029	12.44	0.00	0	0.00
¥ / R	On 18/03/2013	Foreign Exchange Future			0.11020		0.11020	0.10910	0.10910		15.30	0.00	0	1,868.00
¥ / R	On 18/03/2013	Foreign Exchange Future	0.10	Call	1,070.44770		0.01070	977.55720	0.00978	1,070.448	14.99	0.00	0	0.00
¥ / R	On 18/03/2013	Foreign Exchange Future	0.10	Put	50.44770		0.00050	67.55720	0.00068	50.448	14.99	0.00	0	0.00
¥ / R	On 18/03/2013	Foreign Exchange Future	0.11	Call	378.79620		0.00379	333.81930	0.00334	378.796	15.30	0.00	0	0.00
¥ / R	On 18/03/2013	Foreign Exchange Future	0.11	Put	358.79620		0.00359	423.81930	0.00424	358.796	15.30	0.00	0	0.00
¥ / R	On 18/03/2013	Foreign Exchange Future	0.09	Call	2,024.35650		0.02024	1,915.13900	0.01915	2,024.356	16.70	0.00	0	0.00
¥ / R	On 18/03/2013	Foreign Exchange Future	0.09	Put	4.35650		0.00004	5.13900	0.00005	4.356	16.70	0.00	0	0.00
€ / R	On 14/12/2012	Foreign Exchange Future			11.46380		11.46380	11.43840	11.43840		10.38	7,554,644.20	659	74,215.00
€ / R	On 14/12/2012	Foreign Exchange Future	10.39	Call	1,073.92650		1.07393	1,048.65520	1.04866	1,073.926	15.56	0.00	0	0.00
€ / R	On 14/12/2012	Foreign Exchange Future	10.39	Put	0.12650		0.00013	0.25520	0.00026	0.127	15.56	0.00	0	0.00
€ / R	On 14/12/2012	Foreign Exchange Future	10.40	Call	1,063.93540		1.06394	1,038.67030	1.03867	1,063.935	15.51	0.00	0	0.00
€ / R	On 14/12/2012	Foreign Exchange Future	10.40	Put	0.13540		0.00014	0.27030	0.00027	0.135	15.51	0.00	0	750.00
€ / R	On 14/12/2012	Foreign Exchange Future	10.80	Call	665.77030		0.66577	641.20860	0.64121	665.770	13.49	0.00	0	0.00
€ / R	On 14/12/2012	Foreign Exchange Future	10.80	Put	1.97030		0.00197	2.80860	0.00281	1.970	13.49	0.00	0	0.00
€ / R	On 14/12/2012	Foreign Exchange Future	10.82	Call	646.04680		0.64605	621.55970	0.62156	646.047	13.39	0.00	0	0.00
€ / R	On 14/12/2012	Foreign Exchange Future	10.82	Put	2.24680		0.00225	3.15970	0.00316	2.247	13.39	0.00	0	0.00
€ / R	On 14/12/2012	Foreign Exchange Future	10.34	Call	1,123.89030		1.12389	1,098.59140	1.09859	1,123.890	15.81	0.00	0	0.00
€ / R	On 14/12/2012	Foreign Exchange Future	10.34	Put	0.09030		0.00009	0.19140	0.00019	0.090	15.81	0.00	0	0.00
€ / R	On 14/12/2012	Foreign Exchange Future	11.00	Call	471.03280		0.47103	448.17970	0.44818	471.033	12.52	0.00	0	13,900.00
€ / R	On 14/12/2012	Foreign Exchange Future	11.00	Put	7.23280		0.00723	9.77970	0.00978	7.233	12.52	0.00	0	0.00
€ / R	On 14/12/2012	Foreign Exchange Future	11.10	Call	377.32450		0.37732	356.62260	0.35662	377.324	12.04	0.00	0	425.00
€ / R	On 14/12/2012	Foreign Exchange Future	11.10	Put	13.52450		0.01352	18.22260	0.01822	13.525	12.04	0.00	0	0.00
€ / R	On 14/12/2012	Foreign Exchange Future	10.44	Call	1,023.97730		1.02398	998.74070	0.99874	1,023.977	15.30	0.00	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	10.44	Put	0.17730		0.00018	0.34070	0.00034	0.177	15.30	0.00	0	0.00
€ / R	On 14/12/2012	Foreign Exchange Future	10.30	Call	1,163.86910		1.16387	1,138.55250	1.13855	1,163.869	16.01	0.00	0	0.00
€ / R	On 14/12/2012	Foreign Exchange Future	10.30	Put	0.06910		0.00007	0.15250	0.00015	0.069	16.01	0.00	0	375.00
€ / R	On 14/12/2012	Foreign Exchange Future	11.50	Call	84.46520		0.08447	80.86730	0.08087	84.465	10.59	0.00	0	100.00
€ / R	On 14/12/2012	Foreign Exchange Future	11.50	Put	120.66520		0.12067	142.46730	0.14247	120.665	10.59	0.00	0	0.00
€ / R	On 14/12/2012	Foreign Exchange Future	10.95	Call	519.04290		0.51904	495.46210	0.49546	519.043	12.75	0.00	0	0.00
€ / R	On 14/12/2012	Foreign Exchange Future	10.95	Put	5.24290		0.00524	7.06210	0.00706	5.243	12.75	0.00	0	100.00
€ / R	On 14/12/2012	Foreign Exchange Future	9.50	Call	1,963.81800		1.96382	1,938.42460	1.93842	1,963.818	24.67	0.00	0	0.00
€ / R	On 14/12/2012	Foreign Exchange Future	9.50	Put	0.01800		0.00002	0.02460	0.00002	0.018	24.67	0.00	0	5,690.00
€ / R	On 14/12/2012	Foreign Exchange Future	9.85	Call	1,613.83050		1.61383	1,588.45040	1.58845	1,613.830	20.88	0.00	0	0.00
€ / R	On 14/12/2012	Foreign Exchange Future	9.85	Put	0.03050		0.00003	0.05040	0.00005	0.030	20.88	0.00	0	13,800.00
€ / R	On 18/03/2013	Foreign Exchange Future			11.63270		11.63270	11.60730	11.60730		11.84	0.00	0	12,582.00
€ / R	On 18/03/2013	Foreign Exchange Future	12.64	Call	77.31280		0.07731	77.50710	0.07751	77.313	14.72	0.00	0	27,600.00
€ / R	On 18/03/2013	Foreign Exchange Future	12.64	Put	1,084.61280		1.08461	1,110.20710	1.11021	1,084.613	14.72	0.00	0	0.00
€ / R	On 18/03/2013	Foreign Exchange Future	10.99	Call	707.59760		0.70760	692.65200	0.69265	707.598	11.09	0.00	0	0.00
€ / R	On 18/03/2013	Foreign Exchange Future	10.99	Put	64.89760		0.06490	75.35200	0.07535	64.898	11.09	0.00	0	0.00
€ / R	On 18/03/2013	Foreign Exchange Future	11.00	Call	699.28980		0.69929	684.53770	0.68454	699.290	11.08	0.00	0	0.00
€ / R	On 18/03/2013	Foreign Exchange Future	11.00	Put	66.58980		0.06659	77.23770	0.07724	66.590	11.08	0.00	0	500.00
€ / R	On 18/03/2013	Foreign Exchange Future	11.01	Call	691.01950		0.69102	676.79770	0.67680	691.019	11.07	0.00	0	0.00
€ / R	On 18/03/2013	Foreign Exchange Future	11.01	Put	68.31950		0.06832	79.49770	0.07950	68.319	11.07	0.00	0	0.00
€ / R	On 18/03/2013	Foreign Exchange Future	10.97	Call	724.31680		0.72432	708.99110	0.70899	724.317	11.11	0.00	0	0.00
€ / R	On 18/03/2013	Foreign Exchange Future	10.97	Put	61.61680		0.06162	71.69110	0.07169	61.617	11.11	0.00	0	0.00
€ / R	On 14/06/2013	Foreign Exchange Future			11.78190		11.78190	11.75580	11.75580		12.59	0.00	0	200.00
€ / R	On 14/06/2013	Foreign Exchange Future	11.26	Call	705.90290		0.70590	705.90850	0.70591	705.903	11.55	0.00	0	0.00
€ / R	On 14/06/2013	Foreign Exchange Future	11.26	Put	184.00290		0.18400	210.10850	0.21011	184.003	11.55	0.00	0	0.00
€ / R	On 14/06/2013	Foreign Exchange Future	11.24	Call	718.62380		0.71862	718.31260	0.71831	718.624	11.51	0.00	0	0.00
€ / R	On 14/06/2013	Foreign Exchange Future	11.24	Put	176.72380		0.17672	202.51260	0.20251	176.724	11.51	0.00	0	0.00
€ / R	On 14/06/2013	Foreign Exchange Future	11.25	Call	712.24140		0.71224	712.08980	0.71209	712.241	11.53	0.00	0	0.00

Contract Details			Strike	Call / Put	MTM	Yield	MarkPrice	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
€ / R	On 14/06/2013	Foreign Exchange Future	11.25	Put	180.34140		0.18034	206.28980	0.20629	180.341	11.53	0.00	0	0.00
€ / R	On 16/09/2013	Foreign Exchange Future			11.94030		11.94030	11.91360	11.91360		13.11	0.00	0	0.00
€ / R	On 16/09/2013	Foreign Exchange Future	12.00	Call	534.78230		0.53478	543.04750	0.54305	534.782	13.22	0.00	0	0.00
€ / R	On 16/09/2013	Foreign Exchange Future	12.00	Put	594.48230		0.59448	629.44750	0.62945	594.482	13.22	0.00	0	0.00
€ / R	On 16/09/2013	Foreign Exchange Future	12.01	Call	531.13680		0.53114	539.43350	0.53943	531.137	13.24	0.00	0	0.00
€ / R	On 16/09/2013	Foreign Exchange Future	12.01	Put	600.83680		0.60084	635.83350	0.63583	600.837	13.24	0.00	0	0.00
€ / R	On 16/09/2013	Foreign Exchange Future	11.99	Call	538.45600		0.53846	546.68840	0.54669	538.456	13.19	0.00	0	0.00
€ / R	On 16/09/2013	Foreign Exchange Future	11.99	Put	588.15600		0.58816	623.08840	0.62309	588.156	13.19	0.00	0	0.00
€ / R	On 13/12/2013	Foreign Exchange Future			12.07600		12.07600	12.04950	12.04950		13.56	0.00	0	435.00
€ / R	On 13/12/2013	Foreign Exchange Future	11.20	Call	1,118.49000		1.11849	1,118.55940	1.11856	1,118.490	12.21	0.00	0	0.00
€ / R	On 13/12/2013	Foreign Exchange Future	11.20	Put	242.49000		0.24249	269.05940	0.26906	242.490	12.21	0.00	0	0.00
€ / R	On 13/12/2013	Foreign Exchange Future	11.44	Call	961.65650		0.96166	964.73620	0.96474	961.656	12.38	0.00	0	0.00
€ / R	On 13/12/2013	Foreign Exchange Future	11.44	Put	328.65650		0.32866	358.23620	0.35824	328.657	12.38	0.00	0	0.00
€ / R	On 13/12/2013	Foreign Exchange Future	11.49	Call	931.42390		0.93142	937.29260	0.93729	931.424	12.42	0.00	0	0.00
€ / R	On 13/12/2013	Foreign Exchange Future	11.49	Put	348.42390		0.34842	380.79260	0.38079	348.424	12.42	0.00	0	0.00
€ / R	On 13/12/2013	Foreign Exchange Future	11.54	Call	904.23530		0.90424	910.95250	0.91095	904.235	12.50	0.00	0	0.00
€ / R	On 13/12/2013	Foreign Exchange Future	11.54	Put	371.23530		0.37124	404.45250	0.40445	371.235	12.50	0.00	0	0.00
2025	On 07/02/2013	Bond Future			110.92839		110.92839	110.89284	110.89284			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	61.61000		0.06161	97.16000	0.09716	61.610		0.00	0	0.00
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	71.61000		0.07161	107.16000	0.10716	71.610		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	81.61000		0.08161	117.16000	0.11716	81.610		0.00	0	0.00
2038	On 07/02/2013	Bond Future			109.36083		109.36083	109.31979	109.31979			0.00	0	0.00
2038	On 07/02/2013	Bond Future	105.99	Call	3,370.83000		3.37083	3,329.79000	3.32979	3,370.830		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

Contract Details			Strike	Call / Put	MTM	Yield	MarkPrice	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
2038	On 07/02/2013	Bond Future	106.00	Call	3,360.83000		3.36083	3,319.79000	3.31979	3,360.830		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	3,350.83000		3.35083	3,309.79000	3.30979	3,350.830		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			114.50368		114.50368	114.45937	114.45937			0.00	0	0.00
2050	On 07/02/2013	Bond Future	112.99	Call	1,513.68000		1.51368	1,469.37000	1.46937	1,513.680		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	1,503.68000		1.50368	1,459.37000	1.45937	1,503.680		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	1,493.68000		1.49368	1,449.37000	1.44937	1,493.680		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			481.04100		481.04100	481.87100	481.87100			0.00	0	12.00
AL7T	On 02/05/2013	Index Future			487.08100		487.08100	487.92300	487.92300			0.00	0	0.00
ALBI	On 07/02/2013	Index Future			428.55000		428.55000	429.34800	429.34800			0.00	0	1,077.00
ALBI	On 02/05/2013	Index Future			433.93100		433.93100	434.74100	434.74100			0.00	0	0.00
AU\$ / R	On 14/12/2012	Foreign Exchange Future			9.27020		9.27020	9.23980	9.23980		8.84	0.00	0	10,317.00
AU\$ / R	On 14/12/2012	Foreign Exchange Future	8.30	Call	970.22540		0.97023	939.83000	0.93983	970.225	15.56	0.00	0	0.00
AU\$ / R	On 14/12/2012	Foreign Exchange Future	8.30	Put	0.02540		0.00003	0.03000	0.00003	0.025	15.56	0.00	0	0.00
AU\$ / R	On 14/12/2012	Foreign Exchange Future	8.46	Call	810.28040		0.81028	779.96180	0.77996	810.280	14.26	0.00	0	0.00
AU\$ / R	On 14/12/2012	Foreign Exchange Future	8.46	Put	0.08040		0.00008	0.16180	0.00016	0.080	14.26	0.00	0	0.00
AU\$ / R	On 14/12/2012	Foreign Exchange Future	8.04	Call	1,231.02050		1.23102	1,200.60020	1.20060	1,231.021	19.44	0.00	0	0.00
AU\$ / R	On 14/12/2012	Foreign Exchange Future	8.04	Put	0.02050		0.00002	0.00020	0.00000	0.020	19.44	0.00	0	0.00
AU\$ / R	On 14/12/2012	Foreign Exchange Future	8.09	Call	1,181.02130		1.18102	1,150.60070	1.15060	1,181.021	18.70	0.00	0	0.00
AU\$ / R	On 14/12/2012	Foreign Exchange Future	8.09	Put	0.02130		0.00002	0.00070	0.00000	0.021	18.70	0.00	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	8.14	Call	1,131.02220		1.13102	1,100.60180	1.10060	1,131.022	17.95	0.00	0	0.00
AU\$ / R	On 14/12/2012	Foreign Exchange Future	8.14	Put	0.02220		0.00002	0.00180	0.00000	0.022	17.95	0.00	0	0.00
AU\$ / R	On 18/03/2013	Foreign Exchange Future			9.32550		9.32550	9.29400	9.29400		10.22	0.00	0	4,508.00
AU\$ / R	On 18/03/2013	Foreign Exchange Future	8.37	Call	967.78150		0.96778	937.08360	0.93708	967.781	11.73	0.00	0	0.00
AU\$ / R	On 18/03/2013	Foreign Exchange Future	8.37	Put	10.88150		0.01088	11.68360	0.01168	10.882	11.73	0.00	0	0.00
AU\$ / R	On 18/03/2013	Foreign Exchange Future	8.42	Call	919.59970		0.91960	889.16640	0.88917	919.600	11.56	0.00	0	0.00
AU\$ / R	On 18/03/2013	Foreign Exchange Future	8.42	Put	12.69970		0.01270	13.76640	0.01377	12.700	11.56	0.00	0	0.00
AU\$ / R	On 18/03/2013	Foreign Exchange Future	8.51	Call	832.31940		0.83232	802.51550	0.80252	832.319	11.25	0.00	0	0.00
AU\$ / R	On 18/03/2013	Foreign Exchange Future	8.51	Put	16.81940		0.01682	18.51550	0.01852	16.819	11.25	0.00	0	0.00
AU\$ / R	On 18/03/2013	Foreign Exchange Future	8.32	Call	1,016.40770		1.01641	985.56910	0.98557	1,016.408	11.94	0.00	0	0.00
AU\$ / R	On 18/03/2013	Foreign Exchange Future	8.32	Put	9.50770		0.00951	10.16910	0.01017	9.508	11.94	0.00	0	0.00
AU\$ / R	On 14/06/2013	Foreign Exchange Future			9.37240		9.37240	9.33940	9.33940			9,372.40	1	236.00
AU\$ / R	On 14/06/2013	Foreign Exchange Future	8.76	Call	612.40000		0.61240	579.40000	0.57940	612.400		0.00	0	0.00
AU\$ / R	On 14/06/2013	Foreign Exchange Future	8.76	Put	0.00000		0.00000	0.00000	0.00000	0.000		0.00	0	0.00
AU\$ / R	On 14/06/2013	Foreign Exchange Future	8.74	Call	632.40000		0.63240	599.40000	0.59940	632.400		0.00	0	0.00
AU\$ / R	On 14/06/2013	Foreign Exchange Future	8.74	Put	0.00000		0.00000	0.00000	0.00000	0.000		0.00	0	0.00
AU\$ / R	On 14/06/2013	Foreign Exchange Future	8.75	Call	622.40000		0.62240	589.40000	0.58940	622.400		0.00	0	0.00
AU\$ / R	On 14/06/2013	Foreign Exchange Future	8.75	Put	0.00000		0.00000	0.00000	0.00000	0.000		0.00	0	0.00
AU\$ / R	On 16/09/2013	Foreign Exchange Future			9.42070		9.42070	9.38580	9.38580		12.01	0.00	0	2,750.00
AU\$ / R	On 16/09/2013	Foreign Exchange Future	8.89	Call	697.76410		0.69776	673.55630	0.67356	697.764	11.46	0.00	0	0.00
AU\$ / R	On 16/09/2013	Foreign Exchange Future	8.89	Put	167.06410		0.16706	177.75630	0.17776	167.064	11.46	0.00	0	0.00
AU\$ / R	On 16/09/2013	Foreign Exchange Future	8.90	Call	690.63030		0.69063	666.56520	0.66657	690.630	11.45	0.00	0	0.00
AU\$ / R	On 16/09/2013	Foreign Exchange Future	8.90	Put	169.93030		0.16993	180.76520	0.18077	169.930	11.45	0.00	0	0.00
AU\$ / R	On 16/09/2013	Foreign Exchange Future	8.91	Call	683.53260		0.68353	659.61380	0.65961	683.533	11.44	0.00	0	0.00
AU\$ / R	On 16/09/2013	Foreign Exchange Future	8.91	Put	172.83260		0.17283	183.81380	0.18381	172.833	11.44	0.00	0	0.00
AU\$ / R	On 13/12/2013	Foreign Exchange Future			9.45530		9.45530	9.41960	9.41960		12.52	0.00	0	0.00
AU\$ / R	On 13/12/2013	Foreign Exchange Future	9.46	Call	480.26420		0.48026	465.43980	0.46544	480.264	12.54	0.00	0	0.00
AU\$ / R	On 13/12/2013	Foreign Exchange Future	9.46	Put	484.96420		0.48496	505.83980	0.50584	484.964	12.54	0.00	0	0.00

Contract Details			Strike	Call / Put	MTM	Yield	MarkPrice	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
AU\$ / R	On 13/12/2013	Foreign Exchange Future	9.47	Call	476.32380		0.47632	461.61270	0.46161	476.324	12.56	0.00	0	0.00
AU\$ / R	On 13/12/2013	Foreign Exchange Future	9.47	Put	491.02380		0.49102	512.01270	0.51201	491.024	12.56	0.00	0	0.00
AU\$ / R	On 13/12/2013	Foreign Exchange Future	9.48	Call	472.41290		0.47241	457.81430	0.45781	472.413	12.58	0.00	0	0.00
AU\$ / R	On 13/12/2013	Foreign Exchange Future	9.48	Put	497.11290		0.49711	518.21430	0.51821	497.113	12.58	0.00	0	0.00
AU\$ / R	On 14/12/2015	Foreign Exchange Future			9.69020		9.69020	9.72720	9.72720		14.30	0.00	0	0.00
AU\$ / R	On 14/12/2015	Foreign Exchange Future	7.25	Call	2,561.79570		2.56180	2,594.61500	2.59462	2,561.796	14.15	0.00	0	0.00
AU\$ / R	On 14/12/2015	Foreign Exchange Future	7.25	Put	121.59570		0.12160	117.41500	0.11742	121.596	14.15	0.00	0	0.00
AU\$ / R	On 14/12/2015	Foreign Exchange Future	7.30	Call	2,518.23500		2.51823	2,550.83840	2.55084	2,518.235	14.12	0.00	0	0.00
AU\$ / R	On 14/12/2015	Foreign Exchange Future	7.30	Put	128.03500		0.12803	123.63840	0.12364	128.035	14.12	0.00	0	0.00
AU\$ / R	On 14/12/2015	Foreign Exchange Future	7.35	Call	2,474.92800		2.47493	2,507.31130	2.50731	2,474.928	14.08	0.00	0	0.00
AU\$ / R	On 14/12/2015	Foreign Exchange Future	7.35	Put	134.72800		0.13473	130.11130	0.13011	134.728	14.08	0.00	0	0.00
CAD/ R	On 14/12/2012	Foreign Exchange Future			8.92920		8.92920	8.91040	8.91040		11.43	0.00	0	84.00
CAD/ R	On 14/12/2012	Foreign Exchange Future	7.75	Call	1,175.64660		1.17565	1,156.84840	1.15685	1,175.647	20.48	0.00	0	0.00
CAD/ R	On 14/12/2012	Foreign Exchange Future	7.75	Put	0.04660		0.00005	0.04840	0.00005	0.047	20.48	0.00	0	0.00
CAD/ R	On 14/12/2012	Foreign Exchange Future	7.80	Call	1,125.65560		1.12566	1,106.85800	1.10686	1,125.656	19.87	0.00	0	0.00
CAD/ R	On 14/12/2012	Foreign Exchange Future	7.80	Put	0.05560		0.00006	0.05800	0.00006	0.056	19.87	0.00	0	0.00
CAD/ R	On 14/12/2012	Foreign Exchange Future	7.85	Call	1,075.66660		1.07567	1,056.86980	1.05687	1,075.667	19.26	0.00	0	0.00
CAD/ R	On 14/12/2012	Foreign Exchange Future	7.85	Put	0.06660		0.00007	0.06980	0.00007	0.067	19.26	0.00	0	0.00
CAD/ R	On 14/12/2012	Foreign Exchange Future	8.35	Call	580.50140		0.58050	561.77520	0.56178	580.501	14.58	0.00	0	0.00
CAD/ R	On 14/12/2012	Foreign Exchange Future	8.35	Put	1.30140		0.00130	1.37520	0.00138	1.301	14.58	0.00	0	0.00
CAD/ R	On 18/03/2013	Foreign Exchange Future			9.03160		9.03160	9.01280	9.01280		12.79	0.00	0	25.00
CAD/ R	On 18/03/2013	Foreign Exchange Future	8.65	Call	477.61280		0.47761	465.81070	0.46581	477.613	12.41	0.00	0	0.00
CAD/ R	On 18/03/2013	Foreign Exchange Future	8.65	Put	96.01280		0.09601	103.01070	0.10301	96.013	12.41	0.00	0	0.00
CAD/ R	On 18/03/2013	Foreign Exchange Future	8.66	Call	470.56020		0.47056	458.89400	0.45889	470.560	12.42	0.00	0	0.00
CAD/ R	On 18/03/2013	Foreign Exchange Future	8.66	Put	98.96020		0.09896	106.09400	0.10609	98.960	12.42	0.00	0	0.00
CAD/ R	On 18/03/2013	Foreign Exchange Future	8.64	Call	484.72600		0.48473	472.78690	0.47279	484.726	12.39	0.00	0	0.00
CAD/ R	On 18/03/2013	Foreign Exchange Future	8.64	Put	93.12600		0.09313	99.98690	0.09999	93.126	12.39	0.00	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		0.29470	0.29470	0.25090	0.25090			0.00	0	7,000.00
CF CANDO CABN	On 14/12/2012	Can-Do Future		0.45360	0.45360	0.43550	0.43550			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		0.52690	0.52690	0.52920	0.52920			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		0.45360	0.45360	0.43550	0.43550			0.00	0	14,500.00
CF CANDO CABV	On 14/12/2012	Can-Do Future		0.52690	0.52690	0.52920	0.52920			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		0.33760	0.33760	0.32570	0.32570			0.00	0	31,750.00
CF CANDO CABY	On 14/12/2012	Can-Do Future		0.46070	0.46070	0.20410	0.20410			0.00	0	13,800.00
CF CANDO CABZ	On 14/12/2012	Can-Do Future		0.05050	0.05050	0.03850	0.03850			0.00	0	52,500.00
CF CANDO CACA	On 20/12/2012	Can-Do Future		6,190.46000	6,190.46000	4,963.62000	4,963.62000			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		0.13760	0.13760	0.12690	0.12690			0.00	0	4,500.00
CF CANDO CACF	On 19/12/2012	Can-Do Future		0.05160	0.05160	0.03670	0.03670			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			4,634.89970		4,634.89970	5,747.97410	5,747.97410				0.00	0	10.00
CF CANDO CACH	On 24/01/2013	Can-Do Future			5,619.46240		5,619.46240	7,066.41270	7,066.41270				0.00	0	20.00
CF CANDO CACJ	On 02/01/2013	Can-Do Future			12,302.82670		12,302.82670	15,488.51670	15,488.51670				0.00	0	30.00
CF CANDO CACK	On 11/01/2013	Can-Do Future			11,391.80700		11,391.80700	13,794.95490	13,794.95490				0.00	0	35.00
CF CANDO CACL	On 04/01/2013	Can-Do Future			0.02060		0.02060	0.02260	0.02260				0.00	0	25,000.00
CF CANDO CACM	On 08/01/2013	Can-Do Future			0.01980		0.01980	0.02150	0.02150				0.00	0	25,000.00
CHF / R	On 14/12/2012	Foreign Exchange Future			9.52810		9.52810	9.49830	9.49830		10.70		0.00	0	25.00
CHF / R	On 14/12/2012	Foreign Exchange Future	9.04	Call	491.61110		0.49161	462.65900	0.46266	491.611	13.71		0.00	0	0.00
CHF / R	On 14/12/2012	Foreign Exchange Future	9.04	Put	3.51110		0.00351	4.35900	0.00436	3.511	13.71		0.00	0	0.00
CHF / R	On 14/12/2012	Foreign Exchange Future	8.51	Call	1,022.52560		1.02253	992.76290	0.99276	1,022.526	15.93		0.00	0	0.00
CHF / R	On 14/12/2012	Foreign Exchange Future	8.51	Put	0.02560		0.00003	0.06290	0.00006	0.026	15.93		0.00	0	0.00
CHF / R	On 14/12/2012	Foreign Exchange Future	8.56	Call	972.55380		0.97255	942.77310	0.94277	972.554	16.01		0.00	0	0.00
CHF / R	On 14/12/2012	Foreign Exchange Future	8.56	Put	0.05380		0.00005	0.07310	0.00007	0.054	16.01		0.00	0	0.00
CHF / R	On 14/12/2012	Foreign Exchange Future	9.00	Call	530.65280		0.53065	501.48940	0.50149	530.653	13.90		0.00	0	0.00
CHF / R	On 14/12/2012	Foreign Exchange Future	9.00	Put	2.55280		0.00255	3.18940	0.00319	2.553	13.90		0.00	0	0.00
CHF / R	On 14/12/2012	Foreign Exchange Future	8.46	Call	1,072.51120		1.07251	1,042.75650	1.04276	1,072.511	15.81		0.00	0	0.00
CHF / R	On 14/12/2012	Foreign Exchange Future	8.46	Put	0.01120		0.00001	0.05650	0.00006	0.011	15.81		0.00	0	0.00
CHF / R	On 18/03/2013	Foreign Exchange Future			9.67390		9.67390	9.64390	9.64390		12.75		0.00	0	50.00
CHF / R	On 18/03/2013	Foreign Exchange Future	9.15	Call	589.97240		0.58997	568.62330	0.56862	589.972	11.81		0.00	0	0.00
CHF / R	On 18/03/2013	Foreign Exchange Future	9.15	Put	66.07240		0.06607	74.72330	0.07472	66.072	11.81		0.00	0	0.00
CHF / R	On 18/03/2013	Foreign Exchange Future	9.16	Call	582.30510		0.58231	561.13730	0.56114	582.305	11.83		0.00	0	0.00
CHF / R	On 18/03/2013	Foreign Exchange Future	9.16	Put	68.40510		0.06841	77.23730	0.07724	68.405	11.83		0.00	0	0.00
CHF / R	On 18/03/2013	Foreign Exchange Future	9.14	Call	598.09540		0.59810	576.48620	0.57649	598.095	11.82		0.00	0	0.00
CHF / R	On 18/03/2013	Foreign Exchange Future	9.14	Put	64.19540		0.06420	72.58620	0.07259	64.195	11.82		0.00	0	0.00

Contract Details			Strike	Call / Put	MTM	Yield	MarkPrice	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
DAEU	On 21/11/2013	Any day expiry			12.05330		12.05330	12.02620	12.02620		13.46	0.00	0	0.00
DAEU	On 21/11/2013	Any day expiry	11.91	Call	698.20210		0.69820	705.49380	0.70549	698.202	13.19	0.00	0	0.00
DAEU	On 21/11/2013	Any day expiry	11.91	Put	554.90210		0.55490	589.29380	0.58929	554.902	13.19	0.00	0	0.00
DAEU	On 21/11/2013	Any day expiry	11.89	Call	706.66000		0.70666	713.86790	0.71387	706.660	13.15	0.00	0	0.00
DAEU	On 21/11/2013	Any day expiry	11.89	Put	543.36000		0.54336	577.66790	0.57767	543.360	13.15	0.00	0	0.00
DAEU	On 21/11/2013	Any day expiry	11.90	Call	702.41720		0.70242	709.67000	0.70967	702.417	13.17	0.00	0	0.00
DAEU	On 21/11/2013	Any day expiry	11.90	Put	549.11720		0.54912	583.47000	0.58347	549.117	13.17	0.00	0	0.00
DANZ	On 28/11/2012	Any day expiry			7.27960		7.27960	7.24330	7.24330		11.82	0.00	9,000	0.00
DANZ	On 28/11/2012	Any day expiry	7.30	Call	0.00000		0.00000	3.81810	0.00382	0.000	11.82	0.00	0	0.00
DANZ	On 28/11/2012	Any day expiry	7.30	Put	20.40000		0.02040	60.51810	0.06052	20.400	11.82	0.00	0	0.00
DANZ	On 28/11/2012	Any day expiry	7.24	Call	39.60000		0.03960	20.17770	0.02018	39.600	11.82	0.00	0	0.00
DANZ	On 28/11/2012	Any day expiry	7.24	Put	0.00000		0.00000	16.87770	0.01688	0.000	11.82	0.00	0	0.00
DANZ	On 28/11/2012	Any day expiry	7.25	Call	29.60000		0.02960	14.70440	0.01470	29.600	11.82	0.00	0	0.00
DANZ	On 28/11/2012	Any day expiry	7.25	Put	0.00000		0.00000	21.40440	0.02140	0.000	11.82	0.00	0	0.00
DANZ	On 28/11/2012	Any day expiry	7.26	Call	19.60000		0.01960	11.33330	0.01133	19.600	11.82	0.00	0	0.00
DANZ	On 28/11/2012	Any day expiry	7.26	Put	0.00000		0.00000	28.03330	0.02803	0.000	11.82	0.00	0	0.00
DANZ	On 28/11/2012	Any day expiry	7.23	Call	49.60000		0.04960	26.48810	0.02649	49.600	11.82	0.00	0	0.00
DANZ	On 28/11/2012	Any day expiry	7.23	Put	0.00000		0.00000	13.18810	0.01319	0.000	11.82	0.00	0	0.00
DANZ	On 05/12/2012	Any day expiry			7.28360		7.28360	7.25000	7.25000		10.94	0.00	0	0.00
DANZ	On 05/12/2012	Any day expiry	7.24	Call	71.68910		0.07169	0.00000	0.00000	71.689	11.64	0.00	0	0.00
DANZ	On 05/12/2012	Any day expiry	7.24	Put	28.08910		0.02809	0.00000	0.00000	28.089	11.64	0.00	0	0.00
DANZ	On 05/12/2012	Any day expiry	7.25	Call	64.98270		0.06498	0.00000	0.00000	64.983	11.52	0.00	0	0.00
DANZ	On 05/12/2012	Any day expiry	7.25	Put	31.38270		0.03138	0.00000	0.00000	31.383	11.52	0.00	0	0.00
DANZ	On 05/12/2012	Any day expiry	7.26	Call	58.58510		0.05859	0.00000	0.00000	58.585	11.41	0.00	0	0.00
DANZ	On 05/12/2012	Any day expiry	7.26	Put	34.98510		0.03499	0.00000	0.00000	34.985	11.41	0.00	0	0.00
DANZ	On 05/12/2012	Any day expiry	7.29	Call	41.39220		0.04139	0.00000	0.00000	41.392	11.06	0.00	0	0.00
DANZ	On 05/12/2012	Any day expiry	7.29	Put	47.79220		0.04779	0.00000	0.00000	47.792	11.06	0.00	3,000	3,000.00

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			7.28830	7.28830	7.24230	7.24230		9.70	0.00	0	0.00
DANZ	On 10/12/2012	Any day expiry	7.19	Call	116.90240	0.11690	85.06190	0.08506	116.902	10.34	0.00	0	0.00
DANZ	On 10/12/2012	Any day expiry	7.19	Put	18.60240	0.01860	32.76190	0.03276	18.602	10.34	0.00	0	0.00
DANZ	On 10/12/2012	Any day expiry	7.20	Call	108.94440	0.10894	78.31860	0.07832	108.944	10.23	0.00	0	0.00
DANZ	On 10/12/2012	Any day expiry	7.20	Put	20.64440	0.02064	36.01860	0.03602	20.644	10.23	0.00	0	0.00
DANZ	On 10/12/2012	Any day expiry	7.21	Call	101.18590	0.10119	71.83490	0.07183	101.186	10.13	0.00	0	0.00
DANZ	On 10/12/2012	Any day expiry	7.21	Put	22.88590	0.02289	39.53490	0.03953	22.886	10.13	0.00	0	0.00
DANZ	On 10/12/2012	Any day expiry	7.25	Call	72.44770	0.07245	48.70840	0.04871	72.448	9.70	0.00	0	0.00
DANZ	On 10/12/2012	Any day expiry	7.25	Put	34.14770	0.03415	56.40840	0.05641	34.148	9.70	0.00	0	20,000.00
DAUS	On 30/11/2012	Any day expiry			8.87160	8.87160	8.81980	8.81980		12.66	0.00	0	0.00
DAUS	On 30/11/2012	Any day expiry	7.72	Call	1,151.60000	1.15160	1,099.80330	1.09980	1,151.600	31.48	0.00	0	0.00
DAUS	On 30/11/2012	Any day expiry	7.72	Put	0.00000	0.00000	0.00330	0.00000	0.000	31.48	0.00	0	0.00
DAUS	On 30/11/2012	Any day expiry	7.85	Call	1,021.60000	1.02160	969.80380	0.96980	1,021.600	34.05	0.00	0	0.00
DAUS	On 30/11/2012	Any day expiry	7.85	Put	0.00000	0.00000	0.00380	0.00000	0.000	34.05	0.00	0	0.00
DAUS	On 30/11/2012	Any day expiry	8.00	Call	871.60430	0.87160	819.80580	0.81981	871.604	37.00	0.00	0	0.00
DAUS	On 30/11/2012	Any day expiry	8.00	Put	0.00430	0.00000	0.00580	0.00001	0.004	37.00	0.00	0	8,440.00
DAUS	On 30/11/2012	Any day expiry	8.49	Call	381.63120	0.38163	330.26510	0.33027	381.631	19.08	0.00	0	0.00
DAUS	On 30/11/2012	Any day expiry	8.49	Put	0.03120	0.00003	0.46510	0.00047	0.031	19.08	0.00	0	0.00
DAUS	On 30/11/2012	Any day expiry	8.50	Call	371.63770	0.37164	320.33470	0.32033	371.638	18.90	0.00	0	0.00
DAUS	On 30/11/2012	Any day expiry	8.50	Put	0.03770	0.00004	0.53470	0.00053	0.038	18.90	0.00	0	0.00
DAUS	On 30/11/2012	Any day expiry	8.51	Call	361.64550	0.36165	310.41490	0.31041	361.646	18.72	0.00	0	0.00
DAUS	On 30/11/2012	Any day expiry	8.51	Put	0.04550	0.00005	0.61490	0.00061	0.045	18.72	0.00	0	0.00
DAUS	On 30/11/2012	Any day expiry	8.56	Call	311.71840	0.31172	261.04090	0.26104	311.718	17.83	0.00	0	0.00
DAUS	On 30/11/2012	Any day expiry	8.56	Put	0.11840	0.00012	1.24090	0.00124	0.118	17.83	0.00	0	0.00
DAUS	On 30/11/2012	Any day expiry	8.72	Call	154.12150	0.15412	111.20310	0.11120	154.121	14.98	0.00	0	0.00
DAUS	On 30/11/2012	Any day expiry	8.72	Put	2.52150	0.00252	11.40310	0.01140	2.522	14.98	0.00	0	0.00
DAUS	On 30/11/2012	Any day expiry	9.02	Call	3.75580	0.00376	3.77960	0.00378	3.756	15.87	0.00	0	8,440.00
DAUS	On 30/11/2012	Any day expiry	9.02	Put	152.15580	0.15216	203.97960	0.20398	152.156	15.87	0.00	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 04/12/2012	Any day expiry			8.87530		8.87530	8.82480	8.82480		11.50	0.00	0	0.00
DAUS	On 04/12/2012	Any day expiry	8.86	Call	60.54510		0.06055	43.99940	0.04400	60.545	11.58	0.00	0	0.00
DAUS	On 04/12/2012	Any day expiry	8.86	Put	45.24510		0.04525	79.19940	0.07920	45.245	11.58	0.00	0	0.00
DAUS	On 04/12/2012	Any day expiry	8.87	Call	55.66190		0.05566	40.52170	0.04052	55.662	11.67	0.00	0	0.00
DAUS	On 04/12/2012	Any day expiry	8.87	Put	50.36190		0.05036	85.72170	0.08572	50.362	11.67	0.00	0	0.00
DAUS	On 04/12/2012	Any day expiry	8.88	Call	51.08160		0.05108	37.27850	0.03728	51.082	11.76	0.00	0	0.00
DAUS	On 04/12/2012	Any day expiry	8.88	Put	55.78160		0.05578	92.47850	0.09248	55.782	11.76	0.00	0	0.00
DAUS	On 04/12/2012	Any day expiry	8.84	Call	72.13090		0.07213	51.69620	0.05170	72.131	11.61	0.00	0	0.00
DAUS	On 04/12/2012	Any day expiry	8.84	Put	36.83090		0.03683	66.89620	0.06690	36.831	11.61	0.00	0	10,000.00
DAUS	On 19/12/2012	Any day expiry			8.89520		8.89520	8.84460	8.84460		12.38	0.00	0	0.00
DAUS	On 19/12/2012	Any day expiry	8.80	Call	159.48410		0.15948	130.19950	0.13020	159.484	12.41	0.00	0	0.00
DAUS	On 19/12/2012	Any day expiry	8.80	Put	64.28410		0.06428	85.59950	0.08560	64.284	12.41	0.00	0	0.00
DAUS	On 19/12/2012	Any day expiry	8.81	Call	153.17120		0.15317	124.63500	0.12463	153.171	12.41	0.00	0	0.00
DAUS	On 19/12/2012	Any day expiry	8.81	Put	67.97120		0.06797	90.03500	0.09004	67.971	12.41	0.00	0	0.00
DAUS	On 19/12/2012	Any day expiry	8.90	Call	102.99480		0.10299	84.18890	0.08419	102.995	12.38	0.00	0	15,000.00
DAUS	On 19/12/2012	Any day expiry	8.90	Put	107.79480		0.10779	139.58890	0.13959	107.795	12.38	0.00	0	0.00
DAUS	On 19/12/2012	Any day expiry	8.79	Call	165.93880		0.16594	135.91080	0.13591	165.939	12.42	0.00	0	0.00
DAUS	On 19/12/2012	Any day expiry	8.79	Put	60.73880		0.06074	81.31080	0.08131	60.739	12.42	0.00	0	0.00
DAUS	On 27/12/2012	Any day expiry			8.90600		8.90600	8.85520	8.85520		12.32	0.00	0	0.00
DAUS	On 27/12/2012	Any day expiry	8.49	Call	426.64200		0.42664	381.08710	0.38109	426.642	12.05	0.00	0	0.00
DAUS	On 27/12/2012	Any day expiry	8.49	Put	10.64200		0.01064	15.88710	0.01589	10.642	12.05	0.00	0	0.00
DAUS	On 27/12/2012	Any day expiry	8.50	Call	417.29210		0.41729	372.28360	0.37228	417.292	12.00	0.00	0	0.00
DAUS	On 27/12/2012	Any day expiry	8.50	Put	11.29210		0.01129	17.08360	0.01708	11.292	12.00	0.00	0	0.00
DAUS	On 27/12/2012	Any day expiry	8.51	Call	408.20740		0.40821	363.55100	0.36355	408.207	12.01	0.00	0	0.00
DAUS	On 27/12/2012	Any day expiry	8.51	Put	12.20740		0.01221	18.35100	0.01835	12.207	12.01	0.00	0	0.00
DAUS	On 27/12/2012	Any day expiry	8.59	Call	338.00670		0.33801	296.56710	0.29657	338.007	12.07	0.00	0	0.00
DAUS	On 27/12/2012	Any day expiry	8.59	Put	22.00670		0.02201	31.36710	0.03137	22.007	12.07	0.00	0	0.00
DAUS	On 27/12/2012	Any day expiry	8.72	Call	235.76370		0.23576	201.17440	0.20117	235.764	12.17	0.00	0	0.00

Contract Details			Strike	Call / Put	MTM	Yield	MarkPrice	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
DAUS	On 27/12/2012	Any day expiry	8.72	Put	49.76370		0.04976	65.97440	0.06597	49.764	12.17	0.00	0	0.00
DAUS	On 27/12/2012	Any day expiry	9.02	Call	82.63760		0.08264	68.64550	0.06865	82.638	13.08	0.00	0	7,530.00
DAUS	On 27/12/2012	Any day expiry	9.02	Put	196.63760		0.19664	233.44550	0.23345	196.638	13.08	0.00	0	0.00
DAUS	On 27/12/2012	Any day expiry	7.72	Call	1,186.08490		1.18608	1,135.34110	1.13534	1,186.085	16.11	0.00	0	0.00
DAUS	On 27/12/2012	Any day expiry	7.72	Put	0.08490		0.00008	0.14110	0.00014	0.085	16.11	0.00	0	0.00
DAUS	On 27/12/2012	Any day expiry	7.85	Call	1,056.19360		1.05619	1,005.51680	1.00552	1,056.194	15.42	0.00	0	0.00
DAUS	On 27/12/2012	Any day expiry	7.85	Put	0.19360		0.00019	0.31680	0.00032	0.194	15.42	0.00	0	0.00
DAUS	On 27/12/2012	Any day expiry	8.00	Call	906.50070		0.90650	856.00270	0.85600	906.501	14.61	0.00	0	0.00
DAUS	On 27/12/2012	Any day expiry	8.00	Put	0.50070		0.00050	0.80270	0.00080	0.501	14.61	0.00	0	7,530.00
DAUS	On 29/01/2013	Any day expiry			8.94760		8.94760	8.89980	8.89980		13.04	0.00	0	0.00
DAUS	On 29/01/2013	Any day expiry	8.72	Call	317.32960		0.31733	286.80380	0.28680	317.330	12.48	0.00	0	0.00
DAUS	On 29/01/2013	Any day expiry	8.72	Put	89.72960		0.08973	107.00380	0.10700	89.730	12.48	0.00	0	0.00
DAUS	On 29/01/2013	Any day expiry	9.02	Call	163.76630		0.16377	145.29300	0.14529	163.766	13.40	0.00	0	6,625.00
DAUS	On 29/01/2013	Any day expiry	9.02	Put	236.16630		0.23617	265.49300	0.26549	236.166	13.40	0.00	0	0.00
DAUS	On 29/01/2013	Any day expiry	8.61	Call	394.16020		0.39416	360.04040	0.36004	394.160	12.21	0.00	0	0.00
DAUS	On 29/01/2013	Any day expiry	8.61	Put	56.56020		0.05656	70.24040	0.07024	56.560	12.21	0.00	0	0.00
DAUS	On 29/01/2013	Any day expiry	8.62	Call	386.76010		0.38676	352.96470	0.35296	386.760	12.24	0.00	0	0.00
DAUS	On 29/01/2013	Any day expiry	8.62	Put	59.16010		0.05916	73.16470	0.07316	59.160	12.24	0.00	0	0.00
DAUS	On 29/01/2013	Any day expiry	7.85	Call	1,099.71840		1.09972	1,052.38500	1.05239	1,099.718	14.16	0.00	0	0.00
DAUS	On 29/01/2013	Any day expiry	7.85	Put	2.11840		0.00212	2.58500	0.00259	2.118	14.16	0.00	0	0.00
DAUS	On 29/01/2013	Any day expiry	8.00	Call	951.20420		0.95120	904.21220	0.90421	951.204	13.35	0.00	0	0.00
DAUS	On 29/01/2013	Any day expiry	8.00	Put	3.60420		0.00360	4.41220	0.00441	3.604	13.35	0.00	0	6,625.00
DAUS	On 29/01/2013	Any day expiry	8.60	Call	401.63910		0.40164	367.19700	0.36720	401.639	12.19	0.00	0	0.00
DAUS	On 29/01/2013	Any day expiry	8.60	Put	54.03910		0.05404	67.39700	0.06740	54.039	12.19	0.00	0	0.00
DAUS	On 26/02/2013	Any day expiry			8.98500		8.98500	8.93440	8.93440		13.58	0.00	0	0.00
DAUS	On 26/02/2013	Any day expiry	8.62	Call	447.13220		0.44713	412.87370	0.41287	447.132	12.49	0.00	0	0.00
DAUS	On 26/02/2013	Any day expiry	8.62	Put	82.13220		0.08213	98.47370	0.09847	82.132	12.49	0.00	0	0.00
DAUS	On 26/02/2013	Any day expiry	8.72	Call	380.97130		0.38097	349.64310	0.34964	380.971	12.77	0.00	0	0.00

Contract Details			Strike	Call / Put	MTM	Yield	MarkPrice	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
DAUS	On 26/02/2013	Any day expiry	8.72	Put	115.97130		0.11597	135.24310	0.13524	115.971	12.77	0.00	0	0.00
DAUS	On 26/02/2013	Any day expiry	8.60	Call	461.23450		0.46123	426.38480	0.42638	461.234	12.43	0.00	0	0.00
DAUS	On 26/02/2013	Any day expiry	8.60	Put	76.23450		0.07623	91.98480	0.09198	76.234	12.43	0.00	0	0.00
DAUS	On 26/02/2013	Any day expiry	9.02	Call	226.81590		0.22682	207.52780	0.20753	226.816	13.68	0.00	0	6,245.00
DAUS	On 26/02/2013	Any day expiry	9.02	Put	261.81590		0.26182	293.12780	0.29313	261.816	13.68	0.00	0	0.00
DAUS	On 26/02/2013	Any day expiry	8.61	Call	454.14770		0.45415	419.59360	0.41959	454.148	12.46	0.00	0	0.00
DAUS	On 26/02/2013	Any day expiry	8.61	Put	79.14770		0.07915	95.19360	0.09519	79.148	12.46	0.00	0	0.00
DAUS	On 26/02/2013	Any day expiry	7.85	Call	1,140.34920		1.14035	1,091.00050	1.09100	1,140.349	13.83	0.00	0	0.00
DAUS	On 26/02/2013	Any day expiry	7.85	Put	5.34920		0.00535	6.60050	0.00660	5.349	13.83	0.00	0	0.00
DAUS	On 26/02/2013	Any day expiry	8.00	Call	993.49480		0.99349	944.89320	0.94489	993.495	13.19	0.00	0	0.00
DAUS	On 26/02/2013	Any day expiry	8.00	Put	8.49480		0.00849	10.49320	0.01049	8.495	13.19	0.00	0	6,245.00
DAUS	On 26/03/2013	Any day expiry			9.01920		9.01920	8.96820	8.96820		13.96	0.00	0	0.00
DAUS	On 26/03/2013	Any day expiry	9.06	Call	271.56820		0.27157	252.79830	0.25280	271.568	14.22	0.00	0	0.00
DAUS	On 26/03/2013	Any day expiry	9.06	Put	312.36820		0.31237	344.59830	0.34460	312.368	14.22	0.00	0	0.00
DAUS	On 26/03/2013	Any day expiry	9.02	Call	286.95020		0.28695	267.18670	0.26719	286.950	14.05	0.00	0	7,500.00
DAUS	On 26/03/2013	Any day expiry	9.02	Put	287.75020		0.28775	318.98670	0.31899	287.750	14.05	0.00	0	0.00
DAUS	On 26/03/2013	Any day expiry	9.04	Call	279.14920		0.27915	259.88830	0.25989	279.149	14.13	0.00	0	0.00
DAUS	On 26/03/2013	Any day expiry	9.04	Put	299.94920		0.29995	331.68830	0.33169	299.949	14.13	0.00	0	0.00
DAUS	On 26/03/2013	Any day expiry	9.05	Call	275.33250		0.27533	256.31660	0.25632	275.333	14.18	0.00	0	0.00
DAUS	On 26/03/2013	Any day expiry	9.05	Put	306.13250		0.30613	338.11660	0.33812	306.133	14.18	0.00	0	0.00
DAUS	On 26/03/2013	Any day expiry	8.00	Call	1,035.22330		1.03522	987.44060	0.98744	1,035.223	13.41	0.00	0	0.00
DAUS	On 26/03/2013	Any day expiry	8.00	Put	16.02330		0.01602	19.24060	0.01924	16.023	13.41	0.00	0	7,500.00
DAUS	On 26/04/2013	Any day expiry			9.05680		9.05680	9.00550	9.00550		14.36	0.00	0	0.00
DAUS	On 26/04/2013	Any day expiry	9.04	Call	338.82150		0.33882	319.47240	0.31947	338.822	14.33	0.00	0	0.00
DAUS	On 26/04/2013	Any day expiry	9.04	Put	322.02150		0.32202	353.97240	0.35397	322.022	14.33	0.00	0	0.00
DAUS	On 26/04/2013	Any day expiry	9.05	Call	334.76570		0.33477	315.74760	0.31575	334.766	14.36	0.00	0	0.00
DAUS	On 26/04/2013	Any day expiry	9.05	Put	327.96570		0.32797	360.24760	0.36025	327.966	14.36	0.00	0	0.00
DAUS	On 26/04/2013	Any day expiry	9.06	Call	330.86730		0.33087	312.07180	0.31207	330.867	14.40	0.00	0	0.00

Contract Details			Strike	Call / Put	MTM	Yield	MarkPrice	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
DAUS	On 26/04/2013	Any day expiry	9.06	Put	334.06730		0.33407	366.57180	0.36657	334.067	14.40	0.00	0	0.00
DAUS	On 26/04/2013	Any day expiry	8.00	Call	1,081.69640		1.08170	1,035.07380	1.03507	1,081.696	13.52	0.00	0	0.00
DAUS	On 26/04/2013	Any day expiry	8.00	Put	24.89640		0.02490	29.57380	0.02957	24.896	13.52	0.00	0	7,500.00
DAUS	On 26/04/2013	Any day expiry	9.02	Call	347.07940		0.34708	327.06360	0.32706	347.079	14.26	0.00	0	7,500.00
DAUS	On 26/04/2013	Any day expiry	9.02	Put	310.27940		0.31028	341.56360	0.34156	310.279	14.26	0.00	0	0.00
DAUS	On 22/07/2013	Any day expiry			9.16090		9.16090	9.10860	9.10860		15.01	0.00	0	0.00
DAUS	On 22/07/2013	Any day expiry	9.21	Call	423.97830		0.42398	402.01640	0.40202	423.978	15.22	0.00	0	0.00
DAUS	On 22/07/2013	Any day expiry	9.21	Put	473.07830		0.47308	503.41640	0.50342	473.078	15.22	0.00	0	0.00
DAUS	On 22/07/2013	Any day expiry	9.80	Call	264.93300		0.26493	250.95960	0.25096	264.933	17.24	0.00	0	2,800.00
DAUS	On 22/07/2013	Any day expiry	9.80	Put	904.03300		0.90403	942.35960	0.94236	904.033	17.24	0.00	0	0.00
DAUS	On 22/07/2013	Any day expiry	9.19	Call	431.20220		0.43120	408.90070	0.40890	431.202	15.15	0.00	0	0.00
DAUS	On 22/07/2013	Any day expiry	9.19	Put	460.30220		0.46030	490.30070	0.49030	460.302	15.15	0.00	0	0.00
DAUS	On 22/07/2013	Any day expiry	9.20	Call	427.57380		0.42757	405.43980	0.40544	427.574	15.18	0.00	0	0.00
DAUS	On 22/07/2013	Any day expiry	9.20	Put	466.67380		0.46667	496.83980	0.49684	466.674	15.18	0.00	0	1,400.00
DAUS	On 26/08/2013	Any day expiry			9.20240		9.20240	9.14980	9.14980		15.25	0.00	0	0.00
DAUS	On 26/08/2013	Any day expiry	9.30	Call	447.53510		0.44754	423.95550	0.42396	447.535	15.57	0.00	0	0.00
DAUS	On 26/08/2013	Any day expiry	9.30	Put	545.13510		0.54514	574.15550	0.57416	545.135	15.57	0.00	0	0.00
DAUS	On 26/08/2013	Any day expiry	9.31	Call	444.15790		0.44416	420.73340	0.42073	444.158	15.60	0.00	0	0.00
DAUS	On 26/08/2013	Any day expiry	9.31	Put	551.75790		0.55176	580.93340	0.58093	551.758	15.60	0.00	0	0.00
DAUS	On 26/08/2013	Any day expiry	9.84	Call	303.74940		0.30375	287.25550	0.28726	303.749	17.33	0.00	0	4,400.00
DAUS	On 26/08/2013	Any day expiry	9.84	Put	941.34940		0.94135	977.45550	0.97746	941.349	17.33	0.00	0	0.00
DAUS	On 26/08/2013	Any day expiry	9.24	Call	468.46790		0.46847	443.93040	0.44393	468.468	15.38	0.00	0	0.00
DAUS	On 26/08/2013	Any day expiry	9.24	Put	506.06790		0.50607	534.13040	0.53413	506.068	15.38	0.00	0	2,200.00
DAUS	On 26/08/2013	Any day expiry	9.29	Call	450.94380		0.45094	427.20480	0.42720	450.944	15.54	0.00	0	0.00
DAUS	On 26/08/2013	Any day expiry	9.29	Put	538.54380		0.53854	567.40480	0.56740	538.544	15.54	0.00	0	0.00
DAUS	On 23/09/2013	Any day expiry			9.23590		9.23590	9.18310	9.18310		15.31	0.00	0	0.00
DAUS	On 23/09/2013	Any day expiry	9.31	Call	487.42810		0.48743	466.29570	0.46630	487.428	15.65	0.00	0	0.00
DAUS	On 23/09/2013	Any day expiry	9.31	Put	561.52810		0.56153	593.19570	0.59320	561.528	15.65	0.00	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	332.36820		0.33237	317.91580	0.31792	332.368	17.42	0.00	0	2,400.00
DAUS	On 23/09/2013	Any day expiry	9.88	Put	976.46820		0.97647	1,014.81580	1.01482	976.468	17.42	0.00	0	0.00
DAUS	On 23/09/2013	Any day expiry	9.28	Call	497.96570		0.49797	476.38560	0.47639	497.966	15.56	0.00	0	0.00
DAUS	On 23/09/2013	Any day expiry	9.28	Put	542.06570		0.54207	573.28560	0.57329	542.066	15.56	0.00	0	1,200.00
DAUS	On 23/09/2013	Any day expiry	9.29	Call	494.42260		0.49442	472.99270	0.47299	494.423	15.59	0.00	0	0.00
DAUS	On 23/09/2013	Any day expiry	9.29	Put	548.52260		0.54852	579.89270	0.57989	548.523	15.59	0.00	0	0.00
DAUS	On 23/09/2013	Any day expiry	9.30	Call	490.91010		0.49091	469.62950	0.46963	490.910	15.62	0.00	0	0.00
DAUS	On 23/09/2013	Any day expiry	9.30	Put	555.01010		0.55501	586.52950	0.58653	555.010	15.62	0.00	0	0.00
EL28	On 07/02/2013	Bond Future			111.32002		111.32002	111.27705	111.27705			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	1,689.98000		1.68998	1,732.95000	1.73295	1,689.980		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	1,669.98000		1.66998	1,712.95000	1.71295	1,669.980		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	1,679.98000		1.67998	1,722.95000	1.72295	1,679.980		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			9.03615		88.85210	9.00354	89.12147			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	4,243.83000		4.24383	3,974.46000	3.97446	4,243.830		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	4,155.14000		4.15514	3,885.77000	3.88577	4,155.140		0.00	0	0.00
ES33	On 07/02/2013	Bond Future	8.56	Call	0.00000		0.00000	0.00000	0.00000	0.000		0.00	0	0.00
ES33	On 07/02/2013	Bond Future	8.56	Put	4,066.58000		4.06658	3,797.21000	3.79721	4,066.580		0.00	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 15/09/2033	Price Contribution			100.00000		100.00000	100.00000	100.00000			0.00	0	0.00
GOVI	On 07/02/2013	GOVI			428.91800		428.91800	429.72000	429.72000			0.00	0	333.00
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	40,720.00000		4.07200	32,700.00000	3.27000	40,720.000		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	40,820.00000		4.08200	32,800.00000	3.28000	40,820.000		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	40,920.00000		4.09200	32,900.00000	3.29000	40,920.000		0.00	0	0.00
GOVI	On 02/05/2013	GOVI			434.30400		434.30400	435.11700	435.11700			0.00	0	0.00
GOVI	On 02/05/2013	GOVI	432.99	Call	13,140.00000		1.31400	21,270.00000	2.12700	13,140.000		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	13,040.00000		1.30400	21,170.00000	2.11700	13,040.000		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	12,940.00000		1.29400	21,070.00000	2.10700	12,940.000		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			195.24100		195.24100	195.30300	195.30300			0.00	0	607.00
IGOV	On 02/05/2013	Index Future			197.69300		197.69300	197.75600	197.75600			0.00	0	0.00
ILBI	On 07/02/2013	Index Future			521.27900		521.27900	521.11700	521.11700			0.00	0	169.00
J157	On 15/09/2015	Interest Rate Swap			8.82200		0.02000	8.82200	-0.02000		15.00	0.00	0	0.00
J186	On 21/12/2026	Interest Rate Swap			8.68300		0.10773	8.68300	0.10773		15.00	0.00	0	0.00
J201	On 22/12/2014	Interest Rate Swap			8.65500		0.05139	8.65500	0.05139		15.00	0.00	0	0.00
J203	On 15/09/2017	Interest Rate Swap			8.97500		0.08468	8.97500	0.08468		15.00	0.00	0	0.00

Contract Details			Strike	Call / Put	MTM	Yield	MarkPrice	Previous MTM	Previous Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
J204	On 21/12/2018	Interest Rate Swap			8.96200		0.09581	8.96200	0.09581		15.00		0.00	0	0.00
J207	On 15/01/2020	Interest Rate Swap			8.99700		0.06909	8.99700	0.06909		15.00		0.00	0	0.00
JIBAR FUTURE	On 19/12/2012	Jibar Tradeable Future			5.12000		94.88000	5.12000	94.88000				0.00	0	840.00
JIBAR FUTURE	On 16/01/2013	Jibar Tradeable Future			5.07000		94.93000	5.06000	94.94000				0.00	0	0.00
JIBAR FUTURE	On 20/02/2013	Jibar Tradeable Future			5.02000		94.98000	5.01000	94.99000				0.00	0	0.00
JIBAR FUTURE	On 20/03/2013	Jibar Tradeable Future			4.99000		95.01000	4.98000	95.02000				0.00	0	1,000.00
JIBAR FUTURE	On 17/04/2013	Jibar Tradeable Future			4.97000		95.03000	4.96000	95.04000				0.00	0	0.00
JIBAR FUTURE	On 15/05/2013	Jibar Tradeable Future			4.96000		95.04000	4.95000	95.05000				0.00	0	0.00
JIBAR FUTURE	On 19/06/2013	Jibar Tradeable Future			4.95000		95.05000	4.95000	95.05000				0.00	0	500.00
JIBAR FUTURE	On 18/09/2013	Jibar Tradeable Future			4.98000		95.02000	4.98000	95.02000				0.00	0	2,200.00
JIBAR FUTURE	On 18/12/2013	Jibar Tradeable Future			5.05000		94.95000	5.06000	94.94000				0.00	0	2,000.00
JIBAR FUTURE	On 19/03/2014	Jibar Tradeable Future			5.17000		94.83000	5.17000	94.83000				0.00	0	1,000.00
JIBAR FUTURE	On 18/06/2014	Jibar Tradeable Future			5.31000		94.69000	5.32000	94.68000				0.00	0	800.00
JIBAR FUTURE	On 17/09/2014	Jibar Tradeable Future			5.47000		94.53000	5.49000	94.51000				0.00	0	0.00
NZ\$ / R	On 14/12/2012	Foreign Exchange Future			7.29180		7.29180	7.25620	7.25620		9.49		0.00	0	0.00
NZ\$ / R	On 14/12/2012	Foreign Exchange Future	6.29	Call	1,004.50040		1.00450	968.92410	0.96892	1,004.500	16.36		0.00	0	0.00
NZ\$ / R	On 14/12/2012	Foreign Exchange Future	6.29	Put	0.00040		0.00000	0.02410	0.00002	0.000	16.36		0.00	0	0.00
NZ\$ / R	On 14/12/2012	Foreign Exchange Future	6.34	Call	954.50090		0.95450	918.92890	0.91893	954.501	16.23		0.00	0	0.00
NZ\$ / R	On 14/12/2012	Foreign Exchange Future	6.34	Put	0.00090		0.00000	0.02890	0.00003	0.001	16.23		0.00	0	0.00
NZ\$ / R	On 14/12/2012	Foreign Exchange Future	6.39	Call	904.50230		0.90450	868.93500	0.86894	904.502	16.11		0.00	0	0.00
NZ\$ / R	On 14/12/2012	Foreign Exchange Future	6.39	Put	0.00230		0.00000	0.03500	0.00004	0.002	16.11		0.00	0	0.00
NZ\$ / R	On 14/12/2012	Foreign Exchange Future	6.45	Call	841.80670		0.84181	806.24510	0.80625	841.807	15.96		0.00	0	0.00
NZ\$ / R	On 14/12/2012	Foreign Exchange Future	6.45	Put	0.00670		0.00001	0.04510	0.00005	0.007	15.96		0.00	0	0.00
NZ\$ / R	On 14/12/2012	Foreign Exchange Future	6.63	Call	661.87170		0.66187	626.33820	0.62634	661.872	14.94		0.00	0	0.00
NZ\$ / R	On 14/12/2012	Foreign Exchange Future	6.63	Put	0.07170		0.00007	0.13820	0.00014	0.072	14.94		0.00	0	0.00
NZ\$ / R	On 18/03/2013	Foreign Exchange Future			7.35520		7.35520	7.31960	7.31960		10.02		0.00	0	0.00

Contract Details			Strike	Call / Put	MTM	Yield	MarkPrice	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
NZ\$ / R	On 18/03/2013	Foreign Exchange Future	6.90	Call	480.34750		0.48035	449.35600	0.44936	480.348	10.19	0.00	0	0.00
NZ\$ / R	On 18/03/2013	Foreign Exchange Future	6.90	Put	25.14750		0.02515	29.75600	0.02976	25.148	10.19	0.00	0	0.00
NZ\$ / R	On 18/03/2013	Foreign Exchange Future	6.91	Call	471.53300		0.47153	440.74210	0.44074	471.533	10.17	0.00	0	0.00
NZ\$ / R	On 18/03/2013	Foreign Exchange Future	6.91	Put	26.33300		0.02633	31.14210	0.03114	26.333	10.17	0.00	0	0.00
NZ\$ / R	On 18/03/2013	Foreign Exchange Future	6.89	Call	489.20800		0.48921	458.02210	0.45802	489.208	10.21	0.00	0	0.00
NZ\$ / R	On 18/03/2013	Foreign Exchange Future	6.89	Put	24.00800		0.02401	28.42210	0.02842	24.008	10.21	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			7.15802		107.71645	7.14489	107.81193			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	862.28000		0.86228	766.80000	0.76680	862.280		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	788.86000		0.78886	693.38000	0.69338	788.860		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	715.51000		0.71551	620.03000	0.62003	715.510		0.00	0	0.00
R023	On 02/05/2013	Bond Future			7.22009		105.09687	7.20650	105.19358			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	1,146.55000		1.14655	1,049.84000	1.04984	1,146.550		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	1,290.93000		1.29093	1,194.22000	1.19422	1,290.930		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	1,218.71000		1.21871	1,122.00000	1.12200	1,218.710		0.00	0	0.00
R023	On 01/08/2013	Bond Future			7.28391		106.51209	7.26977	106.61034			0.00	0	0.00
R023	On 01/08/2013	Bond Future	7.29	Call	42.27000		0.04227	140.52000	0.14052	42.270		0.00	0	0.00
R023	On 01/08/2013	Bond Future	7.29	Put	0.00000		0.00000	0.00000	0.00000	0.000		0.00	0	0.00
R023	On 01/08/2013	Bond Future	7.30	Call	111.64000		0.11164	209.89000	0.20989	111.640		0.00	0	0.00
R023	On 01/08/2013	Bond Future	7.30	Put	0.00000		0.00000	0.00000	0.00000	0.000		0.00	0	0.00
R023	On 01/08/2013	Bond Future	7.31	Call	180.95000		0.18095	279.20000	0.27920	180.950		0.00	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	7.31	Put	0.00000		0.00000	0.00000	0.00000	0.000		0.00	0	0.00
R157	On 07/02/2013	Bond Future			5.49746		124.62672	5.48227	124.66718		2.05	0.00	0	8,016.00
R157	On 07/02/2013	Bond Future	6.28	Call	2,079.87000		2.07987	2,121.34000	2.12134	2,079.870	2.17	0.00	0	0.00
R157	On 07/02/2013	Bond Future	6.28	Put	19.28000		0.01928	20.29000	0.02029	19.280	2.17	0.00	0	0.00
R157	On 07/02/2013	Bond Future	6.50	Call	2,637.46000		2.63746	2,678.45000	2.67845	2,637.460	2.20	0.00	0	0.00
R157	On 07/02/2013	Bond Future	6.50	Put	5.85000		0.00585	6.38000	0.00638	5.850	2.20	0.00	0	0.00
R157	On 07/02/2013	Bond Future	6.70	Call	3,149.18000		3.14918	3,189.85000	3.18985	3,149.180	2.20	0.00	0	0.00
R157	On 07/02/2013	Bond Future	6.70	Put	1.56000		0.00156	1.77000	0.00177	1.560	2.20	0.00	0	0.00
R157	On 07/02/2013	Bond Future	6.75	Call	3,277.25000		3.27725	3,317.87000	3.31787	3,277.250	2.20	0.00	0	0.00
R157	On 07/02/2013	Bond Future	6.75	Put	1.09000		0.00109	1.25000	0.00125	1.090	2.20	0.00	0	0.00
R157	On 07/02/2013	Bond Future	6.80	Call	3,405.27000		3.40527	3,445.86000	3.44586	3,405.270	2.20	0.00	0	0.00
R157	On 07/02/2013	Bond Future	6.80	Put	0.75000		0.00075	0.88000	0.00088	0.750	2.20	0.00	0	0.00
R157	On 02/05/2013	Bond Future			5.52389		119.32167	5.50698	119.36263		2.02	0.00	0	141.00
R157	On 02/05/2013	Bond Future	5.35	Call	433.71000		0.43371	455.10000	0.45510	433.710	2.00	0.00	0	0.00
R157	On 02/05/2013	Bond Future	5.35	Put	855.86000		0.85586	836.29000	0.83629	855.860	2.00	0.00	0	0.00
R157	On 02/05/2013	Bond Future	5.36	Call	443.59000		0.44359	465.25000	0.46525	443.590	2.00	0.00	0	0.00
R157	On 02/05/2013	Bond Future	5.36	Put	841.41000		0.84141	822.11000	0.82211	841.410	2.00	0.00	0	0.00
R157	On 02/05/2013	Bond Future	5.34	Call	423.97000		0.42397	445.09000	0.44509	423.970	2.00	0.00	0	0.00
R157	On 02/05/2013	Bond Future	5.34	Put	870.46000		0.87046	850.62000	0.85062	870.460	2.00	0.00	0	0.00
R157	On 07/11/2013	Bond Future			5.58041		115.80988	5.55776	115.85254		1.87	0.00	0	0.00
R157	On 07/11/2013	Bond Future	5.61	Call	872.51000		0.87251	918.27000	0.91827	872.510	1.88	0.00	0	0.00
R157	On 07/11/2013	Bond Future	5.61	Put	816.81000		0.81681	819.91000	0.81991	816.810	1.88	0.00	0	0.00
R157	On 07/11/2013	Bond Future	5.59	Call	852.67000		0.85267	898.14000	0.89814	852.670	1.88	0.00	0	0.00
R157	On 07/11/2013	Bond Future	5.59	Put	834.61000		0.83461	837.42000	0.83742	834.610	1.88	0.00	0	0.00
R157	On 07/11/2013	Bond Future	5.60	Call	862.55000		0.86255	908.17000	0.90817	862.550	1.88	0.00	0	0.00
R157	On 07/11/2013	Bond Future	5.60	Put	825.67000		0.82567	828.63000	0.82863	825.670	1.88	0.00	0	0.00
R157	On 15/09/2015	Price Contribution			100.00000		100.00000	100.00000	100.00000			0.00	0	0.00

Contract Details			Strike	Call / Put	MTM	Yield	MarkPrice	Previous MTM	Previous Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
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			7.63636		125.73119	7.60804	126.01091		12.95		0.00	0	37,656.00
R186	On 07/02/2013	Bond Future	7.00	Call	732.13000		0.73213	793.66000	0.79366	732.130	12.75		0.00	0	10,300.00
R186	On 07/02/2013	Bond Future	7.00	Put	7,236.35000		7.23635	7,018.16000	7.01816	7,236.350	12.75		0.00	0	0.00
R186	On 07/02/2013	Bond Future	7.25	Call	1,347.59000		1.34759	1,442.77000	1.44277	1,347.590	12.85		0.00	0	670.00
R186	On 07/02/2013	Bond Future	7.25	Put	5,241.08000		5.24108	5,056.54000	5.05654	5,241.080	12.85		0.00	0	0.00
R186	On 07/02/2013	Bond Future	7.50	Call	2,252.98000		2.25298	2,384.01000	2.38401	2,252.980	12.95		0.00	0	575.00
R186	On 07/02/2013	Bond Future	7.50	Put	3,607.97000		3.60797	3,459.28000	3.45928	3,607.970	12.95		0.00	0	0.00
R186	On 07/02/2013	Bond Future	8.32	Call	7,227.12000		7.22712	7,455.78000	7.45578	7,227.120	13.43		0.00	0	0.00
R186	On 07/02/2013	Bond Future	8.32	Put	735.13000		0.73513	684.07000	0.68407	735.130	13.43		0.00	0	2,000.00
R186	On 07/02/2013	Bond Future	8.50	Call	8,601.79000		8.60179	8,844.64000	8.84464	8,601.790	13.54		0.00	0	0.00
R186	On 07/02/2013	Bond Future	8.50	Put	480.54000		0.48054	443.67000	0.44367	480.540	13.54		0.00	0	0.00
R186	On 07/02/2013	Bond Future	7.75	Call	3,475.73000		3.47573	3,633.91000	3.63391	3,475.730	13.10		0.00	0	1,000.00
R186	On 07/02/2013	Bond Future	7.75	Put	2,362.15000		2.36215	2,240.61000	2.24061	2,362.150	13.10		0.00	0	0.00
R186	On 07/02/2013	Bond Future	8.00	Call	4,980.49000		4.98049	5,171.86000	5.17186	4,980.490	13.25		0.00	0	0.00
R186	On 07/02/2013	Bond Future	8.00	Put	1,466.08000		1.46608	1,377.73000	1.37773	1,466.080	13.25		0.00	0	150.00
R186	On 07/02/2013	Bond Future	8.55	Call	8,989.96000		8.98996	9,239.55000	9.23955	8,989.960	13.54		0.00	0	0.00
R186	On 07/02/2013	Bond Future	8.55	Put	421.84000		0.42184	391.71000	0.39171	421.840	13.54		0.00	0	0.00
R186	On 07/02/2013	Bond Future	8.45	Call	8,214.13000		8.21413	8,453.37000	8.45337	8,214.130	13.51		0.00	0	0.00
R186	On 07/02/2013	Bond Future	8.45	Put	542.22000		0.54222	501.74000	0.50174	542.220	13.51		0.00	0	0.00
R186	On 07/02/2013	Bond Future	8.47	Call	8,368.72000		8.36872	8,609.41000	8.60941	8,368.720	13.52		0.00	0	0.00
R186	On 07/02/2013	Bond Future	8.47	Put	516.78000		0.51678	477.75000	0.47775	516.780	13.52		0.00	0	0.00
R186	On 02/05/2013	Bond Future			7.70676		127.24085	7.67755	127.52388		12.98		0.00	0	12.00
R186	On 02/05/2013	Bond Future	7.41	Call	3,002.35000		3.00235	3,144.31000	3.14431	3,002.350	12.87		0.00	0	0.00
R186	On 02/05/2013	Bond Future	7.41	Put	5,920.60000		5.92060	5,779.53000	5.77953	5,920.600	12.87		0.00	0	0.00
R186	On 02/05/2013	Bond Future	7.39	Call	2,925.59000		2.92559	3,065.41000	3.06541	2,925.590	12.87		0.00	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	7.39	Put	6,043.97000		6.04397	5,900.76000	5.90076	6,043.970	12.87	0.00	0	0.00
R186	On 02/05/2013	Bond Future	7.40	Call	2,963.82000		2.96382	3,104.70000	3.10470	2,963.820	12.87	0.00	0	0.00
R186	On 02/05/2013	Bond Future	7.40	Put	5,982.08000		5.98208	5,839.93000	5.83993	5,982.080	12.87	0.00	0	0.00
R186	On 07/11/2013	Bond Future			7.86856		125.39477	7.83714	125.68621		13.75	0.00	0	0.00
R186	On 07/11/2013	Bond Future	8.14	Call	8,027.35000		8.02735	8,420.18000	8.42018	8,027.350	13.98	0.00	0	0.00
R186	On 07/11/2013	Bond Future	8.14	Put	5,549.75000		5.54975	5,651.14000	5.65114	5,549.750	13.98	0.00	0	0.00
R186	On 07/11/2013	Bond Future	8.15	Call	8,078.09000		8.07809	8,471.26000	8.47126	8,078.090	13.98	0.00	0	0.00
R186	On 07/11/2013	Bond Future	8.15	Put	5,510.57000		5.51057	5,612.30000	5.61230	5,510.570	13.98	0.00	0	0.00
R186	On 07/11/2013	Bond Future	8.16	Call	8,128.96000		8.12896	8,522.46000	8.52246	8,128.960	13.99	0.00	0	0.00
R186	On 07/11/2013	Bond Future	8.16	Put	5,471.62000		5.47162	5,573.68000	5.57368	5,471.620	13.99	0.00	0	0.00
R186	On 07/11/2013	Bond Future	8.75	Call	11,340.61000		11.34061	11,740.15000	11.74015	11,340.610	14.34	0.00	0	0.00
R186	On 07/11/2013	Bond Future	8.75	Put	3,548.41000		3.54841	3,656.51000	3.65651	3,548.410	14.34	0.00	0	130.00
R186	On 21/12/2026	Price Contribution			100.00000		100.00000	100.00000	100.00000			0.00	0	0.00
R186/R157	On 21/12/2026	Price Contribution			100.00000		100.00000	100.00000	100.00000			0.00	0	0.00
R186/R207	On 21/12/2026	Price Contribution			100.00000		100.00000	100.00000	100.00000			0.00	0	0.00
R186/R208	On 21/12/2026	Price Contribution			100.00000		100.00000	100.00000	100.00000			0.00	0	0.00
R189	On 07/02/2013	Bond Future			217.23963		217.23963	217.21022	217.21022			0.00	0	154.00
R189	On 07/02/2013	Bond Future	212.99	Call	4,249.63000		4.24963	4,220.22000	4.22022	4,249.630		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	4,239.63000		4.23963	4,210.22000	4.21022	4,239.630		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	4,229.63000		4.22963	4,200.22000	4.20022	4,229.630		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			0.00	0	0.00
R197	On 07/02/2013	Bond Future			280.02740		280.02740	279.94060	279.94060			0.00	0	2,543.00

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	278.99	Call	1,037.40000	1.03740	950.60000	0.95060	1,037.400		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	1,027.40000	1.02740	940.60000	0.94060	1,027.400		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	1,017.40000	1.01740	930.60000	0.93060	1,017.400		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			283.54342	283.54342	283.45645	283.45645			0.00	0	40.00
R197	On 02/05/2013	Bond Future	282.39	Call	1,153.42000	1.15342	1,066.45000	1.06645	1,153.420		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	1,143.42000	1.14342	1,056.45000	1.05645	1,143.420		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	1,133.42000	1.13342	1,046.45000	1.04645	1,133.420		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			5.07626	107.68707	5.04772	107.73913		1.39	0.00	0	1,540.00
R201	On 07/02/2013	Bond Future	4.98	Call	184.62000	0.18462	215.37000	0.21537	184.620	1.39	0.00	0	0.00
R201	On 07/02/2013	Bond Future	4.98	Put	360.37000	0.36037	339.06000	0.33906	360.370	1.39	0.00	0	0.00
R201	On 07/02/2013	Bond Future	5.60	Call	976.47000	0.97647	1,027.89000	1.02789	976.470	1.46	0.00	0	0.00
R201	On 07/02/2013	Bond Future	5.60	Put	26.86000	0.02686	26.22000	0.02622	26.860	1.46	0.00	0	0.00
R201	On 07/02/2013	Bond Future	6.20	Call	2,024.32000	2.02432	2,076.43000	2.07643	2,024.320	1.51	0.00	0	0.00
R201	On 07/02/2013	Bond Future	6.20	Put	0.46000	0.00046	0.51000	0.00051	0.460	1.51	0.00	0	0.00
R201	On 07/02/2013	Bond Future	6.25	Call	2,113.03000	2.11303	2,165.13000	2.16513	2,113.030	1.51	0.00	0	0.00
R201	On 07/02/2013	Bond Future	6.25	Put	0.30000	0.00030	0.34000	0.00034	0.300	1.51	0.00	0	0.00
R201	On 07/02/2013	Bond Future	6.30	Call	2,201.69000	2.20169	2,253.78000	2.25378	2,201.690	1.51	0.00	0	0.00
R201	On 07/02/2013	Bond Future	6.30	Put	0.19000	0.00019	0.22000	0.00022	0.190	1.51	0.00	0	0.00
R201	On 02/05/2013	Bond Future			5.05130	108.97999	5.01838	109.03271		1.18	0.00	0	4.00
R201	On 02/05/2013	Bond Future	4.05	Call	6.21000	0.00621	8.91000	0.00891	6.210	1.11	0.00	0	0.00
R201	On 02/05/2013	Bond Future	4.05	Put	1,625.47000	1.62547	1,575.45000	1.57545	1,625.470	1.11	0.00	0	0.00



Contract Details			Strike	Call / Put	MTM	Yield	MarkPrice	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
R201	On 02/05/2013	Bond Future	4.06	Call	6.60000		0.00660	9.42000	0.00942	6.600	1.12	0.00	0	0.00
R201	On 02/05/2013	Bond Future	4.06	Put	1,609.52000		1.60952	1,559.62000	1.55962	1,609.520	1.12	0.00	0	0.00
R201	On 02/05/2013	Bond Future	4.04	Call	5.85000		0.00585	8.41000	0.00841	5.850	1.11	0.00	0	0.00
R201	On 02/05/2013	Bond Future	4.04	Put	1,641.44000		1.64144	1,591.28000	1.59128	1,641.440	1.11	0.00	0	0.00
R201	On 07/11/2013	Bond Future			4.90809		107.52299	4.85833	107.57765		1.02	0.00	0	0.00
R201	On 07/11/2013	Bond Future	4.80	Call	369.89000		0.36989	404.42000	0.40442	369.890	1.02	0.00	0	0.00
R201	On 07/11/2013	Bond Future	4.80	Put	488.68000		0.48868	468.55000	0.46855	488.680	1.02	0.00	0	0.00
R201	On 07/11/2013	Bond Future	4.81	Call	375.32000		0.37532	410.08000	0.41008	375.320	1.03	0.00	0	0.00
R201	On 07/11/2013	Bond Future	4.81	Put	483.11000		0.48311	463.21000	0.46321	483.110	1.03	0.00	0	0.00
R201	On 07/11/2013	Bond Future	4.79	Call	364.51000		0.36451	398.81000	0.39881	364.510	1.02	0.00	0	0.00
R201	On 07/11/2013	Bond Future	4.79	Put	494.30000		0.49430	473.94000	0.47394	494.300	1.02	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			209.74068		209.74068	209.66405	209.66405			0.00	0	51,729.00
R202	On 07/02/2013	Bond Future	204.99	Call	4,750.68000		4.75068	4,674.05000	4.67405	4,750.680		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	4,740.68000		4.74068	4,664.05000	4.66405	4,740.680		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	4,730.68000		4.73068	4,654.05000	4.65405	4,730.680		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			212.37424		212.37424	212.29719	212.29719			0.00	0	1.00
R202	On 02/05/2013	Bond Future	211.04	Call	1,334.24000		1.33424	1,257.19000	1.25719	1,334.240		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	1,324.24000		1.32424	1,247.19000	1.24719	1,324.240		0.00	0	0.00
R202	On 02/05/2013	Bond Future	211.05	Put	0.00000		0.00000	0.00000	0.00000	0.000		0.00	0	0.00
R202	On 02/05/2013	Bond Future	211.06	Call	1,314.24000		1.31424	1,237.19000	1.23719	1,314.240		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

Contract Details			Strike	Call / Put	MTM	Yield	MarkPrice	Previous MTM	Previous Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
R202	On 07/12/2033	Price Contribution			100.00000		100.00000	100.00000	100.00000				0.00	0	0.00
R203	On 07/02/2013	Bond Future			5.98731		112.36726	5.96796	112.44804		4.38		0.00	0	15,119.00
R203	On 07/02/2013	Bond Future	5.54	Call	224.50000		0.22450	235.96000	0.23596	224.500	4.30		0.00	0	10,000.00
R203	On 07/02/2013	Bond Future	5.54	Put	2,110.56000		2.11056	2,041.24000	2.04124	2,110.560	4.30		0.00	0	0.00
R203	On 07/02/2013	Bond Future	6.11	Call	1,149.06000		1.14906	1,191.24000	1.19124	1,149.060	4.41		0.00	0	12,600.00
R203	On 07/02/2013	Bond Future	6.11	Put	638.61000		0.63861	600.01000	0.60001	638.610	4.41		0.00	0	3,254.00
R203	On 07/02/2013	Bond Future	6.45	Call	2,147.85000		2.14785	2,208.49000	2.20849	2,147.850	4.51		0.00	0	0.00
R203	On 07/02/2013	Bond Future	6.45	Put	238.02000		0.23802	217.88000	0.21788	238.020	4.51		0.00	0	0.00
R203	On 07/02/2013	Bond Future	6.55	Call	2,488.11000		2.48811	2,553.18000	2.55318	2,488.110	4.53		0.00	0	0.00
R203	On 07/02/2013	Bond Future	6.55	Put	170.91000		0.17091	155.20000	0.15520	170.910	4.53		0.00	0	0.00
R203	On 07/02/2013	Bond Future	6.65	Call	2,843.14000		2.84314	2,911.95000	2.91195	2,843.140	4.56		0.00	0	0.00
R203	On 07/02/2013	Bond Future	6.65	Put	120.46000		0.12046	108.49000	0.10849	120.460	4.56		0.00	0	30,250.00
R203	On 07/02/2013	Bond Future	6.94	Call	3,927.05000		3.92705	4,003.04000	4.00304	3,927.050	4.64		0.00	0	0.00
R203	On 07/02/2013	Bond Future	6.94	Put	39.10000		0.03910	34.31000	0.03431	39.100	4.64		0.00	0	0.00
R203	On 07/02/2013	Bond Future	7.15	Call	4,736.87000		4.73687	4,815.53000	4.81553	4,736.870	4.65		0.00	0	0.00
R203	On 07/02/2013	Bond Future	7.15	Put	14.86000		0.01486	12.74000	0.01274	14.860	4.65		0.00	0	0.00
R203	On 07/02/2013	Bond Future	6.50	Call	2,315.91000		2.31591	2,378.85000	2.37885	2,315.910	4.52		0.00	0	0.00
R203	On 07/02/2013	Bond Future	6.50	Put	202.16000		0.20216	184.32000	0.18432	202.160	4.52		0.00	0	0.00
R203	On 02/05/2013	Bond Future			6.03252		109.56003	6.01195	109.64180		4.35		0.00	0	22.00
R203	On 02/05/2013	Bond Future	5.90	Call	991.22000		0.99122	1,020.06000	1.02006	991.220	4.33		0.00	0	0.00
R203	On 02/05/2013	Bond Future	5.90	Put	1,519.31000		1.51931	1,466.38000	1.46638	1,519.310	4.33		0.00	0	0.00
R203	On 02/05/2013	Bond Future	5.91	Call	1,008.94000		1.00894	1,038.19000	1.03819	1,008.940	4.34		0.00	0	0.00
R203	On 02/05/2013	Bond Future	5.91	Put	1,497.07000		1.49707	1,444.55000	1.44455	1,497.070	4.34		0.00	0	0.00
R203	On 02/05/2013	Bond Future	5.89	Call	973.69000		0.97369	1,002.13000	1.00213	973.690	4.33		0.00	0	0.00
R203	On 02/05/2013	Bond Future	5.89	Put	1,541.76000		1.54176	1,488.43000	1.48843	1,541.760	4.33		0.00	0	0.00
R203	On 07/11/2013	Bond Future			6.14096		108.42614	6.11696	108.51071		4.41		0.00	0	0.00
R203	On 07/11/2013	Bond Future	6.00	Call	1,605.13000		1.60513	1,718.87000	1.71887	1,605.130	4.38		0.00	0	0.00
R203	On 07/11/2013	Bond Future	6.00	Put	2,102.99000		2.10299	2,132.16000	2.13216	2,102.990	4.38		0.00	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	6.01	Call	1,621.49000		1.62149	1,735.95000	1.73595	1,621.490	4.38	0.00	0	0.00
R203	On 07/11/2013	Bond Future	6.01	Put	2,083.94000		2.08394	2,113.83000	2.11383	2,083.940	4.38	0.00	0	0.00
R203	On 07/11/2013	Bond Future	5.99	Call	1,588.87000		1.58887	1,702.31000	1.70231	1,588.870	4.38	0.00	0	0.00
R203	On 07/11/2013	Bond Future	5.99	Put	2,122.16000		2.12216	2,151.03000	2.15103	2,122.160	4.38	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			6.22825		109.73382	6.21434	109.80472		5.94	0.00	0	11,672.00
R204	On 07/02/2013	Bond Future	7.29	Call	5,295.24000		5.29524	5,361.78000	5.36178	5,295.240	6.30	0.00	0	0.00
R204	On 07/02/2013	Bond Future	7.29	Put	46.48000		0.04648	42.12000	0.04212	46.480	6.30	0.00	0	0.00
R204	On 07/02/2013	Bond Future	7.45	Call	6,035.78000		6.03578	6,104.22000	6.10422	6,035.780	6.30	0.00	0	0.00
R204	On 07/02/2013	Bond Future	7.45	Put	23.34000		0.02334	20.88000	0.02088	23.340	6.30	0.00	0	0.00
R204	On 07/02/2013	Bond Future	7.95	Call	8,356.45000		8.35645	8,427.08000	8.42708	8,356.450	6.30	0.00	0	0.00
R204	On 07/02/2013	Bond Future	7.95	Put	1.88000		0.00188	1.61000	0.00161	1.880	6.30	0.00	0	0.00
R204	On 07/02/2013	Bond Future	8.00	Call	8,586.55000		8.58655	8,657.23000	8.65723	8,586.550	6.30	0.00	0	0.00
R204	On 07/02/2013	Bond Future	8.00	Put	1.42000		0.00142	1.20000	0.00120	1.420	6.30	0.00	0	0.00
R204	On 07/02/2013	Bond Future	8.05	Call	8,816.11000		8.81611	8,886.85000	8.88685	8,816.110	6.30	0.00	0	0.00
R204	On 07/02/2013	Bond Future	8.05	Put	1.06000		0.00106	0.90000	0.00090	1.060	6.30	0.00	0	0.00
R204	On 02/05/2013	Bond Future			6.27846		111.05135	6.26384	111.12310		6.05	0.00	0	24.00
R204	On 02/05/2013	Bond Future	6.30	Call	1,803.65000		1.80365	1,832.18000	1.83218	1,803.650	6.07	0.00	0	0.00
R204	On 02/05/2013	Bond Future	6.30	Put	1,698.05000		1.69805	1,654.83000	1.65483	1,698.050	6.07	0.00	0	0.00
R204	On 02/05/2013	Bond Future	6.31	Call	1,829.19000		1.82919	1,858.05000	1.85805	1,829.190	6.07	0.00	0	0.00
R204	On 02/05/2013	Bond Future	6.31	Put	1,674.61000		1.67461	1,631.72000	1.63172	1,674.610	6.07	0.00	0	0.00
R204	On 02/05/2013	Bond Future	6.29	Call	1,778.30000		1.77830	1,806.50000	1.80650	1,778.300	6.06	0.00	0	0.00
R204	On 02/05/2013	Bond Future	6.29	Put	1,721.71000		1.72171	1,678.16000	1.67816	1,721.710	6.06	0.00	0	0.00
R204	On 07/11/2013	Bond Future			6.39543		110.03451	6.37886	110.10875		6.13	0.00	0	0.00
R204	On 07/11/2013	Bond Future	6.30	Call	2,394.78000		2.39478	2,545.79000	2.54579	2,394.780	6.10	0.00	0	0.00
R204	On 07/11/2013	Bond Future	6.30	Put	2,823.22000		2.82322	2,899.99000	2.89999	2,823.220	6.10	0.00	0	0.00

Contract Details			Strike	Call / Put	MTM	Yield	MarkPrice	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
R204	On 07/11/2013	Bond Future	6.31	Call	2,416.49000		2.41649	2,568.57000	2.56857	2,416.490	6.10	0.00	0	0.00
R204	On 07/11/2013	Bond Future	6.31	Put	2,799.93000		2.79993	2,877.77000	2.87777	2,799.930	6.10	0.00	0	0.00
R204	On 07/11/2013	Bond Future	7.00	Call	4,191.51000		4.19151	4,361.33000	4.36133	4,191.510	6.29	0.00	0	0.00
R204	On 07/11/2013	Bond Future	7.00	Put	1,525.24000		1.52524	1,620.82000	1.62082	1,525.240	6.29	0.00	0	180.00
R204	On 07/11/2013	Bond Future	6.29	Call	2,373.19000		2.37319	2,523.12000	2.52312	2,373.190	6.10	0.00	0	0.00
R204	On 07/11/2013	Bond Future	6.29	Put	2,846.65000		2.84665	2,922.34000	2.92234	2,846.650	6.10	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			5.05509		102.75124	5.02913	102.77479		0.62	0.00	0	1,120.00
R206	On 07/02/2013	Bond Future	4.76	Call	24.47000		0.02447	32.97000	0.03297	24.470	0.61	0.00	0	0.00
R206	On 07/02/2013	Bond Future	4.76	Put	292.59000		0.29259	277.54000	0.27754	292.590	0.61	0.00	0	0.00
R206	On 07/02/2013	Bond Future	5.00	Call	88.90000		0.08890	105.64000	0.10564	88.900	0.62	0.00	0	0.00
R206	On 07/02/2013	Bond Future	5.00	Put	138.87000		0.13887	132.06000	0.13206	138.870	0.62	0.00	0	0.00
R206	On 07/02/2013	Bond Future	5.95	Call	806.94000		0.80694	830.53000	0.83053	806.940	0.69	0.00	0	0.00
R206	On 07/02/2013	Bond Future	5.95	Put	0.45000		0.00045	0.49000	0.00049	0.450	0.69	0.00	0	0.00
R206	On 07/02/2013	Bond Future	6.00	Call	851.55000		0.85155	875.13000	0.87513	851.550	0.69	0.00	0	0.00
R206	On 07/02/2013	Bond Future	6.00	Put	0.30000		0.00030	0.33000	0.00033	0.300	0.69	0.00	0	0.00
R206	On 07/02/2013	Bond Future	6.05	Call	896.17000		0.89617	919.75000	0.91975	896.170	0.69	0.00	0	0.00
R206	On 07/02/2013	Bond Future	6.05	Put	0.18000		0.00018	0.21000	0.00021	0.180	0.69	0.00	0	0.00
R206	On 02/05/2013	Bond Future			5.00177		103.98484	4.96686	104.00867		0.50	0.00	0	23.00
R206	On 02/05/2013	Bond Future	3.40	Call	0.02000		0.00002	0.04000	0.00004	0.020	0.47	0.00	0	0.00
R206	On 02/05/2013	Bond Future	3.40	Put	1,103.42000		1.10342	1,079.61000	1.07961	1,103.420	0.47	0.00	0	0.00
R206	On 02/05/2013	Bond Future	3.41	Call	0.03000		0.00003	0.05000	0.00005	0.030	0.47	0.00	0	0.00
R206	On 02/05/2013	Bond Future	3.41	Put	1,096.48000		1.09648	1,072.67000	1.07267	1,096.480	0.47	0.00	0	0.00
R206	On 02/05/2013	Bond Future	3.39	Call	0.02000		0.00002	0.04000	0.00004	0.020	0.47	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
R206	On 02/05/2013	Bond Future	3.39	Put	1,110.37000		1.11037	1,086.56000	1.08656	1,110.370	0.47	0.00	0	0.00
R206	On 07/11/2013	Bond Future			3.92296		103.04122	3.78384	103.06619		0.14	0.00	0	0.00
R206	On 07/11/2013	Bond Future	4.30	Call	96.76000		0.09676	110.85000	0.11085	96.760	0.14	0.00	0	0.00
R206	On 07/11/2013	Bond Future	4.30	Put	29.14000		0.02914	18.26000	0.01826	29.140	0.14	0.00	0	0.00
R206	On 07/11/2013	Bond Future	4.31	Call	97.99000		0.09799	112.21000	0.11221	97.990	0.14	0.00	0	0.00
R206	On 07/11/2013	Bond Future	4.31	Put	28.58000		0.02858	17.83000	0.01783	28.580	0.14	0.00	0	0.00
R206	On 07/11/2013	Bond Future	4.29	Call	95.54000		0.09554	109.48000	0.10948	95.540	0.14	0.00	0	0.00
R206	On 07/11/2013	Bond Future	4.29	Put	29.72000		0.02972	18.69000	0.01869	29.720	0.14	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			6.53334		104.49343	6.49891	104.68753		7.23	0.00	0	6,690.00
R207	On 07/02/2013	Bond Future	7.66	Call	6,162.10000		6.16210	6,349.27000	6.34927	6,162.100	7.61	0.00	0	0.00
R207	On 07/02/2013	Bond Future	7.66	Put	49.06000		0.04906	42.13000	0.04213	49.060	7.61	0.00	0	0.00
R207	On 07/02/2013	Bond Future	7.80	Call	6,868.79000		6.86879	7,058.72000	7.05872	6,868.790	7.61	0.00	0	0.00
R207	On 07/02/2013	Bond Future	7.80	Put	27.47000		0.02747	23.30000	0.02330	27.470	7.61	0.00	0	0.00
R207	On 07/02/2013	Bond Future	8.20	Call	8,889.71000		8.88971	9,083.05000	9.08305	8,889.710	7.61	0.00	0	0.00
R207	On 07/02/2013	Bond Future	8.20	Put	4.21000		0.00421	3.45000	0.00345	4.210	7.61	0.00	0	0.00
R207	On 07/02/2013	Bond Future	8.25	Call	9,140.52000		9.14052	9,334.01000	9.33401	9,140.520	7.61	0.00	0	0.00
R207	On 07/02/2013	Bond Future	8.25	Put	3.26000		0.00326	2.65000	0.00265	3.260	7.61	0.00	0	0.00
R207	On 07/02/2013	Bond Future	8.30	Call	9,390.70000		9.39070	9,584.33000	9.58433	9,390.700	7.61	0.00	0	0.00
R207	On 07/02/2013	Bond Future	8.30	Put	2.50000		0.00250	2.03000	0.00203	2.500	7.61	0.00	0	0.00
R207	On 02/05/2013	Bond Future			6.59114		105.74794	6.55519	105.94434		7.40	0.00	0	0.00
R207	On 02/05/2013	Bond Future	6.45	Call	1,674.77000		1.67477	1,755.09000	1.75509	1,674.770	7.39	0.00	0	0.00
R207	On 02/05/2013	Bond Future	6.45	Put	2,448.49000		2.44849	2,332.41000	2.33241	2,448.490	7.39	0.00	0	0.00
R207	On 02/05/2013	Bond Future	6.46	Call	1,699.13000		1.69913	1,780.27000	1.78027	1,699.130	7.39	0.00	0	0.00
R207	On 02/05/2013	Bond Future	6.46	Put	2,417.80000		2.41780	2,302.54000	2.30254	2,417.800	7.39	0.00	0	0.00
R207	On 02/05/2013	Bond Future	6.44	Call	1,650.64000		1.65064	1,730.12000	1.73012	1,650.640	7.39	0.00	0	0.00
R207	On 02/05/2013	Bond Future	6.44	Put	2,479.45000		2.47945	2,362.53000	2.36253	2,479.450	7.39	0.00	0	0.00
R207	On 07/11/2013	Bond Future			6.72255		104.98024	6.68267	105.18257		7.61	0.00	0	0.00

Contract Details			Strike	Call / Put	MTM	Yield	MarkPrice	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
R207	On 07/11/2013	Bond Future	6.70	Call	3,034.20000		3.03420	3,200.56000	3.20056	3,034.200	7.60	0.00	0	0.00
R207	On 07/11/2013	Bond Future	6.70	Put	3,148.54000		3.14854	3,112.57000	3.11257	3,148.540	7.60	0.00	0	0.00
R207	On 07/11/2013	Bond Future	6.71	Call	3,059.39000		3.05939	3,226.26000	3.22626	3,059.390	7.60	0.00	0	0.00
R207	On 07/11/2013	Bond Future	6.71	Put	3,123.01000		3.12301	3,087.55000	3.08755	3,123.010	7.60	0.00	0	0.00
R207	On 07/11/2013	Bond Future	6.69	Call	3,009.12000		3.00912	3,174.96000	3.17496	3,009.120	7.60	0.00	0	0.00
R207	On 07/11/2013	Bond Future	6.69	Put	3,174.22000		3.17422	3,137.73000	3.13773	3,174.220	7.60	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			6.70931		102.74454	6.69061	102.86055		8.54	51,372,270.00	500	21,561.00
R208	On 07/02/2013	Bond Future	8.00	Call	7,659.49000		7.65949	7,772.27000	7.77227	7,659.490	9.00	0.00	0	0.00
R208	On 07/02/2013	Bond Future	8.00	Put	38.92000		0.03892	35.69000	0.03569	38.920	9.00	0.00	0	0.00
R208	On 07/02/2013	Bond Future	8.05	Call	7,932.90000		7.93290	8,046.19000	8.04619	7,932.900	9.00	0.00	0	0.00
R208	On 07/02/2013	Bond Future	8.05	Put	31.88000		0.03188	29.16000	0.02916	31.880	9.00	0.00	0	0.00
R208	On 07/02/2013	Bond Future	8.83	Call	12,142.51000		12.14251	12,258.42000	12.25842	12,142.510	9.00	0.00	0	0.00
R208	On 07/02/2013	Bond Future	8.83	Put	0.80000		0.00080	0.70000	0.00070	0.800	9.00	0.00	0	0.00
R208	On 07/02/2013	Bond Future	6.00	Call	228.34000		0.22834	240.01000	0.24001	228.340	8.32	0.00	0	12,250.00
R208	On 07/02/2013	Bond Future	6.00	Put	4,747.31000		4.74731	4,642.97000	4.64297	4,747.310	8.32	0.00	0	0.00
R208	On 07/02/2013	Bond Future	7.78	Call	6,462.82000		6.46282	6,572.27000	6.57227	6,462.820	9.00	0.00	0	0.00
R208	On 07/02/2013	Bond Future	7.78	Put	88.92000		0.08892	82.36000	0.08236	88.920	9.00	0.00	0	0.00
R208	On 07/02/2013	Bond Future	7.85	Call	6,841.80000		6.84180	6,952.52000	6.95252	6,841.800	9.00	0.00	0	0.00
R208	On 07/02/2013	Bond Future	7.85	Put	68.98000		0.06898	63.69000	0.06369	68.980	9.00	0.00	0	0.00
R208	On 07/02/2013	Bond Future	7.95	Call	7,386.36000		7.38636	7,498.55000	7.49855	7,386.360	9.00	0.00	0	0.00
R208	On 07/02/2013	Bond Future	7.95	Put	47.30000		0.04730	43.48000	0.04348	47.300	9.00	0.00	0	0.00
R208	On 02/05/2013	Bond Future			6.76458		100.58526	6.74515	100.70271		8.97	0.00	0	47.00
R208	On 02/05/2013	Bond Future	6.66	Call	2,043.43000		2.04343	2,080.26000	2.08026	2,043.430	8.95	0.00	0	0.00

Contract Details			Strike	Call / Put	MTM	Yield	MarkPrice	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
R208	On 02/05/2013	Bond Future	6.66	Put	2,677.60000		2.67760	2,596.98000	2.59698	2,677.600	8.95	0.00	0	0.00
R208	On 02/05/2013	Bond Future	6.64	Call	1,988.60000		1.98860	2,024.48000	2.02448	1,988.600	8.94	0.00	0	0.00
R208	On 02/05/2013	Bond Future	6.64	Put	2,744.61000		2.74461	2,663.04000	2.66304	2,744.610	8.94	0.00	0	0.00
R208	On 02/05/2013	Bond Future	6.65	Call	2,015.90000		2.01590	2,052.26000	2.05226	2,015.900	8.95	0.00	0	0.00
R208	On 02/05/2013	Bond Future	6.65	Put	2,710.96000		2.71096	2,629.87000	2.62987	2,710.960	8.95	0.00	0	0.00
R208	On 07/11/2013	Bond Future			6.89356		99.96732	6.87226	100.08846		9.34	0.00	0	0.00
R208	On 07/11/2013	Bond Future	6.81	Call	3,375.66000		3.37566	3,590.50000	3.59050	3,375.660	9.30	0.00	0	0.00
R208	On 07/11/2013	Bond Future	6.81	Put	3,851.94000		3.85194	3,945.64000	3.94564	3,851.940	9.30	0.00	0	0.00
R208	On 07/11/2013	Bond Future	7.50	Call	5,570.51000		5.57051	5,815.69000	5.81569	5,570.510	9.56	0.00	0	0.00
R208	On 07/11/2013	Bond Future	7.50	Put	2,196.46000		2.19646	2,320.50000	2.32050	2,196.460	9.56	0.00	0	230.00
R208	On 07/11/2013	Bond Future	6.79	Call	3,321.65000		3.32165	3,534.32000	3.53432	3,321.650	9.30	0.00	0	0.00
R208	On 07/11/2013	Bond Future	6.79	Put	3,912.34000		3.91234	4,003.87000	4.00387	3,912.340	9.30	0.00	0	0.00
R208	On 07/11/2013	Bond Future	6.80	Call	3,348.59000		3.34859	3,562.35000	3.56235	3,348.590	9.30	0.00	0	0.00
R208	On 07/11/2013	Bond Future	6.80	Put	3,882.05000		3.88205	3,974.67000	3.97467	3,882.050	9.30	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			8.42135		80.34787	8.38800	80.62732		15.88	0.00	0	11,552.00
R209	On 07/02/2013	Bond Future	8.63	Call	3,189.93000		3.18993	3,379.82000	3.37982	3,189.930	15.94	0.00	0	0.00
R209	On 07/02/2013	Bond Future	8.63	Put	1,476.45000		1.47645	1,386.89000	1.38689	1,476.450	15.94	0.00	0	11,000.00
R209	On 07/02/2013	Bond Future	8.83	Call	4,250.62000		4.25062	4,467.12000	4.46712	4,250.620	16.04	0.00	0	0.00
R209	On 07/02/2013	Bond Future	8.83	Put	949.42000		0.94942	886.47000	0.88647	949.420	16.04	0.00	0	14,000.00
R209	On 07/02/2013	Bond Future	8.95	Call	4,943.23000		4.94323	5,172.60000	5.17260	4,943.230	16.10	0.00	0	0.00
R209	On 07/02/2013	Bond Future	8.95	Put	714.24000		0.71424	664.16000	0.66416	714.240	16.10	0.00	0	0.00
R209	On 07/02/2013	Bond Future	9.06	Call	5,606.52000		5.60652	5,846.13000	5.84613	5,606.520	16.16	0.00	0	0.00

Contract Details			Strike	Call / Put	MTM	Yield	MarkPrice	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
R209	On 07/02/2013	Bond Future	9.06	Put	542.96000		0.54296	503.12000	0.50312	542.960	16.16	0.00	0	0.00
R209	On 07/02/2013	Bond Future	9.10	Call	5,853.18000		5.85318	6,096.16000	6.09616	5,853.180	16.18	0.00	0	0.00
R209	On 07/02/2013	Bond Future	9.10	Put	489.85000		0.48985	453.38000	0.45338	489.850	16.18	0.00	0	0.00
R209	On 07/02/2013	Bond Future	9.00	Call	5,241.83000		5.24183	5,475.95000	5.47595	5,241.830	16.13	0.00	0	0.00
R209	On 07/02/2013	Bond Future	9.00	Put	631.62000		0.63162	586.29000	0.58629	631.620	16.13	0.00	0	0.00
R209	On 07/02/2013	Bond Future	9.05	Call	5,545.26000		5.54526	5,783.99000	5.78399	5,545.260	16.15	0.00	0	0.00
R209	On 07/02/2013	Bond Future	9.05	Put	556.95000		0.55695	516.23000	0.51623	556.950	16.15	0.00	0	0.00
R209	On 02/05/2013	Bond Future			8.48963		78.17098	8.45542	78.45382		19.85	0.00	0	33.00
R209	On 02/05/2013	Bond Future	8.01	Call	2,360.46000		2.36046	2,484.25000	2.48425	2,360.460	19.64	0.00	0	0.00
R209	On 02/05/2013	Bond Future	8.01	Put	6,476.68000		6.47668	6,317.63000	6.31763	6,476.680	19.64	0.00	0	0.00
R209	On 02/05/2013	Bond Future	7.99	Call	2,302.05000		2.30205	2,423.90000	2.42390	2,302.050	19.64	0.00	0	0.00
R209	On 02/05/2013	Bond Future	7.99	Put	6,597.18000		6.59718	6,436.19000	6.43619	6,597.180	19.64	0.00	0	0.00
R209	On 02/05/2013	Bond Future	8.00	Call	2,331.14000		2.33114	2,453.96000	2.45396	2,331.140	19.64	0.00	0	0.00
R209	On 02/05/2013	Bond Future	8.00	Put	6,536.74000		6.53674	6,376.72000	6.37672	6,536.740	19.64	0.00	0	0.00
R209	On 07/11/2013	Bond Future			8.64557		77.18548	8.60931	77.47640		21.33	0.00	0	0.00
R209	On 07/11/2013	Bond Future	8.81	Call	7,058.17000		7.05817	7,417.49000	7.41749	7,058.170	21.59	0.00	0	0.00
R209	On 07/11/2013	Bond Future	8.81	Put	5,760.20000		5.76020	5,828.60000	5.82860	5,760.200	21.59	0.00	0	0.00
R209	On 07/11/2013	Bond Future	9.50	Call	10,034.98000		10.03498	10,406.33000	10.40633	10,034.980	22.17	0.00	0	0.00
R209	On 07/11/2013	Bond Future	9.50	Put	3,649.65000		3.64965	3,730.08000	3.73008	3,649.650	22.17	0.00	0	180.00
R209	On 07/11/2013	Bond Future	8.79	Call	6,976.94000		6.97694	7,335.80000	7.33580	6,976.940	21.57	0.00	0	0.00
R209	On 07/11/2013	Bond Future	8.79	Put	5,835.01000		5.83501	5,902.95000	5.90295	5,835.010	21.57	0.00	0	0.00
R209	On 07/11/2013	Bond Future	8.80	Call	7,017.37000		7.01737	7,376.60000	7.37660	7,017.370	21.58	0.00	0	0.00
R209	On 07/11/2013	Bond Future	8.80	Put	5,797.36000		5.79736	5,865.67000	5.86567	5,797.360	21.58	0.00	0	0.00
R209	On 31/03/2036	Price Contribution			6.25000		6.25000	6.25000	6.25000			0.00	0	0.00
R209/R157	On 31/03/2036	Price Contribution			100.00000		100.00000	100.00000	100.00000			0.00	0	0.00
R209/R186	On 31/03/2036	Price Contribution			100.00000		100.00000	100.00000	100.00000			0.00	0	0.00



Contract Details			Strike	Call / Put	MTM	Yield	MarkPrice	Previous MTM	Previous Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
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			161.78673		161.78673	161.73115	161.73115				0.00	0	1,212.00
R210	On 07/02/2013	Bond Future	156.99	Call	4,796.73000		4.79673	4,741.15000	4.74115	4,796.730			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	4,786.73000		4.78673	4,731.15000	4.73115	4,786.730			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	4,776.73000		4.77673	4,721.15000	4.72115	4,776.730			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			161.96572		161.96572	161.91026	161.91026				0.00	0	7.00
R210	On 02/05/2013	Bond Future	161.14	Call	825.72000		0.82572	770.26000	0.77026	825.720			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	815.72000		0.81572	760.26000	0.76026	815.720			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	805.72000		0.80572	750.26000	0.75026	805.720			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			125.56661		125.56661	125.53999	125.53999				0.00	0	703.00
R211	On 07/02/2013	Bond Future	122.99	Call	2,576.61000		2.57661	2,549.99000	2.54999	2,576.610			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	2,566.61000		2.56661	2,539.99000	2.53999	2,566.610			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	2,556.61000		2.55661	2,529.99000	2.52999	2,556.610			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			127.14318		127.14318	127.11671	127.11671				0.00	0	7.00
R211	On 02/05/2013	Bond Future	125.69	Call	1,453.18000		1.45318	1,426.71000	1.42671	1,453.180			0.00	0	0.00

Contract Details			Strike	Call / Put	MTM Yield	MarkPrice	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
R211	On 02/05/2013	Bond Future	125.69	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	1,443.18000	1.44318	1,416.71000	1.41671	1,443.180		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	1,433.18000	1.43318	1,406.71000	1.40671	1,433.180		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			130.28438	130.28438	130.24493	130.24493			0.00	0	3,086.00
R212	On 07/02/2013	Bond Future	128.99	Call	1,294.38000	1.29438	1,254.93000	1.25493	1,294.380		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	1,284.38000	1.28438	1,244.93000	1.24493	1,284.380		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	1,274.38000	1.27438	1,234.93000	1.23493	1,274.380		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			131.92022	131.92022	131.88080	131.88080			0.00	0	11.00
R212	On 02/05/2013	Bond Future	131.09	Call	830.22000	0.83022	790.80000	0.79080	830.220		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	820.22000	0.82022	780.80000	0.78080	820.220		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	810.22000	0.81022	770.80000	0.77080	810.220		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			8.19424	92.03252	8.17633	92.18622		15.75	0.00	0	9,399.00
R213	On 07/02/2013	Bond Future	8.90	Call	6,378.82000	6.37882	6,517.03000	6.51703	6,378.820	16.05	0.00	0	0.00
R213	On 07/02/2013	Bond Future	8.90	Put	618.38000	0.61838	602.89000	0.60289	618.380	16.05	0.00	0	0.00
R213	On 07/02/2013	Bond Future	8.95	Call	6,697.91000	6.69791	6,837.84000	6.83784	6,697.910	16.08	0.00	0	0.00
R213	On 07/02/2013	Bond Future	8.95	Put	550.41000	0.55041	536.64000	0.53664	550.410	16.08	0.00	0	0.00
R213	On 07/02/2013	Bond Future	9.00	Call	7,020.77000	7.02077	7,162.27000	7.16227	7,020.770	16.10	0.00	0	0.00

Contract Details			Strike	Call / Put	MTM	Yield	MarkPrice	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
R213	On 07/02/2013	Bond Future	9.00	Put	488.88000		0.48888	476.68000	0.47668	488.880	16.10	0.00	0	0.00
R213	On 07/02/2013	Bond Future	9.05	Call	7,346.78000		7.34678	7,489.71000	7.48971	7,346.780	16.12	0.00	0	0.00
R213	On 07/02/2013	Bond Future	9.05	Put	433.14000		0.43314	422.37000	0.42237	433.140	16.12	0.00	0	0.00
R213	On 02/05/2013	Bond Future			8.26314		89.60331	8.24475	89.75888		17.25	0.00	0	5.00
R213	On 02/05/2013	Bond Future	7.86	Call	2,545.14000		2.54514	2,621.27000	2.62127	2,545.140	17.10	0.00	0	0.00
R213	On 02/05/2013	Bond Future	7.86	Put	6,048.84000		6.04884	5,969.40000	5.96940	6,048.840	17.10	0.00	0	0.00
R213	On 02/05/2013	Bond Future	7.84	Call	2,482.23000		2.48223	2,557.25000	2.55725	2,482.230	17.09	0.00	0	0.00
R213	On 02/05/2013	Bond Future	7.84	Put	6,164.95000		6.16495	6,084.40000	6.08440	6,164.950	17.09	0.00	0	0.00
R213	On 02/05/2013	Bond Future	7.85	Call	2,513.56000		2.51356	2,589.13000	2.58913	2,513.560	17.10	0.00	0	0.00
R213	On 02/05/2013	Bond Future	7.85	Put	6,106.71000		6.10671	6,026.71000	6.02671	6,106.710	17.10	0.00	0	0.00
R213	On 07/11/2013	Bond Future			8.42465		88.54085	8.40506	88.70115		18.19	0.00	0	0.00
R213	On 07/11/2013	Bond Future	8.61	Call	6,978.74000		6.97874	7,231.81000	7.23181	6,978.740	18.27	0.00	0	0.00
R213	On 07/11/2013	Bond Future	8.61	Put	5,482.95000		5.48295	5,575.72000	5.57572	5,482.950	18.27	0.00	0	0.00
R213	On 07/11/2013	Bond Future	8.59	Call	6,894.07000		6.89407	7,146.79000	7.14679	6,894.070	18.25	0.00	0	0.00
R213	On 07/11/2013	Bond Future	8.59	Put	5,557.88000		5.55788	5,650.30000	5.65030	5,557.880	18.25	0.00	0	0.00
R213	On 07/11/2013	Bond Future	8.60	Call	6,936.35000		6.93635	7,189.25000	7.18925	6,936.350	18.26	0.00	0	0.00
R213	On 07/11/2013	Bond Future	8.60	Put	5,520.30000		5.52030	5,612.90000	5.61290	5,520.300	18.26	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			8.45602		82.09276	8.41753	82.43307		17.36	0.00	0	1,714.00
R214	On 07/02/2013	Bond Future	8.59	Call	3,121.98000		3.12198	1,506.22000	1.50622	3,121.980	17.41	0.00	0	0.00
R214	On 07/02/2013	Bond Future	8.59	Put	1,956.07000		1.95607	0.00000	0.00000	1,956.070	17.41	0.00	0	0.00
R214	On 07/02/2013	Bond Future	8.60	Call	3,170.91000		3.17091	1,592.10000	1.59210	3,170.910	17.41	0.00	0	0.00
R214	On 07/02/2013	Bond Future	8.60	Put	1,919.12000		1.91912	0.00000	0.00000	1,919.120	17.41	0.00	0	0.00
R214	On 07/02/2013	Bond Future	8.61	Call	3,220.20000		3.22020	1,677.81000	1.67781	3,220.200	17.42	0.00	0	0.00
R214	On 07/02/2013	Bond Future	8.61	Put	1,882.70000		1.88270	0.00000	0.00000	1,882.700	17.42	0.00	0	0.00
R214	On 28/02/2041	Price Contribution			100.00000		100.00000	100.00000	100.00000			0.00	0	0.00

Contract Details			Strike	Call / Put	MTM	Yield	MarkPrice	Previous MTM	Previous Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
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	1.41890	1.41890		12.58		0.00	0	0.00
YUAN/R	On 14/12/2012	Foreign Exchange Future	1.18	Call	2,479.01420		0.24790	2,409.01540	0.24090	2,479.014	24.36		0.00	0	0.00
YUAN/R	On 14/12/2012	Foreign Exchange Future	1.18	Put	0.01420		0.00000	0.01540	0.00000	0.014	24.36		0.00	0	0.00
YUAN/R	On 14/12/2012	Foreign Exchange Future	1.23	Call	1,979.03070		0.19790	1,909.05780	0.19091	1,979.031	20.29		0.00	0	0.00
YUAN/R	On 14/12/2012	Foreign Exchange Future	1.23	Put	0.03070		0.00000	0.05780	0.00001	0.031	20.29		0.00	0	0.00
YUAN/R	On 14/12/2012	Foreign Exchange Future	1.28	Call	1,479.13870		0.14791	1,409.28830	0.14093	1,479.139	16.99		0.00	0	0.00
YUAN/R	On 14/12/2012	Foreign Exchange Future	1.28	Put	0.13870		0.00001	0.28830	0.00003	0.139	16.99		0.00	0	0.00
YUAN/R	On 14/12/2012	Foreign Exchange Future	1.34	Call	861.07970		0.08611	792.23170	0.07922	861.080	13.65		0.00	0	0.00
YUAN/R	On 14/12/2012	Foreign Exchange Future	1.34	Put	2.07970		0.00021	3.23170	0.00032	2.080	13.65		0.00	0	0.00
YUAN/R	On 14/12/2012	Foreign Exchange Future	1.35	Call	762.30210		0.07623	693.94870	0.06939	762.302	13.11		0.00	0	0.00
YUAN/R	On 14/12/2012	Foreign Exchange Future	1.35	Put	3.30210		0.00033	4.94870	0.00049	3.302	13.11		0.00	0	0.00
YUAN/R	On 18/03/2013	Foreign Exchange Future			1.43230		1.43230	1.42490	1.42490		13.38		0.00	0	0.00
YUAN/R	On 18/03/2013	Foreign Exchange Future	1.30	Call	1,361.62210		0.13616	1,296.37260	0.12964	1,361.622	12.96		0.00	0	0.00
YUAN/R	On 18/03/2013	Foreign Exchange Future	1.30	Put	38.62210		0.00386	47.37260	0.00474	38.622	12.96		0.00	0	0.00
YUAN/R	On 18/03/2013	Foreign Exchange Future	1.31	Call	1,271.80630		0.12718	1,208.43140	0.12084	1,271.806	12.96		0.00	0	0.00
YUAN/R	On 18/03/2013	Foreign Exchange Future	1.31	Put	48.80630		0.00488	59.43140	0.00594	48.806	12.96		0.00	0	0.00
YUAN/R	On 18/03/2013	Foreign Exchange Future	1.29	Call	1,453.23430		0.14532	1,386.34810	0.13863	1,453.234	12.96		0.00	0	0.00
YUAN/R	On 18/03/2013	Foreign Exchange Future	1.29	Put	30.23430		0.00302	37.34810	0.00373	30.234	12.96		0.00	0	0.00
<b>Total for Derivatives :</b>												<b>291,228,300.20</b>	<b>39,071</b>	<b>1 595 245.00</b>	

### i-Bonds

AA02	On 28/03/2016	Spot Bond			100.19948		13.20515	100.19948	13.10819				0.00	0	0.00
AA03	On 11/05/2015	Spot Bond			111.91291		19.65621	111.91291	19.51196				0.00	0	0.00
AA04	On 22/03/2017	Spot Bond			100.28788		10.17319	100.28788	10.09843				0.00	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	10.62096	107.66087	10.54541			0.00	0	50,000,000.00
AB010	On 21/11/2022	Spot Bond	100.00000	0.07559	100.00000	0.07390		4,170,000,000,000.00	41,700,000	20,850,000.00	
AB011	On 21/11/2023	Spot Bond	100.00000	0.03779	100.00000	0.03695		400,000,000,000.00	4,000,000	2,000,000.00	
AB012	On 21/11/2022	Spot Bond	8.00000	44.79881	8.00000	44.74170		0.00	0	0.00	
AB013	On 21/11/2023	Spot Bond	8.00000	106.77683	8.00000	106.64071		0.00	0	0.00	
AB06	On 27/03/2015	Spot Bond	103.39172	22.52815	103.39172	22.37309		1,240,700,640,000.00	12,000,000	21,860,000.00	
AB07	On 07/03/2014	Spot Bond	104.36845	42.10774	104.36845	41.81569		0.00	0	7,900,000.00	
AB08	On 03/05/2017	Spot Bond	101.36321	9.76999	101.36321	9.69829		0.00	0	0.00	
AB09	On 03/05/2017	Spot Bond	113.91613	11.41990	113.91613	11.33489		0.00	0	5,000,000.00	
ABCL1	On 22/09/2013	Spot Bond	100.27783	64.63396	100.27783	64.15906		0.00	0	0.00	
ABCP11	On 31/03/2013	Spot Bond	211.62296	61.23263	211.62296	60.60670		0.00	0	0.00	
ABCP12	On 20/09/2014	Spot Bond	129.44081	26.11455	129.44081	25.88254		0.00	0	0.00	
ABCP13	On 07/12/2023	Spot Bond	262.36064	2.05831	262.36064	2.03022		0.00	0	0.00	
ABFN04	On 25/02/2015	Spot Bond	100.84946	19.51205	100.84946	19.36952		0.00	0	0.00	
ABFN05	On 17/03/2014	Spot Bond	100.44837	44.38050	100.44837	44.05393		0.00	0	0.00	
ABFN06	On 17/03/2016	Spot Bond	100.42180	13.77116	100.42180	13.66985		0.00	0	0.00	
ABFN07	On 17/03/2018	Spot Bond	100.43468	8.87622	100.43468	8.81091		0.00	0	0.00	
ABFN08	On 17/03/2020	Spot Bond	100.45423	8.38218	100.45423	8.32050		0.00	0	0.00	

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
ABFN09	On 17/03/2026	Spot Bond	100.46712	8.45292	100.46712	8.39071				0.00	0	0.00
ABL10A	On 15/03/2015	Spot Bond	111.10270	24.48996	111.10270	24.31128				0.00	0	3,700,000.00
ABL10B	On 15/03/2015	Spot Bond	103.51808	23.86796	103.51808	23.68754				0.00	0	0.00
ABL11A	On 29/09/2014	Spot Bond	105.34380	29.99235	105.34380	29.78275			25,029,686,880.00		237,600	118,800.00
ABL11B	On 29/09/2014	Spot Bond	101.94970	30.95585	101.94970	30.72502				0.00	0	0.00
ABL12B	On 08/03/2015	Spot Bond	101.07971	24.23276	101.07971	24.05344				0.00	0	0.00
ABL13	On 11/10/2016	Spot Bond	99.99989	12.31215	99.99989	12.22289				0.00	0	0.00
ABL14	On 09/10/2015	Spot Bond	100.00000	13.37700	100.00000	13.07803				0.00	0	0.00
ABL15	On 09/10/2017	Spot Bond	100.00000	3.34425	100.00000	3.26951				0.00	0	0.00
ABL7	On 18/02/2013	Spot Bond	103.66357	86.91728	103.66357	86.31383				0.00	0	1,000,000.00
ABL8A	On 19/09/2013	Spot Bond	107.24687	58.96827	107.24687	58.55014				0.00	0	1,400,000.00
ABL8B	On 19/09/2013	Spot Bond	102.43496	65.60327	102.43496	65.11200				0.00	0	0.00
ABL9	On 19/02/2013	Spot Bond	100.00000	84.22087	100.00000	83.65436				0.00	0	0.00
ABLC04	On 15/02/2013	Spot Bond	100.00000	83.14351	100.00000	82.57919				0.00	0	0.00
ABLC07	On 15/02/2013	Spot Bond	100.85053	85.29727	100.85053	84.71427				0.00	0	0.00
ABLI01	On 31/03/2013	Spot Bond	211.08307	61.29616	211.08307	60.67051				0.00	0	0.00
ABLI02	On 08/05/2014	Spot Bond	133.30786	33.94080	133.30786	33.63276				0.00	0	54,927,000.00

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	18.92485	119.08892	18.76664			0.00	0	0.00
ABLI04	On 11/10/2016	Spot Bond	109.87287	8.10289	109.87287	8.03905		1,054,779,552,000.00	9,600,000	1,600,000.00	
ABLS2A	On 13/07/2016	Spot Bond	118.65286	21.76830	118.65286	21.60362		0.00	0	21,000,000.00	
ABLS2B	On 13/07/2016	Spot Bond	99.88052	16.42696	99.88052	16.30800		0.00	0	0.00	
ABLS3	On 31/03/2018	Spot Bond	100.32050	12.14857	100.32050	12.06025		0.00	0	0.00	
ABLS4	On 29/03/2019	Spot Bond	100.26386	11.59982	100.26386	11.51460		0.00	0	0.00	
ABLS5	On 29/06/2019	Spot Bond	100.35503	11.52739	100.35503	11.41825		50,177,515,000,000.00	500,000,000	500,000,000.00	
ABLS11	On 29/06/2019	Spot Bond	104.30633	6.66332	104.30633	6.61332		0.00	0	0.00	
ABN03U	On 12/03/2015	Spot Bond	100.00000	23.58823	100.00000	26.13318		0.00	0	0.00	
ABN05	On 18/04/2021	Spot Bond	158.84518	3.13811	158.84518	3.10599		0.00	0	0.00	
ABN07	On 13/06/2015	Spot Bond	152.12037	11.03650	152.12037	13.17427		0.00	0	0.00	
ABN09	On 27/06/2023	Spot Bond	164.13952	4.60486	164.13952	4.55689		0.00	0	0.00	
ABN13	On 04/03/2013	Spot Bond	141.35498	105.71770	141.35498	104.74896		0.00	0	0.00	
ABN14	On 10/10/2033	Spot Bond	161.61787	3.01698	161.61787	2.98572		0.00	0	0.00	
ABN17	On 31/03/2013	Spot Bond	211.55410	61.24073	211.55410	60.61483		0.00	0	0.00	
ABN23	On 31/03/2013	Spot Bond	211.63281	61.23148	211.63281	60.60553		0.00	0	0.00	
ABN32	On 31/03/2013	Spot Bond	100.00000	77.93090	100.00000	77.44985		0.00	0	0.00	
ABN33	On 29/01/2018	Spot Bond	69.59203	6.56517	69.59203	6.53680		0.00	0	0.00	

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
ABN34	On 29/01/2018	Spot Bond	69.59203	6.56517	69.59203	6.53680				0.00	0	0.00
ABN35	On 04/03/2013	Spot Bond	100.66669	81.20152	100.66669	99.44993				0.00	0	0.00
ABN37	On 07/07/2016	Spot Bond	84.61000	11.05782	84.61000	11.00224				0.00	0	0.00
ABN38	On 17/08/2015	Spot Bond	93.01000	16.89511	93.01000	16.80404				0.00	0	0.00
ABN39	On 21/09/2016	Spot Bond	100.38164	12.07414	100.38164	11.98534				0.00	0	0.00
ABN40	On 29/09/2015	Spot Bond	95.94000	14.98486	95.94000	14.90224				0.00	0	0.00
ABN41	On 01/10/2014	Spot Bond	100.00000	28.17725	100.00000	28.01718				0.00	0	0.00
ABN42	On 16/11/2015	Spot Bond	94.42000	14.03542	94.42000	13.95893				0.00	0	0.00
ABN44	On 14/12/2015	Spot Bond	95.33000	13.14645	95.33000	13.07331				0.00	0	0.00
ABN45	On 23/02/2016	Spot Bond	89.17000	27.90291	89.17000	27.75466				0.00	0	0.00
ABN46	On 23/03/2016	Spot Bond	92.44000	25.88549	92.44000	25.74388				0.00	0	0.00
ABN47	On 05/04/2017	Spot Bond	100.10161	10.20951	100.10161	10.11409				0.00	0	0.00
ABN48	On 13/04/2017	Spot Bond	99.93416	10.03825	99.93416	9.94457				0.00	0	0.00
ABN49	On 12/04/2016	Spot Bond	90.18000	25.31436	90.18000	25.17837				0.00	0	0.00
ABN50	On 21/12/2014	Spot Bond	122.92857	21.14030	122.92857	21.02161				0.00	0	0.00
ABN51	On 09/09/2015	Spot Bond	111.67000	18.30404	111.67000	18.23743				0.00	0	0.00
ABN52	On 18/05/2016	Spot Bond	97.51000	21.50196	97.51000	21.37967				0.00	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	21.09308	95.63000	20.97479			0.00	0	0.00
ABN54	On 14/06/2016	Spot Bond	97.02000	20.36983	97.02000	20.25440			0.00	0	0.00
ABN55	On 27/06/2017	Spot Bond	100.23447	8.46232	100.23447	8.38228			0.00	0	0.00
ABN56	On 15/09/2015	Spot Bond	119.76186	20.35427	119.76186	20.19658			0.00	0	0.00
ABN57	On 05/07/2013	Spot Bond	94.20000	71.45715	94.20000	71.06839			0.00	0	0.00
ABN58	On 16/07/2017	Spot Bond	99.90991	10.51408	99.90991	10.37610			0.00	0	0.00
ABN59	On 20/07/2016	Spot Bond	94.15000	18.46944	94.15000	18.36704			0.00	0	0.00
ABN60	On 23/08/2016	Spot Bond	94.84000	17.21888	94.84000	17.12291			0.00	0	0.00
ABN61	On 31/01/2025	Spot Bond	99.13676	3.07189	99.13676	3.02929			0.00	0	0.00
ABN62	On 31/03/2028	Spot Bond	143.60519	2.19004	143.60519	2.17059			0.00	0	0.00
ABN63	On 07/12/2033	Spot Bond	186.40405	1.79857	186.40405	1.76037			0.00	0	0.00
ABN64	On 12/10/2015	Spot Bond	100.00000	13.72958	100.00000	13.65094			0.00	0	0.00
ABN65	On 05/07/2013	Spot Bond	100.00000	66.60483	100.00000	66.22645			0.00	0	0.00
ABN66	On 21/11/2016	Spot Bond	100.00000	13.37409	100.00000	13.29664			0.00	0	0.00
ABS10	On 17/03/2018	Spot Bond	111.64771	11.52403	111.64771	11.43962			0.00	0	5,400,000.00
ABS5	On 01/05/2015	Spot Bond	108.15845	19.75958	108.15845	19.61850			0.00	0	4,900,000.00
ABS6	On 01/06/2020	Spot Bond	102.54996	8.21845	102.54996	12.25341			0.00	0	4,000,000.00
ABS7	On 11/09/2026	Spot Bond	94.96915	11.07545	94.96915	11.00435			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM Yield	MarkPrice	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
ABS9	On 17/03/2016	Spot Bond	108.39757	15.69165	108.39757	15.57942			0.00	0	0.00
ABSI1	On 11/06/2014	Spot Bond	122.68013	30.54476	122.68013	32.59002			0.00	0	0.00
ABSI1	On 11/06/2014	Spot Bond	4.00000	118.51426	4.00000	120.76657			0.00	0	0.00
ABSI2	On 07/12/2023	Spot Bond	266.98405	2.02222	266.98405	1.99430			0.00	0	0.00
ABSI3	On 31/01/2017	Spot Bond	120.37770	5.28562	120.37770	5.24177			0.00	0	0.00
ABSI4	On 31/01/2022	Spot Bond	121.95151	3.44735	121.95151	3.41846			0.00	0	0.00
ACL001	On 31/07/2013	Spot Bond	99.40204	58.96545	99.40204	58.54023			0.00	0	0.00
ACL017	On 20/03/2013	Spot Bond	100.37243	97.04457	100.37243	96.28373			0.00	0	0.00
ACL019	On 20/06/2013	Spot Bond	100.40649	65.35552	100.40649	64.87477			0.00	0	0.00
ACL01U	On 30/06/2015	Spot Bond	100.00000	21.34900	100.00000	21.19423			0.00	0	0.00
ACL020	On 31/08/2013	Spot Bond	100.91878	55.28336	100.91878	54.87033			0.00	0	0.00
ACL024	On 20/04/2013	Spot Bond	99.79614	90.04296	99.79614	89.39942			0.00	0	0.00
ACL025	On 31/08/2013	Spot Bond	100.91878	55.28336	100.91878	54.87033			0.00	0	0.00
ACL026	On 08/05/2013	Spot Bond	101.24381	85.92518	101.24381	85.33051			0.00	0	0.00
ACL027	On 20/05/2013	Spot Bond	107.32702	71.26848	107.32702	70.85014			0.00	0	0.00
ACL028	On 15/09/2015	Spot Bond	108.29483	22.93862	108.29483	22.77468			0.00	0	0.00
ACL029	On 20/08/2015	Spot Bond	101.29798	17.09594	101.29798	16.97056			0.00	0	0.00
ACL033	On 20/08/2015	Spot Bond	101.33324	17.32055	101.33324	17.19349			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM Yield	MarkPrice	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
ACL036	On 20/08/2015	Spot Bond	101.83296	20.49759	101.83296	20.34656			0.00	0	0.00
ACL039	On 20/09/2013	Spot Bond	100.38145	65.10520	100.38145	64.62639			0.00	0	0.00
ACL041	On 20/09/2013	Spot Bond	100.37804	65.07106	100.37804	64.59252			0.00	0	0.00
ACL042	On 20/08/2015	Spot Bond	101.26271	16.87122	101.26271	16.74752			0.00	0	0.00
ACL047	On 22/10/2018	Spot Bond	53.29666	8.09381	53.29666	8.06544			0.00	0	0.00
ACL053	On 29/01/2013	Spot Bond	100.00000	87.95787	100.00000	87.33698			0.00	0	0.00
ACL054	On 29/01/2013	Spot Bond	100.00000	87.95787	100.00000	87.33698			0.00	0	0.00
ACL068	On 22/02/2014	Spot Bond	100.96976	38.17819	100.96976	37.89901			0.00	0	0.00
ACL070	On 31/12/2013	Spot Bond	100.25039	44.15427	100.25039	43.83343			0.00	0	0.00
ACL071	On 20/06/2015	Spot Bond	100.00000	17.13234	100.00000	17.03502			0.00	0	0.00
ACL073	On 20/09/2015	Spot Bond	100.00000	14.38602	100.00000	14.30430			0.00	0	0.00
ACL074	On 20/09/2015	Spot Bond	100.00000	14.38602	100.00000	14.30430			0.00	0	0.00
ACL075	On 20/09/2013	Spot Bond	100.42346	65.52621	100.42346	65.04413			0.00	0	0.00
ACL076	On 20/09/2015	Spot Bond	100.44432	18.56156	100.44432	18.42497			0.00	0	0.00
ACL077	On 20/09/2015	Spot Bond	100.49129	19.45618	100.49129	19.31296			0.00	0	0.00
ACL078	On 20/09/2015	Spot Bond	100.42335	18.16258	100.42335	18.02896			0.00	0	0.00
ACL080	On 20/09/2015	Spot Bond	100.43752	18.43217	100.43752	18.29655			0.00	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	18.55078	100.44375	18.41427			0.00	0	0.00
ACL082	On 30/07/2017	Spot Bond	101.50954	12.09851	101.50954	12.01781			0.00	0	0.00
ACL083	On 30/07/2017	Spot Bond	101.50954	12.09851	101.50954	12.01781			0.00	0	0.00
ACL084	On 30/07/2017	Spot Bond	101.51908	12.16136	101.51908	12.08024			0.00	0	0.00
ACL085	On 20/12/2015	Spot Bond	100.41204	14.51926	100.41204	14.41245			0.00	0	0.00
ACL086	On 30/07/2017	Spot Bond	101.51908	12.16136	101.51908	12.08024			0.00	0	0.00
ACL087	On 30/07/2017	Spot Bond	101.49999	12.03564	101.49999	11.95537			0.00	0	0.00
ACL088	On 20/12/2015	Spot Bond	78.26156	34.30703	78.26156	34.14485			0.00	0	0.00
ACL089	On 20/12/2014	Spot Bond	100.40403	23.16877	100.40403	22.99834			0.00	0	0.00
ACL090	On 20/12/2012	Spot Bond	100.37805	97.08012	100.37805	96.32094			0.00	0	0.00
ACL091	On 20/12/2013	Spot Bond	100.39793	44.65089	100.39793	44.32246			0.00	0	0.00
ACL092	On 26/12/2015	Spot Bond	100.28977	14.22101	100.28977	14.11651			0.00	0	0.00
ACL093	On 20/12/2013	Spot Bond	100.39793	44.65089	100.39793	44.32246			0.00	0	0.00
ACL094	On 20/12/2012	Spot Bond	100.37805	97.08012	100.37805	96.32094			0.00	0	0.00
ACL095	On 20/12/2018	Spot Bond	100.42907	9.22180	100.42907	9.15395			0.00	0	0.00
ACL096	On 20/06/2020	Spot Bond	100.44304	9.21516	100.44304	9.14735			0.00	0	0.00
ACL097	On 20/12/2025	Spot Bond	100.44869	9.22812	100.44869	9.16021			0.00	0	0.00
ACL098	On 20/12/2025	Spot Bond	100.43737	8.99008	100.43737	8.92393			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
ACL099	On 20/12/2013	Spot Bond	100.36953	44.25822	100.36953	43.93276				0.00	0	0.00
ACL100	On 20/12/2017	Spot Bond	100.41205	9.46449	100.41205	9.39487				0.00	0	0.00
ACL101	On 18/01/2013	Spot Bond	99.88150	90.25734	99.88150	89.60398				0.00	0	0.00
ACL102	On 12/07/2013	Spot Bond	99.98291	61.72739	99.98291	61.27993				0.00	0	0.00
ACL103	On 18/01/2013	Spot Bond	99.88150	90.25734	99.88150	89.60398				0.00	0	0.00
ACL104	On 20/12/2019	Spot Bond	108.24656	11.33074	108.24656	11.24163				0.00	0	930,000.00
ACL114	On 20/03/2014	Spot Bond	100.37811	44.37600	100.37811	44.04966				0.00	0	0.00
ACL115	On 31/01/2014	Spot Bond	104.10799	46.07315	104.10799	45.75942				0.00	0	0.00
ACL116	On 31/01/2014	Spot Bond	101.33364	39.93189	101.33364	39.63895				0.00	0	0.00
ACL118	On 26/01/2021	Spot Bond	101.54682	7.95667	101.54682	7.89819				0.00	0	0.00
ACL120	On 26/01/2021	Spot Bond	102.38458	7.90511	102.38458	7.84659				0.00	0	0.00
ACL122	On 20/06/2016	Spot Bond	100.00000	8.56617	100.00000	8.51751				0.00	0	0.00
ACL123	On 27/01/2014	Spot Bond	101.42788	40.36638	101.42788	40.06999				0.00	0	0.00
ACL124	On 09/06/2018	Spot Bond	100.00000	3.62807	100.00000	3.60403				0.00	0	0.00
ACL125	On 20/09/2017	Spot Bond	100.00000	4.65645	100.00000	4.62526				0.00	0	0.00
ACL126	On 20/09/2016	Spot Bond	71.11496	13.00603	71.11496	12.94874				0.00	0	0.00
ACL127	On 20/09/2021	Spot Bond	132.65083	2.63941	132.65083	2.61725				0.00	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		2.74137	132.65812	2.71835				0.00	0	0.00
ACL129	On 20/09/2021	Spot Bond			100.42332		8.73549	100.42332	8.67123				0.00	0	0.00
ACL130	On 18/08/2014	Spot Bond			100.93790		26.78960	100.93790	26.59375				0.00	0	0.00
ACL131	On 18/08/2014	Spot Bond			100.93790		26.78960	100.93790	26.59375				0.00	0	0.00
ACL132	On 27/01/2014	Spot Bond			101.42788		40.36638	101.42788	40.06999				0.00	0	0.00
ACL133	On 26/08/2014	Spot Bond			100.82870		26.44976	100.82870	26.25658				0.00	0	0.00
ACL134	On 20/09/2014	Spot Bond			100.40912		31.66086	100.40912	31.42796				0.00	0	0.00
ACL135	On 20/09/2014	Spot Bond			100.40572		31.60527	100.40572	31.37279				0.00	0	0.00
ACL136	On 20/09/2021	Spot Bond			101.67963		8.48842	101.67963	8.42527				0.00	0	0.00
ACL137	On 02/09/2016	Spot Bond			100.74141		10.22389	100.74141	10.95021				0.00	0	0.00
ACL138	On 20/09/2021	Spot Bond			101.67956		8.47660	101.67956	8.41353				0.00	0	0.00
ACL139	On 30/07/2017	Spot Bond			102.34980		11.79313	102.34980	11.71393				0.00	0	0.00
ACL140	On 20/12/2012	Spot Bond			100.42347		97.26922	100.42347	96.50824				0.00	0	0.00
ACL141	On 30/07/2017	Spot Bond			102.41855		11.84776	102.41855	11.76815				0.00	0	0.00
ACL142	On 20/12/2014	Spot Bond			100.57096		23.21163	100.57096	23.04064				0.00	0	1,000,000.00
ACL143	On 20/12/2016	Spot Bond			100.76241		11.51890	100.76241	11.43390				0.00	0	35,000.00
ACL144	On 20/12/2016	Spot Bond			100.26297		10.83512	100.26297	10.75552				0.00	0	0.00
ACL145	On 20/12/2021	Spot Bond			100.42504		8.75537	100.42504	8.69096				0.00	0	0.00

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
ACL146	On 30/11/2013	Spot Bond	101.60514	58.21816	101.60514	57.78057				0.00	0	0.00
ACL149	On 20/03/2014	Spot Bond	100.61305	43.46663	100.61305	43.20470				0.00	0	0.00
ACL150	On 20/03/2014	Spot Bond	100.35023	43.33560	100.35023	43.07508				0.00	0	0.00
ACL151	On 20/03/2017	Spot Bond	100.41612	10.56634	100.41612	10.50277				0.00	0	0.00
ACL152	On 08/02/2014	Spot Bond	101.07263	38.78386	101.07263	38.49998				0.00	0	0.00
ACL153	On 20/03/2015	Spot Bond	100.37072	21.86676	100.37072	21.73528				0.00	0	0.00
ACL154	On 20/03/2015	Spot Bond	100.36105	21.69939	100.36105	21.56893				0.00	0	0.00
ACL155	On 20/03/2015	Spot Bond	100.37982	22.02428	100.37982	21.89185				0.00	0	0.00
ACL156	On 20/03/2017	Spot Bond	100.41498	10.54388	100.41498	10.48046				0.00	0	0.00
ACL157	On 20/03/2017	Spot Bond	100.39511	10.15091	100.39511	10.08987				0.00	0	0.00
ACL158	On 20/03/2015	Spot Bond	100.37243	21.89631	100.37243	21.76464				0.00	0	0.00
ACL159	On 20/03/2015	Spot Bond	100.37868	22.00460	100.37868	21.87228				0.00	0	0.00
ACL161	On 20/03/2022	Spot Bond	100.58046	11.47803	100.58046	11.42315				0.00	0	0.00
ACL162	On 20/09/2015	Spot Bond	100.38479	16.12777	100.38479	16.03078				0.00	0	0.00
ACL163	On 20/03/2015	Spot Bond	100.37527	21.94552	100.37527	21.81356				0.00	0	0.00
ACL164	On 20/06/2014	Spot Bond	100.52552	33.55897	100.52552	33.31185				0.00	0	0.00
ACL165	On 20/06/2017	Spot Bond	100.96473	21.98792	100.96473	21.82537				0.00	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	44.12025	100.34943	43.79586			0.00	0	0.00
ACL167	On 20/06/2019	Spot Bond	109.48099	10.36510	109.48099	10.31237			0.00	0	0.00
ACL168	On 20/06/2017	Spot Bond	100.41322	10.05919	100.41322	9.98518			0.00	0	0.00
ACL169	On 20/06/2017	Spot Bond	103.04527	3.79886	103.04527	3.77805			0.00	0	0.00
ACL170	On 20/03/2015	Spot Bond	100.37811	22.70009	100.37811	22.53315			0.00	0	0.00
ACL171	On 30/11/2012	Spot Bond	100.00000	69.99835	100.00000	69.99833			0.00	0	0.00
ACL172	On 20/06/2015	Spot Bond	100.37910	17.32117	100.37910	17.19379			0.00	0	0.00
ACL173	On 20/06/2017	Spot Bond	100.39881	9.97856	100.39881	9.90516			0.00	0	0.00
ACL174	On 20/06/2019	Spot Bond	100.41280	8.95557	100.41280	8.88969			0.00	0	0.00
ACL175	On 20/06/2019	Spot Bond	100.38479	8.36184	100.38479	8.30035			0.00	0	0.00
ACL176	On 30/11/2012	Spot Bond	100.00000	70.03336	100.00000	70.03333			0.00	0	0.00
ACL177	On 20/09/2013	Spot Bond	100.37751	64.63342	100.37751	64.02134			0.00	0	0.00
ACL178	On 20/09/2014	Spot Bond	100.41000	31.86029	100.41000	31.55850			0.00	0	0.00
ACL179	On 30/11/2012	Spot Bond	100.00000	69.75003	100.00000	69.75000			0.00	0	0.00
ACL180	On 20/06/2015	Spot Bond	100.39600	17.72169	100.39600	17.55383			0.00	0	0.00
ACL181	On 20/06/2017	Spot Bond	100.42679	9.97977	100.42679	9.88522			0.00	0	0.00
ACL182	On 20/06/2017	Spot Bond	100.39881	9.44798	100.39881	9.35849			0.00	0	0.00
ACL183	On 20/06/2019	Spot Bond	100.41560	8.30023	100.41560	8.22160			0.00	0	0.00



Contract Details	Strike	Call / Put	MTM Yield	MarkPrice	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
ACL184	On 20/09/2017	Spot Bond	100.40776	9.61817	100.40776	9.52707			0.00	0	0.00
ACL185	On 20/09/2022	Spot Bond	101.11287	7.84831	101.11287	7.77352			0.00	0	0.00
ACL186	On 20/09/2016	Spot Bond	100.39293	4.57347	100.39293	4.53016			0.00	0	0.00
ACL187	On 20/09/2020	Spot Bond	100.41672	0.14298	100.41672	0.14163			0.00	0	0.00
ACL188	On 20/09/2020	Spot Bond	100.42399	0.14292	100.42399	0.14157			0.00	0	0.00
ACL189	On 20/09/2013	Spot Bond	100.31940	61.67336	100.31940	60.84327			0.00	0	0.00
ACL190	On 20/09/2013	Spot Bond	100.32262	61.67258	100.32262	60.84247			0.00	0	0.00
ACL191	On 20/09/2015	Spot Bond	100.00000	11.86279	100.00000	11.64616			0.00	0	0.00
ACL192	On 20/12/2015	Spot Bond	100.00000	7.90853	100.00000	7.76411			0.00	0	0.00
ACL193	On 20/09/2022	Spot Bond	100.00000	0.04043	100.00000	0.03966			0.00	0	0.00
ACL194	On 20/09/2022	Spot Bond	100.00000	0.04043	100.00000	0.03966			0.00	0	0.00
ACL195	On 20/06/2017	Spot Bond	100.00000	2.31441	100.00000	2.26718			0.00	0	0.00
ACL196	On 20/12/2017	Spot Bond	100.00000	1.53663	100.00000	1.50418			0.00	0	0.00
ACL197	On 20/06/2017	Spot Bond	100.00000	2.29483	100.00000	2.24463			0.00	0	0.00
ACL198	On 20/06/2017	Spot Bond	100.00000	2.22404	100.00000	2.16340			0.00	0	0.00
ACL199	On 20/06/2017	Spot Bond	100.00000	2.16971	100.00000	2.10135			0.00	0	0.00
ACL200	On 21/11/2016	Spot Bond	100.00000	4.00815	100.00000	3.98131			0.00	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	0.02455	100.00000	0.02369			0.00	0	0.00
ACL202	On 20/12/2022	Spot Bond	100.00000	0.02455	100.00000	0.02369			0.00	0	0.00
ADB01S	On 14/12/2012	Spot Bond	103.90964	101.34632	103.90964	100.51394			0.00	0	0.00
ADB02S	On 14/12/2012	Spot Bond	103.89068	101.31779	103.89068	100.48579			0.00	0	0.00
ADB03S	On 09/04/2013	Spot Bond	102.86773	77.15090	102.86773	76.67350			0.00	0	0.00
AER01U	On 18/11/2016	Spot Bond	100.00000	3.64880	100.00000	3.62235			0.00	0	0.00
AHF1A1	On 21/11/2014	Spot Bond	100.89131	26.53278	100.89131	26.33889			0.00	0	0.00
AHF1B1	On 21/11/2014	Spot Bond	100.99451	27.10598	100.99451	26.90772			0.00	0	0.00
AHF1C1	On 21/11/2014	Spot Bond	101.06323	27.48775	101.06323	27.28657			0.00	0	0.00
AHF2A1	On 18/10/2015	Spot Bond	100.00000	24.82812	100.00000	24.27324			0.00	0	0.00
AHF2B1	On 18/10/2015	Spot Bond	100.00000	26.23437	100.00000	25.64807			0.00	0	0.00
AHF2C1	On 18/10/2015	Spot Bond	100.00000	28.10938	100.00000	27.48115			0.00	0	0.00
AIR01	On 15/03/2019	Spot Bond	104.59347	10.32160	104.59347	10.24988			0.00	0	4,500,000.00
AIR02	On 30/04/2023	Spot Bond	122.89930	10.39763	122.89930	10.31585			0.00	0	0.00
AIR02U	On 05/10/2014	Spot Bond	100.00000	32.88351	100.00000	32.64510			0.00	0	0.00
AIR03	On 09/03/2016	Spot Bond	113.22249	16.67091	113.22249	16.54742			0.00	0	9,300,000.00
AIR03U	On 26/10/2014	Spot Bond	100.00000	31.47065	100.00000	31.24248			0.00	0	0.00
AIR04U	On 26/10/2029	Spot Bond	100.00000	12.61401	100.00000	12.52999			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM Yield	MarkPrice	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
AIRL01	On 30/04/2028	Spot Bond	151.06546	3.52584	151.06546	3.49101			0.00	0	0.00
AIRL02	On 18/02/2014	Spot Bond	125.57279	35.24233	125.57279	34.96345			0.00	0	0.00
ANG01	On 14/01/2013	Spot Bond	100.00000	89.68059	100.00000	89.02439			0.00	0	0.00
ANG02	On 11/10/2013	Spot Bond	100.00000	52.31213	100.00000	51.14300			0.00	0	0.00
BAW10	On 01/10/2016	Spot Bond	100.26923	11.49996	100.26923	11.41639			0.00	0	0.00
BAW11	On 01/10/2018	Spot Bond	108.77896	11.04721	108.77896	10.96841			0.00	0	0.00
BAW12	On 17/04/2015	Spot Bond	99.90066	21.85890	99.90066	21.65498			0.00	0	0.00
BAW13	On 17/04/2017	Spot Bond	99.89602	10.25852	99.89602	10.16282			0.00	0	0.00
BAW14U	On 01/01/2014	Spot Bond	100.00000	43.94520	100.00000	43.53489			0.00	0	0.00
BAW2	On 02/10/2015	Spot Bond	112.73330	19.19657	112.73330	19.05564			0.00	0	0.00
BAW3	On 02/10/2017	Spot Bond	100.19041	10.44174	100.19041	10.36591			0.00	0	0.00
BAW4	On 15/09/2013	Spot Bond	100.45105	66.03421	100.45105	65.54827			0.00	0	0.00
BAW5	On 15/09/2013	Spot Bond	102.32887	57.88076	102.32887	57.48572			0.00	0	0.00
BAW6	On 02/10/2014	Spot Bond	100.17231	30.67700	100.17231	30.45425			0.00	0	0.00
BAW7	On 02/10/2014	Spot Bond	103.90134	29.50333	103.90134	29.30057			0.00	0	0.00
BAW8	On 02/10/2017	Spot Bond	108.14051	12.04592	108.14051	11.96040			0.00	0	0.00
BAW9	On 03/02/2014	Spot Bond	101.25961	39.59267	101.25961	39.30240			0.00	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	19.13606	104.66313	18.99158			0.00	0	0.00
BAYA02	On 30/06/2013	Spot Bond	100.27024	65.31969	100.27024	64.84498			0.00	0	0.00
BAYA04	On 30/09/2015	Spot Bond	102.35861	21.62740	102.35861	21.46731			0.00	0	0.00
BAYA05	On 30/09/2015	Spot Bond	102.28416	21.61624	102.28416	21.45633			0.00	0	0.00
BAYA06	On 30/09/2016	Spot Bond	100.27011	15.12637	100.27011	15.01645			0.00	0	0.00
BAYA07	On 31/12/2015	Spot Bond	102.23278	18.42098	102.23278	18.28477			0.00	0	0.00
BAYA08	On 31/12/2017	Spot Bond	103.79822	14.14364	103.79822	14.03764			0.00	0	0.00
BAYA09	On 31/12/2015	Spot Bond	100.27685	17.47534	100.27685	17.34833			0.00	0	0.00
BAYA10	On 31/12/2015	Spot Bond	100.27685	17.47534	100.27685	17.34833			0.00	0	0.00
BAYA11	On 31/03/2016	Spot Bond	100.27691	17.47532	100.27691	17.34831			0.00	0	0.00
BAYA12	On 31/03/2016	Spot Bond	101.50925	18.20475	101.50925	18.07099			0.00	0	0.00
BAYA13	On 31/03/2016	Spot Bond	102.45999	19.13790	102.45999	18.99612			0.00	0	0.00
BAYA14	On 30/09/2015	Spot Bond	102.35861	21.62740	102.35861	21.46731			0.00	0	0.00
BAYA15	On 30/06/2016	Spot Bond	102.86494	16.50562	102.86494	16.38289			0.00	0	0.00
BAYA16	On 30/09/2016	Spot Bond	102.39307	12.69353	102.39307	12.59954			0.00	0	0.00
BAYA17	On 30/09/2016	Spot Bond	100.26206	14.79060	100.26206	14.68311			0.00	0	0.00
BAYA18	On 31/12/2016	Spot Bond	100.25556	13.46042	100.25556	13.36261			0.00	0	0.00
BAYA19	On 31/12/2016	Spot Bond	100.25556	13.46042	100.25556	13.36261			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM Yield	MarkPrice	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
BAYA20	On 30/09/2014	Spot Bond	100.24109	32.69300	100.24109	32.45546			0.00	0	0.00
BAYA21	On 31/03/2013	Spot Bond	100.18420	94.50259	100.18420	93.79084			0.00	0	0.00
BAYA22	On 30/09/2015	Spot Bond	100.00000	20.06788	100.00000	19.92239			0.00	0	2,000,000.00
BAYA23	On 30/06/2017	Spot Bond	100.92479	12.65731	100.92479	12.53819			0.00	0	0.00
BAYA24	On 30/06/2017	Spot Bond	100.32752	13.35345	100.32752	13.22841			0.00	0	0.00
BAYA25	On 30/06/2017	Spot Bond	99.23300	11.58649	99.23300	11.47903			0.00	0	0.00
BAYA26	On 30/09/2017	Spot Bond	99.11456	1.94351	99.11456	1.92551			0.00	0	0.00
BAYA27	On 30/09/2017	Spot Bond	100.00000	2.29613	100.00000	2.26564			0.00	0	0.00
BAYA28	On 30/09/2013	Spot Bond	100.18154	58.80080	100.18154	58.01889			0.00	0	0.00
BAYA29	On 31/12/2015	Spot Bond	100.00000	7.65682	100.00000	7.54542			0.00	0	0.00
BAYB02	On 31/03/2016	Spot Bond	104.64060	22.34697	104.64060	22.17827			0.00	0	0.00
BAYB03	On 31/12/2016	Spot Bond	103.89800	19.33445	103.89800	19.18941			0.00	0	0.00
BAYB04	On 31/03/2017	Spot Bond	102.66503	18.32548	102.66503	18.18947			0.00	0	0.00
BAYB05	On 30/06/2019	Spot Bond	100.33517	13.54943	100.33517	13.42256			0.00	0	0.00
BAYC1U	On 31/12/2016	Spot Bond	100.00000	5.92721	100.00000	5.89363			0.00	0	0.00
BAYD1U	On 30/06/2035	Spot Bond	100.00000	21.82855	100.00000	21.67029			0.00	0	0.00
BAYD2U	On 30/06/2035	Spot Bond	100.00000	19.86644	100.00000	19.72241			0.00	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	12.26324	100.00000	12.17432			0.00	0	0.00
BAYD4U	On 30/06/2035	Spot Bond	100.00000	12.26324	100.00000	12.17432			0.00	0	0.00
BAYD5U	On 30/06/2035	Spot Bond	100.00000	14.82683	100.00000	14.71934			0.00	0	0.00
BAYD6U	On 30/06/2035	Spot Bond	100.00000	12.84720	100.00000	12.75406			0.00	0	0.00
BCJ01	On 10/03/2013	Spot Bond	100.44416	96.28046	100.44416	94.76974			0.00	0	0.00
BCP1	On 30/09/2014	Spot Bond	100.27701	33.75209	100.27701	33.50409			0.00	0	0.00
BCP2	On 30/09/2015	Spot Bond	100.28373	21.01242	100.28373	20.85803			0.00	0	0.00
BCP63U	On 07/12/2012	Spot Bond	100.00000	98.91599	100.00000	98.11828			0.00	0	0.00
BCP64U	On 24/01/2013	Spot Bond	100.00000	87.52998	100.00000	86.90476			0.00	0	0.00
BCP65U	On 15/02/2013	Spot Bond	100.00000	83.14351	100.00000	82.57919			0.00	0	0.00
BD0202	On 31/12/2018	Spot Bond	165.86185	3.00153	165.86185	2.97212			0.00	0	0.00
BD0205	On 28/04/2028	Spot Bond	134.98268	9.01737	134.98268	8.95427			0.00	0	0.00
BD0206	On 02/03/2028	Spot Bond	135.23863	10.31454	135.23863	10.24227			0.00	0	0.00
BD0302	On 18/04/2028	Spot Bond	98.54987	9.11788	98.54987	9.05787			0.00	0	0.00
BD310A	On 08/05/2014	Spot Bond	101.43384	40.12856	101.43384	39.83391			0.00	0	0.00
BD310B	On 03/07/2013	Spot Bond	100.16538	63.55759	100.16538	63.09612			0.00	0	0.00
BD310C	On 18/02/2014	Spot Bond	101.00289	38.50116	101.00289	38.21953			0.00	0	0.00
BD311A	On 08/02/2014	Spot Bond	100.89815	38.13268	100.89815	37.85401			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
BD311B	On 04/07/2013	Spot Bond	102.94694	63.43939	102.94694	62.96739				0.00	0	0.00
BD311C	On 31/10/2013	Spot Bond	101.21182	58.32890	101.21182	57.90144				0.00	0	0.00
BD311D	On 31/03/2013	Spot Bond	100.25001	94.54883	100.25001	93.83630				0.00	0	0.00
BD311E	On 07/12/2023	Spot Bond	100.66600	8.71530	100.66600	8.65104				0.00	0	0.00
BD311F	On 20/09/2014	Spot Bond	100.38899	31.33194	100.38899	31.10150				0.00	0	0.00
BD32AU	On 08/05/2014	Spot Bond	100.00000	34.21337	100.00000	33.89391				0.00	0	0.00
BEER01	On 19/07/2013	Spot Bond	100.00000	67.57214	100.00000	67.12690				0.00	0	0.00
BG22A1	On 21/07/2016	Spot Bond	101.42461	10.60309	101.42461	10.52524				0.00	0	0.00
BG22A2	On 21/07/2016	Spot Bond	101.43555	10.65425	101.43555	10.57602				0.00	0	0.00
BG22A3	On 21/07/2016	Spot Bond	101.46836	10.80768	101.46836	10.72830				0.00	0	0.00
BG22B1	On 21/07/2016	Spot Bond	101.57774	11.31853	101.57774	11.23532				0.00	0	0.00
BG22C1	On 21/07/2016	Spot Bond	101.68711	11.82854	101.68711	11.74149				0.00	0	0.00
BG22D1	On 21/07/2016	Spot Bond	101.99310	13.25203	101.99310	13.15424				0.00	0	0.00
BG22YU	On 21/07/2016	Spot Bond	100.00000	3.90521	100.00000	3.87690				0.00	0	0.00
BG32A1	On 30/10/2016	Spot Bond	101.25226	10.13980	101.25226	10.06547				0.00	0	0.00
BG32A2	On 30/10/2016	Spot Bond	101.32200	10.49147	101.32200	10.41450				0.00	0	0.00
BG32A3	On 30/10/2016	Spot Bond	101.35188	10.64206	101.35188	10.56397				0.00	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	10.69225	101.36184	10.61378			0.00	0	0.00
BG32B	On 30/10/2016	Spot Bond	101.48134	11.29383	101.48134	11.21086			0.00	0	0.00
BG32C	On 30/10/2016	Spot Bond	101.64062	12.09417	101.64062	12.00521			0.00	0	0.00
BG32DU	On 30/10/2016	Spot Bond	100.00000	3.82089	100.00000	3.79319			0.00	0	0.00
BG32YU	On 30/10/2016	Spot Bond	100.00000	3.82089	100.00000	3.79319			0.00	0	0.00
BG42A1	On 15/03/2017	Spot Bond	100.41538	10.05937	100.41538	9.98537			0.00	0	0.00
BG42A2	On 15/03/2017	Spot Bond	100.45116	10.70464	100.45116	10.62586			0.00	0	0.00
BG42A3	On 15/03/2017	Spot Bond	100.46091	10.88057	100.46091	10.80049			0.00	0	0.00
BG42A4	On 15/03/2017	Spot Bond	105.04449	12.53845	105.04449	12.45102			0.00	0	0.00
BG42B	On 15/03/2017	Spot Bond	100.49015	11.40818	100.49015	11.32421			0.00	0	0.00
BG42C	On 15/06/2017	Spot Bond	100.54199	11.45395	100.54199	11.36960			0.00	0	0.00
BG42DU	On 15/03/2017	Spot Bond	100.00000	2.73313	100.00000	2.71310			0.00	0	0.00
BG42YU	On 15/03/2017	Spot Bond	100.00000	2.73313	100.00000	2.71310			0.00	0	0.00
BID01	On 06/08/2014	Spot Bond	109.02542	33.45748	109.02542	33.22097			0.00	0	3,500,000.00
BID04	On 23/11/2017	Spot Bond	100.00000	11.95184	100.00000	11.68473			0.00	0	0.00
BIDC25	On 25/01/2013	Spot Bond	98.45450	87.49202	98.45450	86.87694			0.00	0	0.00
BIDC26	On 02/08/2013	Spot Bond	95.58562	64.09728	95.58562	63.74485			0.00	0	0.00
BIDC27	On 05/02/2013	Spot Bond	100.00000	85.08159	100.00000	84.49074			0.00	0	0.00



Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
BIDC28	On 20/02/2013	Spot Bond	100.00000	82.20721	100.00000	81.65548	0.00	0	0.00			
BLG1A4	On 21/11/2015	Spot Bond	100.78103	13.96259	100.78103	13.86065	0.00	0	0.00			
BLG1A5	On 21/11/2032	Spot Bond	100.00000	6.51181	100.00000	6.46459	0.00	0	0.00			
BLG1A6	On 21/11/2032	Spot Bond	100.94045	6.81590	100.94045	6.76607	0.00	0	0.00			
BLG1B	On 21/11/2015	Spot Bond	100.78378	13.98067	100.78378	13.87860	0.00	0	0.00			
BLG1C	On 21/11/2015	Spot Bond	100.82929	14.27885	100.82929	14.17456	0.00	0	0.00			
BLG1D	On 21/11/2015	Spot Bond	100.91196	14.82048	100.91196	14.71215	0.00	0	0.00			
BLG1E	On 21/11/2015	Spot Bond	101.25521	17.07037	101.25521	16.94523	0.00	0	0.00			
BLG1F	On 21/11/2032	Spot Bond	101.82396	13.23237	101.82396	13.13488	0.00	0	0.00			
BMWFO3	On 15/06/2013	Spot Bond	100.43475	65.89070	100.43475	65.40589	0.00	0	0.00			
BSR05	On 01/07/2013	Spot Bond	100.66283	63.46968	100.66283	63.00680	0.00	0	0.00			
BSR08	On 07/12/2012	Spot Bond	102.16271	98.89280	102.16271	98.07837	0.00	0	0.00			
BSR09	On 20/12/2013	Spot Bond	100.41213	45.95184	100.41213	45.51654	0.00	0	0.00			
BUS01U	On 30/09/2016	Spot Bond	100.00000	9.46174	100.00000	9.39315	0.00	0	0.00			
CBL06	On 02/11/2014	Spot Bond	117.90266	27.02644	117.90266	26.81964	0.00	0	3,900,000.00			
CBL08	On 02/11/2016	Spot Bond	125.14109	14.22164	125.14109	14.10756	0.00	0	0.00			
CBL09	On 29/01/2017	Spot Bond	102.03851	12.93459	102.03851	12.83912	0.00	0	0.00			

Contract Details	Strike	Call / Put	MTM Yield	MarkPrice	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
CBL10	On 06/05/2014	Spot Bond	101.32226	39.74453	101.32226	39.45299			0.00	0	0.00
CBL11	On 06/05/2016	Spot Bond	111.35530	14.45713	111.35530	14.35147			0.00	0	8,700,000.00
CBL12	On 06/09/2018	Spot Bond	105.54647	13.85771	105.54647	13.76070			0.00	0	0.00
CBL13	On 01/02/2019	Spot Bond	101.86680	10.50874	101.86680	10.43128			0.00	0	0.00
CBL14	On 01/02/2019	Spot Bond	106.76252	14.89058	106.76252	14.78708			0.00	0	0.00
CBL15	On 18/05/2015	Spot Bond	100.85304	20.03911	100.85304	19.85062			0.00	0	0.00
CBL16	On 18/05/2017	Spot Bond	107.65219	11.04812	107.65219	10.96954			0.00	0	3,900,000.00
CBL17	On 23/08/2019	Spot Bond	101.28817	10.21079	101.28817	10.07526			0.00	0	0.00
CBL18	On 23/08/2019	Spot Bond	101.82280	11.96352	101.82280	11.82733			0.00	0	0.00
CBL19	On 02/11/2015	Spot Bond	100.00000	11.16424	100.00000	10.91473			0.00	0	0.00
CCT01	On 23/06/2023	Spot Bond	122.47945	15.70989	122.47945	15.58734			0.00	0	0.00
CCT02	On 12/06/2024	Spot Bond	118.42047	15.26466	118.42047	15.14873			0.00	0	1,000,000.00
CCT03	On 15/03/2025	Spot Bond	117.20315	11.64642	117.20315	11.55773			0.00	0	24,000,000.00
CGR10	On 08/12/2016	Spot Bond	100.88420	12.58251	100.88420	12.48955			0.00	0	0.00
CGR11	On 28/03/2016	Spot Bond	104.14474	17.90613	104.14474	17.81791			0.00	0	0.00
CGR12	On 14/11/2014	Spot Bond	100.00000	32.01992	100.00000	31.29653			0.00	0	0.00
CGR6	On 18/02/2013	Spot Bond	101.65048	84.72521	101.65048	84.14632			0.00	0	0.00
CGR7	On 22/07/2014	Spot Bond	102.86721	33.63509	102.86721	33.38500			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
CGR8	On 22/07/2015	Spot Bond	103.30382	23.78471	103.30382	23.60720				0.00	0	0.00
CIG01	On 06/06/2015	Spot Bond	100.80383	17.42465	100.80383	19.61442				0.00	0	0.00
CLN100	On 20/12/2012	Spot Bond	100.33426	96.89810	100.33426	96.14066				0.00	0	0.00
CLN103	On 20/03/2013	Spot Bond	100.61895	98.07258	100.61895	97.30190				0.00	0	0.00
CLN104	On 15/06/2014	Spot Bond	100.74860	36.09584	100.74860	35.82950				0.00	0	0.00
CLN108	On 20/06/2013	Spot Bond	100.40933	65.38397	100.40933	64.90299				0.00	0	0.00
CLN110	On 31/03/2013	Spot Bond	100.00000	77.93090	100.00000	77.44985				0.00	0	0.00
CLN111	On 31/03/2013	Spot Bond	100.00000	77.93090	100.00000	77.44985				0.00	0	0.00
CLN112	On 31/03/2013	Spot Bond	100.00000	77.93090	100.00000	77.44985				0.00	0	0.00
CLN113	On 31/03/2013	Spot Bond	100.00000	77.93090	100.00000	77.44985				0.00	0	0.00
CLN114	On 20/06/2013	Spot Bond	100.40933	65.38397	100.40933	64.90299				0.00	0	0.00
CLN115	On 20/06/2013	Spot Bond	100.40933	65.38397	100.40933	64.90299				0.00	0	0.00
CLN116	On 31/08/2013	Spot Bond	100.91360	55.26051	100.91360	54.84767				0.00	0	0.00
CLN117	On 20/06/2013	Spot Bond	100.41216	65.41241	100.41216	64.93121				0.00	0	0.00
CLN118	On 20/06/2013	Spot Bond	100.38376	65.12795	100.38376	64.64896				0.00	0	0.00
CLN120	On 20/06/2013	Spot Bond	100.36102	64.90036	100.36102	64.42314				0.00	0	0.00
CLN123	On 23/05/2013	Spot Bond	100.95747	83.08559	100.95747	82.53109				0.00	0	0.00

Contract Details	Strike	Call / Put	MTM Yield	MarkPrice	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
CLN126	On 20/08/2015	Spot Bond	101.78237	20.17647	101.78237	20.02787			0.00	0	0.00
CLN127	On 01/07/2013	Spot Bond	100.19516	63.61990	100.19516	63.15785			0.00	0	0.00
CLN130	On 20/08/2015	Spot Bond	101.76269	20.05152	101.76269	19.90387			0.00	0	0.00
CLN132	On 20/09/2013	Spot Bond	100.38372	65.12796	100.38372	64.64898			0.00	0	0.00
CLN133	On 20/09/2013	Spot Bond	100.36383	64.92881	100.36383	64.45138			0.00	0	0.00
CLN134	On 20/08/2015	Spot Bond	101.86667	20.71155	101.86667	20.55889			0.00	0	0.00
CLN135	On 22/08/2013	Spot Bond	100.97002	55.64541	100.97002	55.23849			0.00	0	0.00
CLN136	On 22/08/2013	Spot Bond	100.92517	55.64993	100.92517	55.24313			0.00	0	0.00
CLN138	On 31/08/2013	Spot Bond	101.01305	55.66974	101.01305	55.25346		1,414,182,700,000.00	14,000,000	7,000,000.00	
CLN140	On 20/06/2013	Spot Bond	100.41784	65.46931	100.41784	64.98766			0.00	0	0.00
CLN141	On 20/06/2013	Spot Bond	100.39797	65.27019	100.39797	64.79009			0.00	0	0.00
CLN143	On 20/09/2013	Spot Bond	100.40359	65.32709	100.40359	64.84656			0.00	0	0.00
CLN145	On 20/09/2013	Spot Bond	104.39421	60.41694	104.39421	59.99782			0.00	0	0.00
CLN147	On 19/04/2013	Spot Bond	101.82300	77.28343	101.82300	76.81830			0.00	0	0.00
CLN149	On 20/09/2013	Spot Bond	102.79173	58.27872	102.79173	57.87949			0.00	0	0.00
CLN152	On 20/08/2013	Spot Bond	101.32621	57.09157	101.32621	56.67277			0.00	0	0.00
CLN154	On 20/03/2014	Spot Bond	100.52565	46.41698	100.52565	46.07518			0.00	0	0.00
CLN156	On 20/12/2013	Spot Bond	101.34356	45.72855	101.34356	45.38937			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM Yield	MarkPrice	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
CLN157	On 20/12/2013	Spot Bond	101.34356	45.72855	101.34356	45.38937			0.00	0	0.00
CLN158	On 19/04/2013	Spot Bond	99.85161	90.25830	99.85161	89.61136			0.00	0	0.00
CLN159	On 14/02/2015	Spot Bond	101.22270	20.63902	101.22270	20.48775			0.00	0	0.00
CLN162	On 20/09/2015	Spot Bond	100.00000	18.96269	100.00000	18.82370			0.00	0	0.00
CLN163	On 20/09/2015	Spot Bond	100.00000	18.75445	100.00000	18.61700			0.00	0	0.00
CLN164	On 30/04/2014	Spot Bond	100.00000	44.47545	100.00000	44.15300			0.00	0	0.00
CLN165	On 30/04/2014	Spot Bond	100.00000	44.47545	100.00000	44.15300			0.00	0	0.00
CLN166	On 30/04/2014	Spot Bond	100.00000	44.47545	100.00000	44.15300			0.00	0	0.00
CLN167	On 30/04/2014	Spot Bond	100.00000	44.47545	100.00000	44.15300			0.00	0	0.00
CLN168	On 30/04/2014	Spot Bond	100.00000	44.47545	100.00000	44.15300			0.00	0	0.00
CLN169	On 30/04/2014	Spot Bond	100.00000	44.47545	100.00000	44.15300			0.00	0	0.00
CLN170	On 20/12/2015	Spot Bond	100.42338	14.74280	100.42338	14.63434			0.00	0	0.00
CLN172	On 30/04/2014	Spot Bond	100.00000	44.47545	100.00000	44.15300			0.00	0	0.00
CLN174	On 31/03/2013	Spot Bond	100.50974	94.36891	100.50974	93.65603			0.00	0	0.00
CLN175	On 31/03/2013	Spot Bond	100.82702	94.50842	100.82702	93.79241			0.00	0	0.00
CLN176	On 31/03/2013	Spot Bond	100.54079	94.42536	100.54079	93.71186			0.00	0	0.00
CLN177	On 31/03/2013	Spot Bond	100.49424	94.42846	100.49424	93.71524			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM Yield	MarkPrice	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
CLN178	On 15/04/2014	Spot Bond	100.00000	43.47170	100.00000	43.15653			0.00	0	0.00
CLN179	On 20/03/2016	Spot Bond	100.39213	14.12801	100.39213	14.02410			0.00	0	0.00
CLN180	On 26/05/2013	Spot Bond	100.00000	66.66812	100.00000	66.66810			0.00	0	0.00
CLN181	On 26/05/2013	Spot Bond	100.00000	66.66812	100.00000	66.66810			0.00	0	0.00
CLN183	On 15/06/2016	Spot Bond	100.60029	14.78046	100.60029	14.67155			0.00	0	0.00
CLN184	On 01/07/2021	Spot Bond	102.77141	14.02353	102.77141	13.92904			0.00	0	0.00
CLN185	On 15/06/2016	Spot Bond	100.60029	14.78046	100.60029	14.67155			0.00	0	0.00
CLN186	On 06/07/2016	Spot Bond	100.01323	11.46056	100.01323	11.37747			0.00	0	0.00
CLN187	On 15/06/2014	Spot Bond	100.90290	38.33333	100.90290	38.05010			0.00	0	0.00
CLN188	On 20/06/2014	Spot Bond	100.91909	40.02651	100.91909	39.73074			0.00	0	0.00
CLN191	On 23/08/2016	Spot Bond	106.57524	7.33096	106.57524	7.28007			0.00	0	0.00
CLN192	On 24/08/2016	Spot Bond	99.04734	12.92239	99.04734	12.82950			0.00	0	0.00
CLN193	On 29/08/2021	Spot Bond	106.47706	3.51928	106.47706	3.49245			0.00	0	0.00
CLN194	On 31/08/2016	Spot Bond	100.91984	14.42943	100.91984	14.33206			0.00	0	0.00
CLN195	On 15/06/2014	Spot Bond	101.01820	40.00958	101.01820	39.71367			0.00	0	0.00
CLN196	On 15/06/2016	Spot Bond	100.60029	14.78046	100.60029	14.67155			0.00	0	0.00
CLN197	On 15/06/2016	Spot Bond	100.60029	14.78046	100.60029	14.67155			0.00	0	0.00
CLN198	On 13/09/2021	Spot Bond	106.09892	4.00134	106.09892	3.97062			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
CLN199	On 13/09/2016	Spot Bond	106.04227	7.43494	106.04227	7.37789				0.00	0	0.00
CLN200	On 20/12/2016	Spot Bond	100.61212	15.02978	100.61212	14.91903				0.00	0	0.00
CLN205	On 24/03/2013	Spot Bond	100.32240	96.24335	100.32240	95.49695				0.00	0	0.00
CLN209	On 20/03/2013	Spot Bond	100.39517	97.13910	100.39517	96.37737				0.00	0	0.00
CLN210	On 20/06/2013	Spot Bond	100.47626	66.05521	100.47626	65.56900				0.00	0	0.00
CLN211	On 20/12/2013	Spot Bond	100.57686	47.13100	100.57686	46.78377				0.00	0	0.00
CLN213	On 12/10/2014	Spot Bond	99.98364	29.42172	99.98364	29.20844				0.00	0	0.00
CLN214	On 12/10/2014	Spot Bond	99.98339	29.50249	99.98339	29.28863				0.00	0	0.00
CLN215	On 17/10/2016	Spot Bond	103.62392	12.78136	103.62392	12.69370				0.00	0	0.00
CLN216	On 11/10/2014	Spot Bond	99.99988	29.71239	99.99988	29.49697				0.00	0	0.00
CLN217	On 11/10/2014	Spot Bond	99.99989	29.62251	99.99989	29.40775				0.00	0	0.00
CLN219	On 20/10/2016	Spot Bond	99.79173	11.38460	99.79173	11.30222				0.00	0	0.00
CLN220	On 20/10/2016	Spot Bond	99.80002	11.38316	99.80002	11.30079				0.00	0	0.00
CLN221	On 20/10/2016	Spot Bond	103.81175	12.79048	103.81175	12.70263				0.00	0	0.00
CLN222	On 20/10/2016	Spot Bond	103.81175	12.79048	103.81175	12.70263				0.00	0	0.00
CLN223	On 15/06/2014	Spot Bond	104.34821	38.31805	104.34821	38.02634				0.00	0	0.00
CLN224	On 15/06/2014	Spot Bond	107.51178	39.06863	107.51178	38.76322				0.00	0	0.00

Contract Details	Strike	Call / Put	MTM Yield	MarkPrice	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
CLN225	On 09/12/2016	Spot Bond	107.00303	10.93813	107.00303	10.86154			0.00	0	0.00
CLN226	On 20/12/2016	Spot Bond	100.43472	11.39375	100.43472	11.30991			0.00	0	0.00
CLN227	On 20/12/2016	Spot Bond	100.48341	12.39056	100.48341	12.29935			0.00	0	0.00
CLN228	On 14/06/2013	Spot Bond	100.44030	65.65411	100.44030	65.17101			0.00	0	0.00
CLN229	On 14/06/2013	Spot Bond	100.44323	65.67705	100.44323	65.19377			0.00	0	0.00
CLN230	On 17/01/2015	Spot Bond	99.90043	21.71871	99.90043	21.56139			0.00	0	0.00
CLN231	On 17/01/2015	Spot Bond	99.90043	21.71871	99.90043	21.56139			0.00	0	0.00
CLN232	On 20/06/2014	Spot Bond	100.94701	37.72534	100.94701	37.49732			0.00	0	0.00
CLN233	On 02/02/2013	Spot Bond	101.15359	86.81720	101.15359	86.20414			0.00	0	0.00
CLN234	On 19/04/2013	Spot Bond	99.83657	90.41505	99.83657	89.76707			0.00	0	0.00
CLN235	On 19/04/2013	Spot Bond	99.83657	90.41505	99.83657	89.76707			0.00	0	0.00
CLN236	On 15/06/2016	Spot Bond	100.64882	13.99982	100.64882	13.91543			0.00	0	0.00
CLN237	On 14/02/2017	Spot Bond	101.05242	8.94444	101.05242	8.87898			0.00	0	0.00
CLN238	On 15/02/2013	Spot Bond	100.93369	84.24248	100.93369	83.66630			0.00	0	0.00
CLN239	On 20/03/2017	Spot Bond	100.44136	11.06577	100.44136	10.99920			0.00	0	0.00
CLN240	On 24/02/2015	Spot Bond	100.86994	19.31654	100.86994	19.17542			0.00	0	0.00
CLN241	On 24/02/2017	Spot Bond	100.93114	9.23964	100.93114	9.17210			0.00	0	0.00
CLN242	On 24/02/2019	Spot Bond	101.19905	12.12201	101.19905	12.04136			0.00	0	0.00



Contract Details	Strike	Call / Put	MTM Yield	MarkPrice	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
CLN243	On 24/02/2019	Spot Bond	101.19905	12.12201	101.19905	12.04136			0.00	0	0.00
CLN244	On 25/02/2015	Spot Bond	100.81644	19.28440	100.81644	19.14356			0.00	0	0.00
CLN245	On 25/02/2015	Spot Bond	100.81889	19.30127	100.81889	19.16030			0.00	0	0.00
CLN246	On 24/02/2017	Spot Bond	100.84952	13.46460	100.84952	13.36623			0.00	0	0.00
CLN247	On 24/02/2017	Spot Bond	101.47693	13.30567	101.47693	13.20794			0.00	0	0.00
CLN248	On 14/03/2015	Spot Bond	100.47537	22.86139	100.47537	22.69312			0.00	0	0.00
CLN249	On 24/02/2017	Spot Bond	101.44712	13.03471	101.44712	12.93899			0.00	0	0.00
CLN250	On 26/03/2015	Spot Bond	100.26649	22.31899	100.26649	22.15502		200,532,980,000.00	2,000,000	1,000,000.00	
CLN251	On 26/03/2015	Spot Bond	100.26649	22.31899	100.26649	22.15502		0.00	0	0.00	
CLN252	On 26/03/2015	Spot Bond	100.26649	22.31899	100.26649	22.15502		200,532,980,000.00	2,000,000	1,000,000.00	
CLN253	On 26/03/2015	Spot Bond	100.26649	22.31899	100.26649	22.15502		200,532,980,000.00	2,000,000	1,000,000.00	
CLN254	On 26/03/2015	Spot Bond	100.26649	22.31899	100.26649	22.15502		200,532,980,000.00	2,000,000	1,000,000.00	
CLN255	On 26/03/2015	Spot Bond	100.27379	22.50064	100.27379	22.33532		0.00	0	0.00	
CLN256	On 26/03/2017	Spot Bond	100.28582	10.55790	100.28582	10.48032		0.00	0	0.00	
CLN257	On 26/03/2017	Spot Bond	100.28582	10.55790	100.28582	10.48032		0.00	0	0.00	
CLN258	On 26/03/2017	Spot Bond	100.28582	10.55790	100.28582	10.48032		0.00	0	0.00	
CLN259	On 26/03/2017	Spot Bond	100.28582	10.55790	100.28582	10.48032		0.00	0	0.00	

Contract Details	Strike	Call / Put	MTM Yield	MarkPrice	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
CLN260	On 26/03/2017	Spot Bond	100.28582	10.55790	100.28582	10.48032			0.00	0	0.00
CLN261	On 26/03/2017	Spot Bond	100.28785	10.61522	100.28785	10.53721			0.00	0	0.00
CLN262	On 26/03/2019	Spot Bond	106.98684	11.00229	106.98684	10.92443			0.00	0	0.00
CLN263	On 20/06/2014	Spot Bond	100.51194	33.33685	100.51194	33.09139			0.00	0	0.00
CLN264	On 18/08/2014	Spot Bond	100.89505	26.64047	100.89505	26.44579			0.00	0	0.00
CLN265	On 02/04/2013	Spot Bond	100.15533	92.05363	100.15533	91.15866			0.00	0	0.00
CLN266	On 16/03/2014	Spot Bond	100.39498	44.48390	100.39498	44.15671			0.00	0	0.00
CLN267	On 16/03/2014	Spot Bond	100.39498	44.48390	100.39498	44.15671			0.00	0	0.00
CLN268	On 30/04/2017	Spot Bond	101.37065	9.98694	101.37065	9.89259			0.00	0	0.00
CLN269	On 20/06/2017	Spot Bond	100.49989	11.84914	100.49989	11.76190			0.00	0	0.00
CLN270	On 24/02/2017	Spot Bond	101.35958	12.58579	101.35958	12.49344			0.00	0	0.00
CLN271	On 20/06/2017	Spot Bond	100.58462	13.60170	100.58462	13.50149			0.00	0	0.00
CLN272	On 20/06/2017	Spot Bond	100.39320	9.86145	100.39320	9.78892			0.00	0	0.00
CLN273	On 20/06/2017	Spot Bond	100.39040	9.80291	100.39040	9.73081			0.00	0	0.00
CLN274	On 20/06/2017	Spot Bond	100.40357	9.86015	100.40357	9.78762			0.00	0	0.00
CLN275	On 22/05/2017	Spot Bond	100.91562	9.04630	100.91562	8.96116			0.00	0	0.00
CLN276	On 24/05/2017	Spot Bond	101.06552	10.42234	101.06552	10.32412			0.00	0	0.00
CLN277	On 25/05/2017	Spot Bond	100.99983	10.39918	100.99983	10.30125			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM Yield	MarkPrice	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
CLN278	On 20/06/2017	Spot Bond	100.40244	9.83674	100.40244	9.76438			0.00	0	0.00
CLN279	On 20/06/2015	Spot Bond	100.54373	20.69832	100.54373	20.54588			0.00	0	0.00
CLN280	On 07/06/2017	Spot Bond	100.65226	7.72880	100.65226	7.65543			0.00	0	0.00
CLN281	On 21/06/2015	Spot Bond	100.36006	17.18520	100.36006	17.02248			0.00	0	0.00
CLN282	On 27/06/2015	Spot Bond	100.24531	16.78244	100.24531	16.62369			0.00	0	0.00
CLN283	On 20/09/2015	Spot Bond	100.37919	17.43136	100.37919	17.26628			0.00	0	0.00
CLN284	On 20/06/2017	Spot Bond	100.44355	10.29873	100.44355	10.20114			0.00	0	0.00
CLN285	On 20/06/2017	Spot Bond	100.44355	10.29873	100.44355	10.20114			0.00	0	0.00
CLN286	On 20/06/2017	Spot Bond	100.44355	10.29873	100.44355	10.20114			0.00	0	0.00
CLN287	On 20/06/2017	Spot Bond	100.44355	10.29873	100.44355	10.20114			0.00	0	0.00
CLN288	On 10/08/2017	Spot Bond	101.18342	9.30208	101.18342	9.17872			0.00	0	0.00
CLN289	On 30/08/2017	Spot Bond	100.81012	8.60647	100.81012	8.49017			0.00	0	0.00
CLN290	On 26/06/2017	Spot Bond	100.17296	2.31548	100.17296	2.28215			0.00	0	0.00
CLN291	On 26/06/2017	Spot Bond	100.17296	2.31548	100.17296	2.28215			0.00	0	0.00
CLN292	On 26/06/2017	Spot Bond	100.17084	2.31564	100.17084	2.28230			0.00	0	0.00
CLN293	On 30/06/2017	Spot Bond	100.14936	2.27581	100.14936	2.24453			0.00	0	0.00
CLN294	On 26/06/2017	Spot Bond	100.14949	2.31406	100.14949	2.28036			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM Yield	MarkPrice	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
CLN295	On 30/06/2017	Spot Bond	100.15029	2.28299	100.15029	2.25126			0.00	0	0.00
CLN296	On 20/12/2017	Spot Bond	100.00000	1.56218	100.00000	1.53365			0.00	0	0.00
CLN297	On 30/06/2017	Spot Bond	100.00000	2.23583	100.00000	2.19986			0.00	0	0.00
CLN298	On 30/06/2017	Spot Bond	100.00000	2.24352	100.00000	2.20694			0.00	0	0.00
CLN299	On 30/06/2017	Spot Bond	100.00000	2.21959	100.00000	2.18081			0.00	0	0.00
CLN300	On 20/12/2017	Spot Bond	100.00000	1.51492	100.00000	1.47922			0.00	0	0.00
CLN301	On 20/12/2017	Spot Bond	100.00000	1.46580	100.00000	1.42295			0.00	0	0.00
CLN302	On 20/12/2017	Spot Bond	100.00000	1.30124	100.00000	1.23693			0.00	0	0.00
CLN39	On 07/02/2016	Spot Bond	100.00000	21.85190	100.00000	21.70792			0.00	0	0.00
CLN40	On 07/02/2016	Spot Bond	100.00000	21.85190	100.00000	21.70792			0.00	0	0.00
CLN42	On 18/04/2028	Spot Bond	34.94295	0.70757	34.94295	0.70570			0.00	0	0.00
CLN44	On 31/03/2013	Spot Bond	154.47129	67.67100	154.47129	67.10280			0.00	0	0.00
CLN46	On 07/03/2013	Spot Bond	100.53703	100.31052	100.53703	99.49511			0.00	0	0.00
CLN47	On 07/03/2013	Spot Bond	100.53241	100.29820	100.53241	99.48293			0.00	0	0.00
CLN48	On 07/03/2013	Spot Bond	100.00000	123.73169	100.00000	122.84816			0.00	0	0.00
CLN49	On 31/03/2013	Spot Bond	154.29358	103.78783	154.29358	102.84997			0.00	0	0.00
CLN50	On 07/03/2013	Spot Bond	100.52779	100.28590	100.52779	99.47075			0.00	0	0.00
CLN51	On 07/03/2013	Spot Bond	152.83040	72.74375	152.83040	72.09392			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
CLN52	On 30/04/2013	Spot Bond	101.20452	87.53396	101.20452	86.91553				0.00	0	0.00
CLN54	On 30/04/2013	Spot Bond	101.20452	87.53396	101.20452	86.91553				0.00	0	0.00
CLN55	On 18/04/2028	Spot Bond	156.76383	5.43951	156.76383	5.38117				0.00	0	0.00
CLN56	On 30/04/2013	Spot Bond	94.77223	75.28813	94.77223	74.86685				0.00	0	0.00
CLN57	On 30/04/2013	Spot Bond	97.02201	74.80240	97.02201	74.37675				0.00	0	0.00
CLN58	On 07/03/2013	Spot Bond	100.53241	100.29820	100.53241	99.48293				0.00	0	0.00
CLN59	On 07/03/2013	Spot Bond	100.53241	100.29820	100.53241	99.48293				0.00	0	0.00
CLN61	On 02/03/2028	Spot Bond	100.00000	12.89705	100.00000	16.00271				0.00	0	0.00
CLN71	On 02/03/2028	Spot Bond	100.00000	0.00043	100.00000	0.00042				0.00	0	0.00
CLN72	On 02/03/2028	Spot Bond	100.00000	0.00043	100.00000	0.00042				0.00	0	0.00
CLN78	On 19/04/2013	Spot Bond	101.10498	75.95561	101.10498	75.50079				0.00	0	0.00
CLN81	On 18/04/2028	Spot Bond	120.49629	7.59182	120.49629	7.53304				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	0.00022				0.00	0	0.00
CLNF01	On 20/10/2015	Spot Bond	78.86322	18.74467	78.86322	18.65530				0.00	0	0.00
CLNF02	On 20/10/2015	Spot Bond	78.68249	18.79931	78.68249	18.70984				0.00	0	0.00
CLNF03	On 10/10/2016	Spot Bond	100.01914	12.11866	100.01914	12.03078				0.00	0	0.00

Contract Details	Strike	Call / Put	MTM Yield	MarkPrice	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
CLNF04	On 10/10/2016	Spot Bond	100.01914	12.11866	100.01914	12.03078			0.00	0	0.00
CLNF05	On 20/09/2016	Spot Bond	100.44036	12.90072	100.44036	12.80580			0.00	0	0.00
CLNF06	On 20/12/2016	Spot Bond	100.40864	10.87197	100.40864	10.79199			0.00	0	0.00
CLNF07	On 20/06/2017	Spot Bond	100.41492	10.09431	100.41492	10.02005			0.00	0	0.00
CLNF08	On 10/07/2013	Spot Bond	100.01997	60.99988	100.01997	60.43023			0.00	0	0.00
CLNF09	On 20/06/2017	Spot Bond	100.41000	10.21272	100.41000	10.13760			0.00	0	0.00
CLNF10	On 24/07/2017	Spot Bond	101.50812	10.16588	101.50812	10.03072			0.00	0	0.00
COJ02	On 15/09/2016	Spot Bond	109.94659	16.34921	109.94659	16.23093			0.00	0	0.00
COJ03	On 26/04/2013	Spot Bond	106.29178	73.87221	106.29178	73.42030			0.00	0	0.00
COJ04	On 05/06/2018	Spot Bond	106.25789	13.74898	106.25789	13.65328		1,487,610,460,000.00	14,000,000	7,010,000.00	
COJ05	On 05/06/2023	Spot Bond	122.59946	15.97790	122.59946	15.85317			0.00	0	339,547,000.00
COJ06	On 09/12/2015	Spot Bond	112.90836	20.84314	112.90836	20.69077			0.00	0	100,000.00
COJ07	On 23/03/2021	Spot Bond	111.62273	11.54972	111.62273	11.46514			0.00	0	0.00
COJ10C	On 18/01/2013	Spot Bond	100.00000	94.01415	100.00000	93.33288			0.00	0	0.00
COJ12C	On 17/02/2013	Spot Bond	5.86800	104.58969	5.86800	104.53988			0.00	0	0.00
CPL002	On 29/11/2014	Spot Bond	100.79434	26.24670	100.79434	26.05296			0.00	0	0.00
CPL003	On 28/02/2017	Spot Bond	100.83040	8.96717	100.83040	8.85294			0.00	0	0.00
CPL005	On 01/03/2015	Spot Bond	100.70290	19.09815	100.70290	22.06398			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM Yield	MarkPrice	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
CPL007	On 01/08/2015	Spot Bond	101.26682	16.61301	101.26682	16.39255			0.00	0	0.00
CPL009	On 07/12/2012	Spot Bond	100.45141	98.91115	100.45141	98.10995			0.00	0	0.00
CPL010	On 25/02/2013	Spot Bond	100.00000	81.29176	100.00000	80.75221			0.00	0	0.00
DENG28	On 12/02/2013	Spot Bond	100.00000	83.71560	100.00000	83.14351			0.00	0	0.00
DENG31	On 02/04/2013	Spot Bond	100.00000	77.35931	100.00000	76.88373			0.00	0	0.00
DENG41	On 28/01/2013	Spot Bond	100.18699	86.67678	100.18699	86.06251			0.00	0	0.00
DENG42	On 03/04/2013	Spot Bond	100.13300	79.12773	100.13300	78.64180			0.00	0	0.00
DRD03	On 02/07/2014	Spot Bond	100.21016	47.51505	100.21016	46.88989			0.00	0	0.00
DRD04	On 03/07/2015	Spot Bond	100.22082	23.45177	100.22082	23.14318			0.00	0	0.00
DRD05	On 03/10/2013	Spot Bond	100.19483	64.69634	100.19483	63.84523			0.00	0	0.00
DV13	On 25/08/2013	Spot Bond	104.31041	61.14419	104.31041	60.72719			0.00	0	0.00
DV21	On 15/06/2016	Spot Bond	133.09009	20.56755	133.09009	20.39627			0.00	0	14,300,000.00
DV22	On 07/02/2020	Spot Bond	111.95336	11.38022	111.95336	11.29804			0.00	0	73,200,000.00
DV23	On 27/02/2023	Spot Bond	110.94098	11.41288	110.94098	11.33106		13,312,917,600,000.00	120,000,000	164,802,000.00	
E170	On 01/08/2020	Spot Bond	142.91138	13.60851	142.91138	13.48941			0.00	0	23,000,000.00
EDC01	On 04/04/2016	Spot Bond	101.79146	18.30574	101.79146	18.17090			0.00	0	0.00
EFC01	On 31/08/2014	Spot Bond	100.97946	20.47365	100.97946	20.27660			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
EFC02	On 31/08/2015	Spot Bond	101.06163	8.55932	101.06163	8.47688				0.00	0	0.00
EFC03	On 31/08/2016	Spot Bond	101.11630	3.57677	101.11630	3.54230				0.00	0	0.00
EFC04	On 31/08/2017	Spot Bond	101.17092	1.49344	101.17092	1.47904				0.00	0	0.00
EL15	On 29/06/2015	Spot Bond	126.54006	13.48428	126.54006	13.36763				0.00	0	40,000,000.00
EL28	On 02/05/2028	Spot Bond	1.73000	114.63626	1.73000	114.54522				0.00	0	40,500,000.00
EL29	On 19/11/2029	Spot Bond	1.90000	101.24819	1.90000	101.15065			722,000,000,000.00	380,000,000	350,000,000.00	
EMM01	On 28/07/2020	Spot Bond	111.69838	12.97456	111.69838	12.88103				0.00	0	0.00
EMM02	On 11/03/2021	Spot Bond	112.15374	11.78032	112.15374	11.69372				0.00	0	0.00
EMM03	On 04/05/2024	Spot Bond	106.65311	10.09617	106.65311	10.02491				0.00	0	0.00
EPF001	On 19/08/2015	Spot Bond	100.93077	14.78918	100.93077	14.68106				0.00	0	0.00
EPFC02	On 07/11/2013	Spot Bond	100.00000	50.45675	100.00000	49.32908				0.00	0	0.00
EPFC03	On 18/02/2013	Spot Bond	100.00000	82.57919	100.00000	82.02247				0.00	0	0.00
EQ181U	On 03/12/2012	Spot Bond	100.00000	68.48500	100.00000	99.18478				0.00	0	0.00
EQ182U	On 11/12/2012	Spot Bond	100.00000	97.85523	100.00000	97.07447				0.00	0	0.00
EQ183U	On 24/01/2013	Spot Bond	100.00000	87.52998	100.00000	86.90476				0.00	0	0.00
EQ184U	On 13/02/2013	Spot Bond	100.00000	88.03850	100.00000	87.43824				0.00	0	0.00
EQS01	On 18/11/2014	Spot Bond	126.47802	22.49790	126.47802	22.30137				0.00	0	0.00
EQS02	On 01/07/2015	Spot Bond	109.43400	26.33900	109.43400	26.15224				0.00	0	0.00



Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
EQS04	On 22/09/2015	Spot Bond	107.25989	19.35062	107.25989	19.19967				0.00	0	0.00
EQS05	On 25/04/2017	Spot Bond	101.66692	11.00696	101.66692	10.90271				0.00	0	0.00
ERS3A8	On 17/11/2014	Spot Bond	101.14823	27.64378	101.14823	27.44131				0.00	0	0.00
ERS3B2	On 17/08/2014	Spot Bond	101.05103	27.14507	101.05103	26.94642				0.00	0	0.00
ERS3B3	On 17/11/2025	Spot Bond	100.00000	0.00961	100.00000	0.00939				0.00	0	0.00
ERS3C2	On 17/08/2014	Spot Bond	101.17066	27.75879	101.17066	27.55544				0.00	0	0.00
ERS3C3	On 17/11/2025	Spot Bond	100.00000	0.00961	100.00000	0.00939				0.00	0	0.00
ERSA10	On 17/08/2013	Spot Bond	100.93125	56.04443	100.93125	55.63473				0.00	0	0.00
ERSA11	On 17/08/2014	Spot Bond	100.96871	26.72267	100.96871	26.52726				0.00	0	0.00
ERSA12	On 17/08/2015	Spot Bond	100.99870	14.94003	100.99870	14.83075				0.00	0	0.00
ERSA13	On 17/08/2013	Spot Bond	100.93575	56.05821	100.93575	55.64840				0.00	0	0.00
ERSA14	On 17/11/2025	Spot Bond	100.00000	0.00961	100.00000	0.00939				0.00	0	0.00
ERSA15	On 17/11/2025	Spot Bond	100.00000	0.00961	100.00000	0.00939				0.00	0	0.00
ES15	On 30/08/2015	Spot Bond	105.94219	18.16315	105.94219	18.03632			7,352,387,986,000.00	69,400,000	10,350,000.00	
ES18	On 20/04/2018	Spot Bond	111.43974	10.02030	111.43974	9.94741			126,484,104,900.00	1,135,000	543,910,000.00	
ES23	On 25/01/2023	Spot Bond	117.73441	11.81694	117.73441	11.72809			23,546,882,000.00	200,000	260,230,000.00	
ES26	On 02/04/2026	Spot Bond	95.26383	9.41250	95.26383	9.35226			0.00	0	44,213,000.00	

Contract Details	Strike	Call / Put	MTM Yield	MarkPrice	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
ES33	On 15/09/2033	Spot Bond	8.96000	87.95799	8.92500	88.18742		4,220,160,000,000.00	471,000,000	738,756,000.00	
FIFB01	On 24/08/2015	Spot Bond	100.85636	15.36984	100.85636	15.16656		0.00	0	0.00	
FIFC02	On 14/12/2012	Spot Bond	100.35540	99.68754	100.35540	98.89576		0.00	0	0.00	
FIFC03	On 09/10/2013	Spot Bond	100.00000	53.50798	100.00000	52.31213		0.00	0	0.00	
FR002U	On 02/08/2023	Spot Bond	100.00000	11.03004	100.00000	10.95007		0.00	0	0.00	
FR003U	On 02/08/2023	Spot Bond	100.00000	10.73359	100.00000	10.65577		0.00	0	0.00	
FR2A3C	On 15/08/2013	Spot Bond	101.07344	56.63103	101.07344	56.21652		0.00	0	0.00	
FR2B3C	On 15/08/2013	Spot Bond	101.11222	56.74602	101.11222	56.33052		0.00	0	0.00	
FR2C3C	On 15/08/2013	Spot Bond	101.23627	57.11383	101.23627	56.69518		0.00	0	0.00	
FR2D3D	On 15/08/2013	Spot Bond	101.30601	57.32060	101.30601	56.90018		0.00	0	0.00	
FRB03	On 15/09/2014	Spot Bond	105.15565	30.58110	105.15565	30.36769		0.00	0	15,400,000.00	
FRB05	On 21/12/2018	Spot Bond	103.15112	12.58855	103.15112	12.50300		0.00	0	0.00	
FRB07	On 06/12/2012	Spot Bond	100.55742	100.59979	100.55742	99.78186		0.00	0	0.00	
FRB08	On 10/06/2016	Spot Bond	100.49836	11.08523	100.49836	11.00363		0.00	0	0.00	
FRB09	On 10/06/2017	Spot Bond	100.49830	8.70645	100.49830	8.64236		0.00	0	0.00	
FRB10	On 25/01/2017	Spot Bond	101.51768	9.86039	101.51768	9.78793		0.00	0	0.00	
FRBC21	On 21/12/2018	Spot Bond	111.84945	16.42730	111.84945	16.30811		0.00	0	20,000.00	
FRBC22	On 21/12/2018	Spot Bond	100.44644	10.02852	100.44644	9.95473		0.00	0	0.00	

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
FRBI01	On 30/06/2014	Spot Bond	100.00000	47.38805	100.00000	47.04513				0.00	0	0.00
FRBI04	On 31/03/2013	Spot Bond	211.83970	61.20717	211.83970	60.58112				0.00	0	0.00
FRBI07	On 07/07/2013	Spot Bond	105.16707	66.52926	105.16707	66.07250				0.00	0	0.00
FRBI22	On 31/01/2022	Spot Bond	121.95151	3.49316	121.95151	3.46389				0.00	0	0.00
FRBI23	On 07/12/2023	Spot Bond	266.05149	2.02940	266.05149	2.00144				0.00	0	0.00
FRBI28	On 31/03/2028	Spot Bond	145.44748	2.16637	145.44748	2.14694				0.00	0	0.00
FRBI33	On 07/12/2033	Spot Bond	186.40405	1.82436	186.40405	3.48686				0.00	0	0.00
FRBN04	On 15/09/2015	Spot Bond	118.97136	20.51598	118.97136	20.35787				0.00	0	0.00
FRBN06	On 15/09/2015	Spot Bond	100.00000	25.17768	100.00000	25.00904				0.00	0	0.00
FRBN07	On 15/09/2015	Spot Bond	100.00000	25.17768	100.00000	25.00904				0.00	0	0.00
FRBZ01	On 30/11/2020	Spot Bond	51.72712	3.57258	51.72712	3.56036				0.00	0	0.00
FRBZ02	On 28/10/2024	Spot Bond	32.59207	3.48236	32.59207	3.47429				0.00	0	0.00
FRBZ03	On 10/12/2024	Spot Bond	31.38364	3.76043	31.38364	3.75202				0.00	0	0.00
FRC04	On 03/06/2014	Spot Bond	103.71290	35.70313	103.71290	40.61154				0.00	0	0.00
FRC08	On 29/04/2013	Spot Bond	101.43171	87.96169	101.43171	87.33756				0.00	0	0.00
FRC101	On 24/02/2017	Spot Bond	101.42118	12.89117	101.42118	12.79652				0.00	0	0.00
FRC103	On 20/03/2014	Spot Bond	100.70350	48.01307	100.70350	47.72351				0.00	0	0.00

Contract Details	Strike	Call / Put	MTM Yield	MarkPrice	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
FRC104	On 20/03/2014	Spot Bond	100.43778	44.49094	100.43778	44.22326			0.00	0	0.00
FRC105	On 24/02/2017	Spot Bond	101.37968	12.58244	101.37968	12.49009			0.00	0	0.00
FRC106	On 24/02/2017	Spot Bond	101.37968	12.58244	101.37968	12.49009			0.00	0	0.00
FRC107	On 03/06/2021	Spot Bond	100.95684	9.28073	100.95684	9.20133			0.00	0	0.00
FRC108	On 24/02/2017	Spot Bond	101.35502	12.39903	101.35502	12.30805			0.00	0	0.00
FRC109	On 20/06/2017	Spot Bond	100.49706	11.79068	100.49706	11.70388			0.00	0	0.00
FRC11	On 26/05/2013	Spot Bond	100.81157	82.44394	100.81157	81.89801			0.00	0	0.00
FRC110	On 15/06/2016	Spot Bond	100.62812	15.27636	100.62812	15.16376			0.00	0	0.00
FRC112	On 20/06/2017	Spot Bond	100.42343	10.26989	100.42343	10.19434			0.00	0	0.00
FRC113	On 20/06/2017	Spot Bond	100.46990	11.22936	100.46990	11.14670			0.00	0	0.00
FRC114	On 20/06/2014	Spot Bond	100.53541	33.93359	100.53541	33.68369			0.00	0	0.00
FRC115	On 20/06/2017	Spot Bond	98.00000	9.71925	98.00000	9.61931			0.00	0	0.00
FRC116	On 20/06/2017	Spot Bond	100.00000	9.10798	100.00000	9.00134			0.00	0	0.00
FRC117	On 15/06/2016	Spot Bond	100.61842	15.10339	100.61842	14.99208			0.00	0	0.00
FRC118	On 20/06/2017	Spot Bond	100.45750	11.20749	100.45750	11.12501			0.00	0	0.00
FRC119	On 20/06/2017	Spot Bond	100.56313	13.42854	100.56313	13.32962			0.00	0	0.00
FRC120	On 20/06/2017	Spot Bond	100.61014	14.42103	100.61014	14.31475			0.00	0	0.00
FRC121	On 20/06/2017	Spot Bond	100.43349	10.70435	100.43349	10.62559			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
FRC122	On 20/06/2017	Spot Bond	100.51033	12.08307	100.51033	11.99410				0.00	0	0.00
FRC123	On 20/06/2017	Spot Bond	100.67570	15.80934	100.67570	15.69276				0.00	0	0.00
FRC124	On 20/06/2017	Spot Bond	100.44913	10.40502	100.44913	10.30643				0.00	0	0.00
FRC125	On 20/09/2017	Spot Bond	100.00000	8.09510	100.00000	7.98772				0.00	0	0.00
FRC126	On 20/09/2017	Spot Bond	100.53319	12.00896	100.53319	11.89508				0.00	0	0.00
FRC127	On 20/09/2017	Spot Bond	100.63883	14.03460	100.63883	13.90140				0.00	0	0.00
FRC128	On 20/09/2017	Spot Bond	100.48091	11.01074	100.48091	10.90638				0.00	0	0.00
FRC129	On 20/09/2017	Spot Bond	100.51430	11.64800	100.51430	11.53756				0.00	0	0.00
FRC130	On 20/09/2017	Spot Bond	100.60627	13.40926	100.60627	13.28202				0.00	0	0.00
FRC131	On 20/09/2017	Spot Bond	100.56147	12.55018	100.56147	12.43114				0.00	0	0.00
FRC132	On 20/09/2017	Spot Bond	100.63331	13.92863	100.63331	13.79643				0.00	0	0.00
FRC133	On 20/09/2017	Spot Bond	100.67296	14.69138	100.67296	14.55190				0.00	0	0.00
FRC134	On 20/09/2017	Spot Bond	100.60461	13.37744	100.60461	13.25051				0.00	0	0.00
FRC135	On 20/09/2017	Spot Bond	100.58527	13.54101	100.58527	13.41255				0.00	0	0.00
FRC136	On 20/09/2017	Spot Bond	100.52263	11.80726	100.52263	11.69530				0.00	0	0.00
FRC137	On 20/09/2017	Spot Bond	100.51264	12.15119	100.51264	12.03598				0.00	0	0.00
FRC138	On 20/09/2017	Spot Bond	100.64764	14.20413	100.64764	14.06930				0.00	0	0.00

Contract Details			Strike	Call / Put	MTM Yield	MarkPrice	Previous MTM	Previous Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
FRC139	On 20/09/2017	Spot Bond			100.63938	14.04520	100.63938	13.91189				0.00	0	0.00
FRC140	On 20/09/2017	Spot Bond			100.61676	13.61068	100.61676	13.48152				0.00	0	0.00
FRC141	On 20/09/2017	Spot Bond			100.64874	14.22532	100.64874	14.09029				0.00	0	0.00
FRC142	On 20/09/2017	Spot Bond			100.54761	12.28490	100.54761	12.16840				0.00	0	0.00
FRC143	On 20/09/2017	Spot Bond			100.48314	11.05324	100.48314	10.94847				0.00	0	0.00
FRC144	On 20/09/2017	Spot Bond			100.40273	9.52244	100.40273	9.43224				0.00	0	0.00
FRC145	On 20/09/2017	Spot Bond			100.68010	14.82906	100.68010	14.68826				0.00	0	0.00
FRC146	On 20/09/2014	Spot Bond			100.48314	32.92637	100.48314	32.61427				0.00	0	0.00
FRC147	On 20/09/2015	Spot Bond			100.54650	20.33179	100.54650	20.13897				0.00	0	0.00
FRC148	On 24/02/2017	Spot Bond			101.08864	12.28120	101.08864	12.11846				0.00	0	0.00
FRC149	On 20/09/2015	Spot Bond			100.52041	10.84623	100.52041	10.74339				0.00	0	0.00
FRC150	On 20/09/2017	Spot Bond			100.44745	1.92018	100.44745	1.90198				0.00	0	0.00
FRC151	On 20/09/2017	Spot Bond			98.00000	1.71010	98.00000	1.67304				0.00	0	0.00
FRC152	On 20/12/2017	Spot Bond			100.00000	1.57583	100.00000	1.54943				0.00	0	0.00
FRC153	On 20/12/2017	Spot Bond			100.00000	1.57583	100.00000	1.54943				0.00	0	0.00
FRC154	On 20/12/2017	Spot Bond			100.00000	1.53984	100.00000	1.50788				0.00	0	0.00
FRC155	On 20/12/2017	Spot Bond			100.00000	1.35574	100.00000	1.29810				0.00	0	0.00
FRC17	On 03/06/2014	Spot Bond			103.88434	36.04356	103.88434	35.79723				0.00	0	0.00

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
FRC29	On 22/07/2014	Spot Bond	101.69803	29.40953	101.69803	29.19309				0.00	0	0.00
FRC37	On 20/06/2015	Spot Bond	100.46014	18.86342	100.46014	18.72460				0.00	0	0.00
FRC40	On 20/12/2015	Spot Bond	100.45737	15.41320	100.45737	15.29976				0.00	0	0.00
FRC41	On 25/10/2013	Spot Bond	101.67764	59.97353	101.67764	59.53222				0.00	0	0.00
FRC46	On 10/09/2017	Spot Bond	98.80765	10.92301	98.80765	10.84381				0.00	0	0.00
FRC47	On 18/02/2013	Spot Bond	113.68077	80.65689	113.68077	80.05358				0.00	0	0.00
FRC55	On 11/07/2013	Spot Bond	100.00003	61.76128	100.00003	61.31352				0.00	0	0.00
FRC57	On 20/06/2014	Spot Bond	100.38660	31.29019	100.38660	31.06006				0.00	0	0.00
FRC61	On 28/07/2017	Spot Bond	101.46163	9.21606	101.46163	9.14838				0.00	0	0.00
FRC66	On 31/01/2022	Spot Bond	109.33538	7.25836	109.33538	7.20693				0.00	0	0.00
FRC67	On 20/09/2016	Spot Bond	100.46640	13.42632	100.46640	13.32750				0.00	0	0.00
FRC68	On 20/09/2016	Spot Bond	100.47150	13.52913	100.47150	13.42955				0.00	0	0.00
FRC69	On 31/01/2022	Spot Bond	109.51236	5.56040	109.51236	5.52094				0.00	0	0.00
FRC70	On 20/09/2014	Spot Bond	111.32550	26.06015	111.32550	25.90037				0.00	0	0.00
FRC71	On 31/01/2022	Spot Bond	109.33538	5.10024	109.33538	5.06411				0.00	0	0.00
FRC72	On 31/01/2017	Spot Bond	114.09057	6.21297	114.09057	6.16742				0.00	0	0.00
FRC74	On 20/09/2016	Spot Bond	114.42023	8.75836	114.42023	8.70362				0.00	0	0.00

Contract Details	Strike	Call / Put	MTM Yield	MarkPrice	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
FRC75	On 20/12/2012	Spot Bond	100.45580	97.40395	100.45580	96.64168			0.00	0	0.00
FRC76	On 28/07/2017	Spot Bond	101.66489	10.27291	101.66489	10.19732			0.00	0	0.00
FRC77	On 15/06/2016	Spot Bond	100.00000	18.86764	100.00000	18.72935			0.00	0	0.00
FRC78	On 15/06/2016	Spot Bond	100.79789	18.30525	100.79789	18.17013			0.00	0	0.00
FRC79	On 15/06/2016	Spot Bond	100.69405	16.45190	100.69405	16.33058			0.00	0	0.00
FRC80	On 15/06/2016	Spot Bond	4.73000	108.08019	4.73000	107.96839			0.00	0	0.00
FRC81	On 20/12/2012	Spot Bond	100.56499	97.86013	100.56499	97.09350			0.00	0	0.00
FRC82	On 15/06/2016	Spot Bond	100.70697	16.68228	100.70697	16.55923			0.00	0	0.00
FRC83	On 20/12/2016	Spot Bond	100.40068	10.69789	100.40068	10.61919			0.00	0	0.00
FRC84	On 20/12/2016	Spot Bond	100.46304	11.97337	100.46304	11.88525			0.00	0	0.00
FRC85	On 20/12/2014	Spot Bond	100.61808	27.02499	100.61808	26.82582			0.00	0	0.00
FRC86	On 20/12/2016	Spot Bond	100.54671	13.68764	100.54671	13.58683			0.00	0	0.00
FRC87	On 20/12/2016	Spot Bond	100.52525	13.24769	100.52525	13.15014			0.00	0	0.00
FRC88	On 20/12/2012	Spot Bond	100.34678	96.95010	100.34678	96.19216			0.00	0	0.00
FRC89	On 20/12/2012	Spot Bond	100.34394	96.93829	100.34394	96.18046			0.00	0	0.00
FRC90	On 20/03/2013	Spot Bond	100.32862	97.50016	100.32862	96.88244			0.00	0	0.00
FRC91	On 20/03/2013	Spot Bond	100.34043	97.50168	100.34043	96.88387			0.00	0	0.00
FRC92	On 20/03/2013	Spot Bond	100.34112	97.50937	100.34112	96.89150			0.00	0	0.00



Contract Details	Strike	Call / Put	MTM Yield	MarkPrice	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
FRC93	On 20/03/2013	Spot Bond	100.34682	96.93821	100.34682	96.17839			0.00	0	0.00
FRC94	On 20/03/2017	Spot Bond	100.44788	11.19482	100.44788	11.12746			0.00	0	0.00
FRC95	On 15/06/2016	Spot Bond	100.64235	13.89871	100.64235	13.81494			0.00	0	0.00
FRC96	On 20/03/2017	Spot Bond	100.44732	11.18359	100.44732	11.11631			0.00	0	0.00
FRC97	On 20/03/2015	Spot Bond	98.04956	25.34900	98.04956	25.19979			0.00	0	0.00
FRC98	On 15/06/2016	Spot Bond	100.67532	14.41425	100.67532	14.32733			0.00	0	0.00
FRC99	On 24/02/2017	Spot Bond	101.43156	12.96832	101.43156	12.87310			0.00	0	0.00
FRE2A1	On 02/08/2013	Spot Bond	101.08680	57.82953	101.08680	57.40621			0.00	0	0.00
FRE2A2	On 02/08/2013	Spot Bond	102.04635	59.87148	102.04635	59.42949			0.00	0	10,000.00
FRE2B1	On 02/08/2013	Spot Bond	101.11165	57.89023	101.11165	57.46636			0.00	0	0.00
FRE2B2	On 02/08/2013	Spot Bond	104.68033	59.14700	104.68033	58.70034			0.00	0	0.00
FRE2C	On 02/08/2013	Spot Bond	96.98334	59.32049	96.98334	58.90204			0.00	0	0.00
FRE2D	On 02/08/2013	Spot Bond	101.19191	58.08627	101.19191	57.66067			0.00	0	0.00
FRE2E	On 02/08/2013	Spot Bond	101.39248	58.57599	101.39248	58.14604			0.00	0	0.00
FRE2F	On 02/08/2013	Spot Bond	101.63872	59.17690	101.63872	58.74161			0.00	0	0.00
FRE2G	On 02/08/2013	Spot Bond	101.79324	59.55381	101.79324	59.11514			0.00	0	0.00
FRI15	On 14/03/2015	Spot Bond	137.45936	15.74565	137.45936	15.59957			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
FRJ13	On 01/09/2013	Spot Bond	101.30769	54.14302	101.30769	67.34893	0.00	0	0.00			
FRJ14	On 20/07/2014	Spot Bond	104.00517	28.41335	104.00517	28.20001	0.00	0	300,000.00			
FRJ15	On 04/04/2015	Spot Bond	100.18638	22.39934	100.18638	22.18986	0.00	0	0.00			
FRJ16	On 21/01/2016	Spot Bond	103.41346	12.58192	103.41346	12.48793	0.00	0	0.00			
FRJ17	On 04/04/2017	Spot Bond	100.62484	10.37763	100.62484	10.28021	0.00	0	0.00			
FRJ18	On 21/02/2018	Spot Bond	101.45882	7.50601	101.45882	7.45089	0.00	0	0.00			
FRJ19	On 04/04/2019	Spot Bond	100.00000	12.21804	100.00000	12.14863	0.00	0	0.00			
FRS36	On 07/12/2023	Spot Bond	254.50193	2.12266	254.50193	2.09428	0.00	0	0.00			
FRS37	On 07/12/2023	Spot Bond	265.81898	2.03120	265.81898	2.00323	0.00	0	0.00			
FRS43	On 07/12/2023	Spot Bond	249.70910	2.16390	249.70910	2.13534	0.00	0	0.00			
FRS46	On 31/01/2022	Spot Bond	117.34620	3.22754	117.34620	3.20334	0.00	0	0.00			
FRS49	On 27/10/2020	Spot Bond	101.41744	7.40857	101.41744	7.35419	0.00	0	0.00			
FRS51	On 31/01/2022	Spot Bond	117.54524	3.50838	117.54524	3.47977	0.00	0	0.00			
FRS56	On 19/07/2016	Spot Bond	101.77641	11.31980	101.77641	11.23644	0.00	0	0.00			
FRS59	On 07/10/2016	Spot Bond	100.01476	11.65409	100.01476	11.56958	0.00	0	0.00			
FRS61	On 02/08/2013	Spot Bond	101.49749	58.83229	101.49749	58.40006	0.00	0	0.00			
FRS62	On 04/11/2026	Spot Bond	101.25022	7.29106	101.25022	7.23761	0.00	0	0.00			
FRS63	On 22/12/2013	Spot Bond	100.29734	44.34640	100.29734	44.02051	0.00	0	0.00			

Contract Details	Strike	Call / Put	MTM Yield	MarkPrice	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
FRS64	On 26/01/2042	Spot Bond	90.41057	2.99946	90.41057	2.97933			0.00	0	0.00
FRS65	On 30/03/2013	Spot Bond	100.18030	94.26124	100.18030	93.54232			0.00	0	0.00
FRS66	On 22/03/2013	Spot Bond	100.00000	96.47425	100.00000	95.72446			0.00	0	0.00
FRS67	On 25/05/2013	Spot Bond	100.68430	77.95415	100.68430	77.30654			0.00	0	0.00
FRS68	On 09/11/2024	Spot Bond	100.00000	0.94243	100.00000	0.93362			0.00	0	0.00
FRS69	On 31/05/2017	Spot Bond	101.11871	11.99695	101.11871	11.88135			0.00	0	0.00
FRS70	On 04/06/2013	Spot Bond	100.52362	65.71218	100.52362	65.08910			0.00	0	0.00
FRS71	On 08/06/2013	Spot Bond	100.43945	64.90393	100.43945	65.71648			0.00	0	0.00
FRS72	On 09/11/2024	Spot Bond	101.12618	8.22441	101.12618	8.14687			0.00	0	0.00
FRS73	On 12/06/2017	Spot Bond	101.07593	16.75849	101.07593	16.59883			0.00	0	0.00
FRS74	On 14/06/2017	Spot Bond	100.44759	8.45550	100.44759	8.37538			0.00	0	0.00
FRS75	On 13/06/2014	Spot Bond	100.44015	31.34821	100.44015	31.05119			0.00	0	0.00
FRS76	On 18/06/2017	Spot Bond	100.76967	15.04872	100.76967	14.90572			0.00	0	0.00
FRS77	On 19/07/2014	Spot Bond	101.24351	29.06245	101.24351	28.67686			0.00	0	0.00
FRS78	On 08/08/2013	Spot Bond	101.17008	52.66970	101.17008	51.97130			0.00	0	0.00
FRS79	On 10/07/2017	Spot Bond	100.00000	3.31915	100.00000	3.24497			0.00	0	0.00
FRS80	On 24/10/2013	Spot Bond	100.00000	47.79006	100.00000	46.72200			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM Yield	MarkPrice	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
FRS81	On 30/10/2042	Spot Bond	2.25000	101.86518	2.25000	101.76148			0.00	0	0.00
FRS82	On 21/11/2017	Spot Bond	100.00000	2.41880	100.00000	2.36474		2,000,000,000,000.00	20,000,000	20,000,000.00	
FRX14	On 01/09/2014	Spot Bond	105.55013	30.99654	105.55013	30.77958			0.00	0	1,400,000.00
FRX15	On 14/03/2015	Spot Bond	106.51279	23.03197	106.51279	22.86956			0.00	0	700,000.00
FRX16	On 15/09/2016	Spot Bond	104.36488	13.06245	104.36488	12.97185			0.00	0	0.00
FRX17	On 15/09/2017	Spot Bond	105.51532	11.29086	105.51532	11.21184			0.00	0	0.00
FRX18	On 14/04/2018	Spot Bond	113.83008	11.16312	113.83008	11.08052			0.00	0	0.00
FRX19	On 15/11/2019	Spot Bond	108.96559	10.11026	108.96559	10.05846			0.00	0	2,700,000.00
FRX24	On 10/12/2024	Spot Bond	117.28648	14.28755	117.28648	14.17987			0.00	0	0.00
FRX31	On 21/02/2031	Spot Bond	102.81960	11.68086	102.81960	11.60213			0.00	0	0.00
FRX45	On 14/04/2045	Spot Bond	79.83345	10.98953	79.83345	10.92886			0.00	0	0.00
FTG1	On 05/09/2016	Spot Bond	100.94835	13.29579	100.94835	13.19753		49,363,743,150,000.00	489,000,000	385,000,000.00	
GBL01	On 15/10/2015	Spot Bond	100.00000	18.93890	100.00000	25.39063			0.00	0	5,000,000.00
GFC03	On 10/04/2015	Spot Bond	100.01778	22.80046	100.01778	22.58753			0.00	0	0.00
GFC04	On 11/04/2017	Spot Bond	104.81266	12.54871	104.81266	12.46186			0.00	0	0.00
GFC2	On 27/02/2013	Spot Bond	100.00000	84.65411	100.00000	84.09471			0.00	0	0.00
GOVEX1	On 09/05/2047	Spot Bond	100.00000	0.00000	100.00000	0.00000		13,200,000.00	132	44.00	
GPT11	On 29/01/2013	Spot Bond	100.00000	91.57435	100.00000	90.92794			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
GPT12	On 28/02/2013	Spot Bond	100.00000	85.50205	100.00000	84.93831				0.00	0	0.00
GPT19	On 28/11/2012	Spot Bond	100.63710	66.52543	100.63710	66.52540				0.00	0	0.00
GPT20	On 30/01/2013	Spot Bond	100.00000	86.28842	100.00000	85.68075				0.00	0	0.00
GPT21	On 28/02/2013	Spot Bond	100.00000	80.75221	100.00000	80.21978			34,100,000,000,000.00	341,000,000	649,000,000.00	
GRA292	On 15/02/2013	Spot Bond	100.00000	83.14351	100.00000	82.57919				0.00	0	0.00
GRA299	On 18/12/2012	Spot Bond	99.03016	96.08942	99.03016	95.34372				0.00	0	0.00
GRA300	On 15/02/2013	Spot Bond	100.00000	83.14351	100.00000	82.57919				0.00	0	0.00
GRB85	On 25/01/2013	Spot Bond	100.00000	87.32057	100.00000	86.69834				0.00	0	0.00
GRB89	On 25/01/2013	Spot Bond	100.00000	87.32057	100.00000	86.69834				0.00	0	0.00
GRD164	On 18/01/2013	Spot Bond	100.00000	88.80779	100.00000	88.16425				0.00	0	0.00
GRD166	On 15/02/2013	Spot Bond	100.00000	83.14351	100.00000	82.57919				0.00	0	0.00
GRD179	On 11/01/2013	Spot Bond	100.00000	90.34653	100.00000	89.68059				0.00	0	0.00
GRD180	On 16/01/2013	Spot Bond	100.00000	89.24205	100.00000	88.59223				0.00	0	0.00
GRD181	On 31/01/2013	Spot Bond	100.00000	86.08491	100.00000	85.48009				0.00	0	0.00
GRD182	On 04/02/2013	Spot Bond	100.00000	85.28037	100.00000	84.68677				0.00	0	0.00
GRDB1	On 10/01/2018	Spot Bond	100.01501	7.62884	100.01501	7.57352				0.00	0	0.00
GRDC1	On 10/01/2018	Spot Bond	100.01973	9.66100	100.01973	9.59095				0.00	0	0.00

Contract Details	Strike	Call / Put	MTM Yield	MarkPrice	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
GRH1A1	On 25/10/2017	Spot Bond	100.00000	2.55409	100.00000	2.47604		2,080,000,000,000.00	20,800,000	10,400,000.00	
GRH1A2	On 25/10/2017	Spot Bond	100.00000	2.55409	100.00000	2.47604		0.00	0	0.00	
GRH1A3	On 25/10/2017	Spot Bond	100.00000	2.55409	100.00000	2.47604		0.00	0	14,000,000.00	
GRH1A4	On 25/10/2017	Spot Bond	100.00000	2.35060	100.00000	2.31967		0.00	0	0.00	
GRH1B	On 25/10/2017	Spot Bond	100.00000	2.55409	100.00000	2.47604		0.00	0	0.00	
GRH1C	On 25/10/2017	Spot Bond	100.00000	2.55409	100.00000	2.47604		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	23.49279	100.57078	23.31972		0.00	0	0.00	
GRT02	On 13/05/2016	Spot Bond	101.42786	11.85551	101.42786	11.76846		0.00	0	0.00	
GRT03	On 15/10/2015	Spot Bond	99.93193	16.40814	99.93193	16.28925		0.00	0	0.00	
GRT04	On 15/09/2016	Spot Bond	100.43806	11.89354	100.43806	11.80602		0.00	0	0.00	
GRT05	On 25/01/2015	Spot Bond	102.01673	20.28976	102.01673	20.14002		0.00	0	0.00	
GSIZ16	On 23/09/2016	Spot Bond	100.31458	12.25577	100.31458	12.16569		0.00	0	0.00	
HILB01	On 18/07/2015	Spot Bond	99.88260	17.94777	99.88260	17.71226		0.00	0	0.00	
HILB02	On 13/09/2017	Spot Bond	100.51108	8.54467	100.51108	11.53248		0.00	0	0.00	
HILC02	On 17/01/2013	Spot Bond	100.00000	89.02439	100.00000	88.37772		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	

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
HMS1B2	On 19/12/2012	Spot Bond	105.54321	96.91015	105.54321	96.11326				0.00	0	0.00
HMS1B3	On 19/12/2012	Spot Bond	105.54321	96.91015	105.54321	96.11326				0.00	0	0.00
HMS1B5	On 19/07/2013	Spot Bond	100.00000	64.68866	100.00000	64.32217				0.00	0	0.00
HMS1B6	On 19/07/2013	Spot Bond	100.00000	71.53119	100.00000	71.12483				0.00	0	0.00
HMS1B7	On 19/07/2013	Spot Bond	101.63173	60.17510	101.63173	59.73248			10,163,173,000,000.00	100,000,000	25,000,000.00	
HMS1B8	On 19/07/2015	Spot Bond	101.67762	16.02630	101.67762	15.90837				0.00	0	0.00
HMS1B9	On 19/07/2015	Spot Bond	105.13866	17.20706	105.13866	17.07662				0.00	0	0.00
HMS1C2	On 19/12/2012	Spot Bond	105.76786	96.95838	105.76786	96.15947				0.00	0	0.00
HMS1C3	On 19/07/2013	Spot Bond	101.68917	60.29371	101.68917	59.85000				0.00	0	0.00
HMS1C4	On 19/07/2015	Spot Bond	101.75803	16.35950	101.75803	16.23904				0.00	0	0.00
HMS1C5	On 19/07/2015	Spot Bond	117.06290	15.01412	117.06290	14.88897				0.00	0	0.00
HMS1D2	On 19/12/2012	Spot Bond	106.05795	97.02065	106.05795	96.21916				0.00	0	0.00
HMS1D3	On 19/07/2013	Spot Bond	101.79257	60.50713	101.79257	60.06144				0.00	0	0.00
HMS1D4	On 19/07/2015	Spot Bond	101.86140	16.78739	101.86140	16.66366				0.00	0	0.00
HMS1D5	On 19/07/2015	Spot Bond	117.06290	15.42407	117.06290	15.29550				0.00	0	0.00
HMS1E2	On 19/12/2012	Spot Bond	107.08651	97.24154	107.08651	96.43085				0.00	0	0.00
HMS1E3	On 19/07/2013	Spot Bond	101.93042	60.79151	101.93042	60.34318				0.00	0	0.00

Contract Details	Strike	Call / Put	MTM Yield	MarkPrice	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
HMS1E4	On 19/07/2015	Spot Bond	101.98773	17.30956	101.98773	17.18184			0.00	0	0.00
HMS1F2	On 19/12/2012	Spot Bond	108.34719	97.51243	108.34719	96.69042			0.00	0	0.00
HMS1G2	On 19/12/2012	Spot Bond	110.21153	97.91337	110.21153	97.07455			0.00	0	0.00
HWAY20	On 31/07/2020	Spot Bond	115.88630	11.56018	115.88630	11.47435			0.00	0	32,876,000.00
HWAY23	On 07/12/2023	Spot Bond	272.42396	1.98134	272.42396	1.95361			0.00	0	97,000,000.00
HWAY24	On 07/12/2024	Spot Bond	271.70682	1.98663	271.70682	1.95888			0.00	0	0.00
HWAY34	On 31/07/2034	Spot Bond	101.83148	12.01386	101.83148	11.93352			0.00	0	29,500,000.00
HWAY35	On 31/07/2035	Spot Bond	102.02133	11.99663	102.02133	11.91628			0.00	0	0.00
I2025	On 31/01/2025	Spot Bond	1.23000	110.79748	1.23000	110.71422		184,101,480,000.00	149,676,000	334,838,000.00	
I2038	On 31/01/2038	Spot Bond	1.89000	109.37318	1.89000	109.28515		0.00	0	114,000,000.00	
I2050	On 31/12/2050	Spot Bond	2.04000	114.57767	2.04000	114.48287		0.00	0	562,242,000.00	
IBC01	On 16/03/2015	Spot Bond	95.45000	21.66710	95.45000	21.54809		0.00	0	0.00	
IBL06	On 14/12/2012	Spot Bond	100.50759	98.70401	100.50759	97.91890		0.00	0	0.00	
IBL09	On 08/12/2012	Spot Bond	100.56563	100.26252	100.56563	99.45166		0.00	0	0.00	
IBL11	On 12/03/2015	Spot Bond	109.26558	24.01515	109.26558	23.84227		0.00	0	0.00	
IBL12	On 12/03/2013	Spot Bond	100.86049	99.18283	100.86049	98.38488		0.00	0	0.00	
IBL13	On 12/03/2015	Spot Bond	102.46253	23.16214	102.46253	22.98865		0.00	0	200,000.00	
IBL14	On 28/06/2015	Spot Bond	100.92206	17.18789	100.92206	17.06087		0.00	0	0.00	



Contract Details	Strike	Call / Put	MTM Yield	MarkPrice	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
IBL15	On 28/06/2013	Spot Bond	100.23329	63.87106	100.23329	63.40195			0.00	0	0.00
IBL18	On 10/12/2013	Spot Bond	100.52781	45.14122	100.52781	44.80880			0.00	0	0.00
IBL19	On 15/03/2014	Spot Bond	100.74849	44.67556	100.74849	44.34594			0.00	0	2,000,000.00
IBL20	On 15/03/2014	Spot Bond	103.45013	41.58545	103.45013	41.29909			0.00	0	0.00
IBL21	On 15/03/2016	Spot Bond	108.14435	15.96397	108.14435	15.85000			0.00	0	200,000.00
IBL22	On 15/03/2018	Spot Bond	111.48026	11.71773	111.48026	11.63201			0.00	0	0.00
IBL23	On 21/04/2014	Spot Bond	102.47730	38.34731	102.47730	38.08670			0.00	0	0.00
IBL24	On 21/04/2014	Spot Bond	99.82217	41.04021	99.82217	40.74313			0.00	0	0.00
IBL25	On 18/08/2014	Spot Bond	100.88835	26.52036	100.88835	26.32656			0.00	0	0.00
IBL26	On 18/08/2014	Spot Bond	106.87614	26.56030	106.87614	26.35837			0.00	0	0.00
IBL28	On 18/08/2016	Spot Bond	105.97204	13.92733	105.97204	13.83111			0.00	0	0.00
IBL32	On 03/11/2014	Spot Bond	101.15611	27.33932	101.15611	27.13906			0.00	0	0.00
IBL33	On 03/11/2016	Spot Bond	101.23137	10.30093	101.23137	10.22542			0.00	0	0.00
IBL34	On 31/01/2017	Spot Bond	119.59470	4.85573	119.59470	4.81877			0.00	0	0.00
IBL36	On 31/01/2022	Spot Bond	121.25275	3.14598	121.25275	3.12177			0.00	0	0.00
IBL37	On 02/04/2015	Spot Bond	100.15533	22.70679	100.15533	22.49448			0.00	0	0.00
IBL38	On 02/04/2017	Spot Bond	100.16252	10.59294	100.16252	10.49389			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM Yield	MarkPrice	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
IBL39	On 02/04/2018	Spot Bond	105.78604	10.56805	105.78604	10.49435			0.00	0	0.00
IBL40	On 15/06/2015	Spot Bond	100.66354	17.23901	100.66354	17.07536			0.00	0	0.00
IBL42	On 15/06/2017	Spot Bond	100.43811	9.10434	100.43811	9.01808			0.00	0	60,000,000.00
IBL43	On 15/11/2015	Spot Bond	100.00000	10.12260	100.00000	9.89637		480,000,000,000.00	4,800,000	2,400,000.00	
IBL45	On 21/12/2018	Spot Bond	100.00000	10.37692	100.00000	10.03215			0.00	0	0.00
IBL46	On 15/01/2020	Spot Bond	100.00000	9.33995	100.00000	9.02693			0.00	0	0.00
IC02	On 09/05/2013	Spot Bond	100.00000	73.06992	100.00000	72.65238			0.00	0	0.00
IDC01U	On 08/11/2026	Spot Bond	100.00000	0.00475	100.00000	0.00470			0.00	0	0.00
IDCP01	On 19/04/2015	Spot Bond	99.89211	19.38510	99.89211	19.25608			0.00	0	0.00
IDCP02	On 19/04/2015	Spot Bond	99.89211	19.38510	99.89211	19.25608			0.00	0	0.00
IDCP03	On 31/01/2017	Spot Bond	100.97091	9.70674	100.97091	9.64227			0.00	0	0.00
IDCP04	On 19/10/2017	Spot Bond	5.00000	103.71314	5.00000	103.62976			0.00	0	0.00
IDW001	On 30/06/2016	Spot Bond	101.37699	13.75686	101.37699	13.62688			0.00	0	0.00
IDW002	On 30/06/2016	Spot Bond	101.30327	12.99730	101.30327	12.87458			0.00	0	0.00
IDW003	On 30/06/2016	Spot Bond	100.00000	14.81785	100.00000	14.48164			0.00	0	0.00
IFM01	On 31/03/2016	Spot Bond	112.11249	17.64791	112.11249	17.51892			0.00	0	0.00
IHL01	On 29/12/2014	Spot Bond	100.20174	23.06675	100.20174	22.89738			0.00	0	0.00
IHL02	On 29/12/2014	Spot Bond	100.20174	23.06675	100.20174	22.89738			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM Yield	MarkPrice	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
IHL03	On 17/05/2017	Spot Bond	101.14829	10.10430	101.14829	10.00902			0.00	0	0.00
IKH1D	On 09/12/2028	Spot Bond	100.00000	8.87477	100.00000	8.80973			0.00	0	0.00
IN01E	On 23/07/2013	Spot Bond	101.89135	59.89101	101.89135	59.09226			0.00	0	0.00
IN02E	On 06/08/2013	Spot Bond	101.88356	53.03995	101.88356	52.33260			0.00	0	0.00
IN03E	On 13/08/2013	Spot Bond	101.64472	51.47508	101.64472	50.78992			0.00	0	0.00
IN04	On 15/03/2015	Spot Bond	101.44581	24.52159	101.44581	24.35540			0.00	0	0.00
IN04E	On 27/08/2013	Spot Bond	100.58397	48.70710	100.58397	48.06430			0.00	0	0.00
IN05E	On 14/11/2013	Spot Bond	100.00000	47.33292	100.00000	46.26358			0.00	0	0.00
IN07	On 16/05/2013	Spot Bond	104.33728	71.14636	104.33728	70.73339			0.00	0	0.00
IN09	On 01/02/2016	Spot Bond	101.67347	14.34011	101.67347	14.23459			0.00	0	0.00
IN177U	On 24/01/2013	Spot Bond	100.00000	87.52998	100.00000	86.90476			0.00	0	0.00
IN178U	On 24/01/2013	Spot Bond	100.00000	87.52998	100.00000	86.90476			0.00	0	0.00
IN181U	On 31/01/2013	Spot Bond	100.00000	86.08491	100.00000	85.48009			0.00	0	0.00
IND204	On 24/01/2013	Spot Bond	100.00000	87.52998	100.00000	86.90476			0.00	0	0.00
IND205	On 31/01/2013	Spot Bond	100.00000	86.08491	100.00000	85.48009			0.00	0	0.00
IND207	On 14/02/2013	Spot Bond	100.00000	83.33333	100.00000	82.76644			0.00	0	0.00
IND208	On 21/02/2013	Spot Bond	100.00000	82.02247	100.00000	81.47321			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM Yield	MarkPrice	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
IND209	On 28/02/2013	Spot Bond	100.00000	80.75221	100.00000	80.21978			0.00	0	0.00
IND234	On 21/08/2013	Spot Bond	100.00000	55.99708	100.00000	55.62509			0.00	0	0.00
IND249	On 04/12/2012	Spot Bond	99.12821	99.72915	99.12821	98.92534			0.00	0	0.00
IND250	On 11/12/2012	Spot Bond	99.02750	97.87564	99.02750	97.10209			0.00	0	0.00
IND302	On 08/01/2013	Spot Bond	98.62666	91.13481	98.62666	90.46647			0.00	0	0.00
IND303	On 15/01/2013	Spot Bond	98.52695	89.59989	98.52695	88.95444			0.00	0	0.00
IND304	On 22/01/2013	Spot Bond	98.42745	88.11876	98.42745	87.49503			0.00	0	0.00
IND305	On 29/01/2013	Spot Bond	100.00000	86.49289	100.00000	85.88235			0.00	0	0.00
IND306	On 05/02/2013	Spot Bond	100.00000	85.08159	100.00000	84.49074			0.00	0	0.00
IND307	On 12/02/2013	Spot Bond	100.00000	83.71560	100.00000	83.14351			0.00	0	0.00
IND308	On 19/02/2013	Spot Bond	100.00000	82.39278	100.00000	81.83857			0.00	0	0.00
IND309	On 26/02/2013	Spot Bond	100.00000	81.11111	100.00000	80.57395			0.00	0	0.00
IND310	On 05/03/2013	Spot Bond	100.00000	79.86871	100.00000	79.34783			0.00	0	0.00
IND311	On 12/03/2013	Spot Bond	100.00000	78.66379	100.00000	78.15846			0.00	0	0.00
IND312	On 19/03/2013	Spot Bond	100.00000	77.49469	100.00000	77.00422			0.00	0	0.00
IND313	On 26/03/2013	Spot Bond	100.00000	76.35983	100.00000	75.88358			0.00	0	0.00
IND314	On 02/04/2013	Spot Bond	100.00000	75.25773	100.00000	74.79508			0.00	0	0.00
IND315	On 09/04/2013	Spot Bond	100.00000	74.18699	100.00000	73.73737			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
IND316	On 16/04/2013	Spot Bond	100.00000		73.14629	100.00000	72.70916			0.00	0	0.00
IND317	On 23/04/2013	Spot Bond	100,000.00000		0.25820	100,000.00000	0.25283			0.00	0	0.00
IND318	On 24/04/2013	Spot Bond	100.00000		71.99211	100.00000	71.56863			0.00	0	0.00
IND319	On 25/04/2013	Spot Bond	100.00000		71.85039	100.00000	71.42857			0.00	0	0.00
IND320	On 26/04/2013	Spot Bond	100.00000		71.70923	100.00000	71.28906			0.00	0	0.00
IND321	On 27/04/2013	Spot Bond	100.00000		71.56863	100.00000	71.15010			0.00	0	0.00
IND322	On 28/04/2013	Spot Bond	100.00000		71.42857	100.00000	71.01167			0.00	0	0.00
IND323	On 29/04/2013	Spot Bond	100.00000		71.28906	100.00000	70.87379			0.00	0	0.00
IND324	On 30/04/2013	Spot Bond	100.00000		71.15010	100.00000	70.73643			0.00	0	0.00
IND325	On 01/05/2013	Spot Bond	100.00000		71.01167	100.00000	70.59961			0.00	0	0.00
IND326	On 02/05/2013	Spot Bond	100.00000		70.87379	100.00000	70.46332			0.00	0	0.00
IND327	On 03/05/2013	Spot Bond	100.00000		70.73643	100.00000	70.32755			0.00	0	0.00
IND328	On 04/05/2013	Spot Bond	100.00000		70.59961	100.00000	70.19231			0.00	0	0.00
IND329	On 05/05/2013	Spot Bond	100.00000		70.46332	100.00000	70.05758			0.00	0	0.00
IND330	On 06/05/2013	Spot Bond	100.00000		70.32755	100.00000	69.92337			0.00	0	0.00
IND331	On 07/05/2013	Spot Bond	100.00000		70.19231	100.00000	69.78967			0.00	0	0.00
IND332	On 08/05/2013	Spot Bond	100.00000		70.05758	100.00000	69.65649			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM Yield	MarkPrice	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
IND333	On 09/05/2013	Spot Bond	100.00000	69.92337	100.00000	69.52381			0.00	0	0.00
IND334	On 20/08/2013	Spot Bond	100.00000	61.03342	100.00000	60.68669			0.00	0	0.00
IND335	On 27/08/2013	Spot Bond	100.00000	60.22745	100.00000	59.88531			0.00	0	0.00
IND336	On 03/09/2013	Spot Bond	100.00000	59.43213	100.00000	59.09451			0.00	0	0.00
IND337	On 10/09/2013	Spot Bond	100.00000	58.64732	100.00000	58.31415			0.00	0	0.00
IND338	On 17/09/2013	Spot Bond	100.00000	57.87286	100.00000	57.54409			0.00	0	0.00
IND339	On 25/09/2013	Spot Bond	100.00000	51.80772	100.00000	51.46356			0.00	0	0.00
IND340	On 01/10/2013	Spot Bond	100.00000	51.12168	100.00000	50.78208			0.00	0	0.00
IND341	On 08/10/2013	Spot Bond	100.00000	50.33279	100.00000	49.99842			0.00	0	0.00
IND342	On 15/10/2013	Spot Bond	100.00000	49.55606	100.00000	49.22686			0.00	0	0.00
IND343	On 22/10/2013	Spot Bond	100.00000	48.79132	100.00000	48.46720			0.00	0	0.00
IND344	On 29/10/2013	Spot Bond	100.00000	48.03839	100.00000	47.71927			0.00	0	0.00
IND345	On 05/11/2013	Spot Bond	100.00000	47.29707	100.00000	46.98287			0.00	0	0.00
IND346	On 12/11/2013	Spot Bond	100.00000	46.56719	100.00000	46.25784			0.00	0	0.00
IND347	On 19/11/2013	Spot Bond	100.00000	45.84858	100.00000	45.54400			0.00	0	0.00
IND348	On 26/11/2013	Spot Bond	100.00000	45.14105	100.00000	44.84118			0.00	0	0.00
IND349	On 03/12/2013	Spot Bond	100.00000	44.44444	100.00000	43.72943			0.00	0	0.00
IND350	On 10/12/2013	Spot Bond	100.00000	42.93241	100.00000	42.30025			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
IND351	On 17/12/2013	Spot Bond	100.00000	41.69824	100.00000	41.13221				0.00	0	0.00
INF001	On 30/07/2013	Spot Bond	101.10218	77.32118	101.10218	76.37437				0.00	0	0.00
INF002	On 05/02/2013	Spot Bond	100.97718	87.26221	100.97718	86.65123				0.00	0	0.00
ING100	On 19/05/2013	Spot Bond	101.06512	83.88656	101.06512	83.32119				0.00	0	0.00
ING114	On 31/12/2015	Spot Bond	100.29400	15.53059	100.29400	15.41770				0.00	0	0.00
ING115	On 31/03/2016	Spot Bond	103.81357	18.81878	103.81357	18.67772				0.00	0	0.00
ING116	On 31/03/2016	Spot Bond	101.94170	18.10312	101.94170	17.96960				0.00	0	0.00
ING127	On 07/12/2012	Spot Bond	100.51669	98.91045	100.51669	99.44670				0.00	0	0.00
ING130	On 16/02/2013	Spot Bond	100.00000	82.95455	100.00000	82.39278				0.00	0	0.00
ING131	On 24/02/2013	Spot Bond	100.00000	81.47321	100.00000	80.93126				0.00	0	0.00
ING132	On 22/12/2018	Spot Bond	100.34045	9.54033	100.34045	9.47019				0.00	0	0.00
ING133	On 28/02/2013	Spot Bond	100.00000	85.45602	100.00000	84.89258				0.00	0	0.00
ING135	On 10/12/2014	Spot Bond	100.81708	24.06446	100.81708	26.22214				0.00	0	0.00
ING138	On 22/03/2017	Spot Bond	100.33341	11.38810	100.33341	11.30438				0.00	0	0.00
ING147	On 16/12/2012	Spot Bond	100.35507	98.30464	100.35507	97.52795				0.00	0	0.00
ING148	On 18/03/2013	Spot Bond	100.00000	95.85000	100.00000	94.38291				0.00	0	0.00
ING153	On 03/04/2017	Spot Bond	6.50000	100.72102	6.50000	100.68544				0.00	0	0.00

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
ING154	On 03/04/2013	Spot Bond	100.13131	91.71064	100.13131	90.82208				0.00	0	0.00
ING157	On 12/04/2013	Spot Bond	99.98478	88.96077	99.98478	88.12425				0.00	0	0.00
ING158	On 07/12/2012	Spot Bond	100.00000	98.91599	100.00000	98.11828				0.00	0	0.00
ING159	On 05/12/2012	Spot Bond	100.42362	99.45275	100.42362	98.64300				0.00	0	0.00
ING160	On 10/12/2012	Spot Bond	100.41625	99.90111	100.41625	99.09867				0.00	0	0.00
ING161	On 20/03/2017	Spot Bond	100.44355	11.91952	100.44355	11.80658				0.00	0	0.00
ING166	On 02/01/2013	Spot Bond	100.14548	94.87797	100.14548	94.16185				0.00	0	0.00
ING167	On 30/09/2014	Spot Bond	100.16956	30.11158	100.16956	29.83002				0.00	0	0.00
ING168	On 07/03/2013	Spot Bond	100.49744	97.83900	100.49744	96.27856				0.00	0	0.00
ING169	On 07/06/2013	Spot Bond	100.49744	65.37585	100.49744	64.50426				0.00	0	0.00
ING170	On 18/03/2013	Spot Bond	100.32608	92.36285	100.32608	90.97330				0.00	0	0.00
ING171	On 19/03/2013	Spot Bond	100.31481	91.89581	100.31481	90.52033				0.00	0	0.00
ING172	On 28/11/2012	Spot Bond	100.14110	66.63536	100.14110	66.63534				0.00	0	0.00
ING173	On 28/02/2013	Spot Bond	100.14461	82.89531	100.14461	80.19684				0.00	0	0.00
ING174	On 28/05/2013	Spot Bond	100.14677	69.71232	100.14677	67.12093				0.00	0	0.00
ING175	On 28/08/2013	Spot Bond	100.14677	48.58400	100.14677	47.87510				0.00	0	0.00
ING176	On 28/02/2013	Spot Bond	100.14488	82.89931	100.14488	80.19680				0.00	0	0.00
ING177	On 28/02/2015	Spot Bond	100.00000	13.46213	100.00000	13.28531				0.00	0	0.00



Contract Details	Strike	Call / Put	MTM Yield	MarkPrice	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
ING178	On 28/08/2015	Spot Bond	100.00000	8.97476	100.00000	8.85688			0.00	0	0.00
ING182	On 23/01/2013	Spot Bond	100.00000	87.74038	100.00000	87.11217			0.00	0	0.00
ING183	On 11/06/2013	Spot Bond	100.00000	70.71054	100.00000	100.00000			0.00	0	0.00
ING32	On 30/04/2013	Spot Bond	101.21767	87.33386	101.21767	86.71822			0.00	0	0.00
ING33	On 31/10/2013	Spot Bond	101.23672	58.27930	101.23672	57.85211			0.00	0	0.00
ING34	On 31/10/2013	Spot Bond	101.23672	58.27930	101.23672	57.85211			0.00	0	0.00
ING46	On 16/10/2013	Spot Bond	99.91080	61.28985	99.91080	60.84586			0.00	0	0.00
ING60U	On 28/02/2014	Spot Bond	100.00000	41.15765	100.00000	40.85265			0.00	0	0.00
ING89	On 31/12/2014	Spot Bond	100.24109	24.67557	100.24109	24.49628			0.00	0	0.00
INJ02	On 30/04/2015	Spot Bond	102.25661	24.54623	102.25661	24.36468			0.00	0	0.00
IPB3	On 04/12/2013	Spot Bond	100.77468	46.94174	100.77468	46.59531			0.00	0	0.00
IPF01	On 13/04/2015	Spot Bond	99.93260	22.25668	99.93260	22.04898			0.00	0	0.00
IPF02	On 13/04/2016	Spot Bond	99.93094	13.95223	99.93094	13.82204			0.00	0	0.00
IPF03	On 13/04/2017	Spot Bond	99.92988	10.49713	99.92988	10.39917			0.00	0	0.00
IPF06	On 13/04/2017	Spot Bond	104.73009	11.78392	104.73009	11.70240			0.00	0	0.00
IPL4	On 29/03/2014	Spot Bond	104.25515	40.24013	104.25515	39.96128			0.00	0	0.00
IPL5	On 28/09/2015	Spot Bond	100.91681	17.43492	100.91681	17.30609			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM Yield	MarkPrice	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
IPL6	On 28/09/2017	Spot Bond	108.21861	11.99051	108.21861	11.90486			0.00	0	12,500,000.00
IV012	On 26/11/2014	Spot Bond	101.03261	27.71766	101.03261	27.51485			0.00	0	0.00
IV013	On 22/06/2015	Spot Bond	100.34728	18.69150	100.34728	18.55408			0.00	0	0.00
IV014	On 22/06/2015	Spot Bond	109.98505	23.85784	109.98505	23.68707			0.00	0	0.00
IV015	On 20/09/2017	Spot Bond	100.44886	10.79652	100.44886	10.71707			0.00	0	0.00
IV016	On 06/12/2021	Spot Bond	100.75653	7.73707	100.75653	7.67999			0.00	0	0.00
IV017	On 31/01/2022	Spot Bond	110.94012	3.37539	110.94012	3.35119			0.00	0	0.00
IV019	On 31/03/2028	Spot Bond	124.10625	2.57263	124.10625	2.55058			0.00	0	0.00
IV01E	On 29/08/2013	Spot Bond	100.58379	48.25887	100.58379	47.61503			0.00	0	0.00
IV022	On 02/04/2022	Spot Bond	100.18782	9.21644	100.18782	9.13025			0.00	0	0.00
IV023	On 11/07/2022	Spot Bond	99.99997	9.60323	99.99997	9.47709			0.00	0	0.00
IV024	On 27/07/2022	Spot Bond	101.62507	9.05472	101.62507	8.93422			0.00	0	0.00
IV025	On 12/09/2019	Spot Bond	100.60774	0.48071	100.60774	0.47430			0.00	0	0.00
IV026	On 27/09/2024	Spot Bond	100.28878	0.00783	100.28878	0.00773			0.00	0	0.00
IV02E	On 17/10/2013	Spot Bond	100.00000	57.70622	100.00000	56.34331			0.00	0	0.00
IV030	On 31/01/2025	Spot Bond	100.00000	2.73798	100.00000	2.68256			0.00	0	0.00
IV030A	On 31/01/2025	Spot Bond	100.00000	2.64923	100.00000	2.59135			0.00	0	0.00
IV03E	On 18/11/2013	Spot Bond	100.00000	45.91253	100.00000	44.87527			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
IV04	On 31/03/2013	Spot Bond	102.06373	79.23174	102.06373	78.73512				0.00	0	4,300,000.00
IV07	On 31/03/2013	Spot Bond	100.17994	94.42157	100.17994	93.71045				0.00	0	0.00
IV08	On 30/04/2018	Spot Bond	117.77551	13.27921	117.77551	13.17769				0.00	0	0.00
IV09	On 30/04/2018	Spot Bond	101.74618	10.25725	101.74618	10.18172				0.00	0	0.00
IV19A	On 31/03/2028	Spot Bond	124.10625	2.54533	124.10625	2.52351				0.00	0	0.00
IVA204	On 26/01/2013	Spot Bond	100.00000	87.11217	100.00000	86.49289				0.00	0	0.00
IVA206	On 09/02/2013	Spot Bond	100.00000	84.29561	100.00000	83.71560				0.00	0	0.00
IVA207	On 16/02/2013	Spot Bond	100.00000	82.95455	100.00000	82.39278				0.00	0	0.00
IVA208	On 23/02/2013	Spot Bond	100.00000	81.65548	100.00000	81.11111				0.00	0	0.00
IVA229	On 19/07/2013	Spot Bond	100.00000	60.25687	100.00000	59.85658				0.00	0	0.00
IVA234	On 23/08/2013	Spot Bond	100.00000	55.74881	100.00000	55.37847				0.00	0	0.00
IVA248	On 29/11/2012	Spot Bond	99.20028	66.84489	99.20028	66.84486				0.00	0	0.00
IVA249	On 06/12/2012	Spot Bond	99.09942	99.19206	99.09942	98.39708				0.00	0	0.00
IVA250	On 13/12/2012	Spot Bond	98.99876	97.35933	98.99876	96.59411				0.00	0	0.00
IVA301	On 03/01/2013	Spot Bond	100.00000	92.17172	100.00000	91.47870				0.00	0	0.00
IVA302	On 10/01/2013	Spot Bond	98.62399	90.68839	98.62399	90.02658			986,239,900,000.00	10,000,000	5,000,000.00	
IVA303	On 17/01/2013	Spot Bond	98.49850	89.17134	98.49850	88.53222				0.00	0	0.00

Contract Details	Strike	Call / Put	MTM Yield	MarkPrice	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
IVA304	On 24/01/2013	Spot Bond	98.39906	87.70507	98.39906	87.08734			0.00	0	0.00
IVA305	On 31/01/2013	Spot Bond	100.00000	86.08491	100.00000	85.48009			0.00	0	0.00
IVA306	On 07/02/2013	Spot Bond	100.00000	84.68677	100.00000	84.10138			0.00	0	0.00
IVA307	On 14/02/2013	Spot Bond	100.00000	83.33333	100.00000	82.76644			0.00	0	0.00
IVA308	On 21/02/2013	Spot Bond	100.00000	82.02247	100.00000	81.47321			0.00	0	0.00
IVA309	On 28/02/2013	Spot Bond	100.00000	80.75221	100.00000	80.21978			0.00	0	0.00
IVA310	On 07/03/2013	Spot Bond	100.00000	79.52070	100.00000	79.00433			0.00	0	0.00
IVA311	On 14/03/2013	Spot Bond	100.00000	78.32618	100.00000	77.82516			0.00	0	0.00
IVA312	On 22/03/2013	Spot Bond	100.00000	77.00422	100.00000	76.51992			0.00	0	0.00
IVA313	On 28/03/2013	Spot Bond	100.00000	76.04167	100.00000	75.56936			0.00	0	0.00
IVA314	On 04/04/2013	Spot Bond	100.00000	74.94867	100.00000	74.48980			0.00	0	0.00
IVA315	On 11/04/2013	Spot Bond	100.00000	73.88664	100.00000	73.44064			0.00	0	0.00
IVA316	On 18/04/2013	Spot Bond	100.00000	72.85429	100.00000	72.42063			0.00	0	0.00
IVA317	On 10/05/2013	Spot Bond	100.00000	69.78967	100.00000	69.39163			0.00	0	0.00
IVA318	On 11/05/2013	Spot Bond	100.00000	69.65649	100.00000	69.25996			0.00	0	0.00
IVA319	On 12/05/2013	Spot Bond	100.00000	69.52381	100.00000	69.12879			0.00	0	0.00
IVA320	On 13/05/2013	Spot Bond	100.00000	69.39163	100.00000	68.99811			0.00	0	0.00
IVA321	On 14/05/2013	Spot Bond	100.00000	69.25996	100.00000	68.86792			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
IVA322	On 15/05/2013	Spot Bond	100.00000	69.12879	100.00000	68.73823				0.00	0	0.00
IVA323	On 16/05/2013	Spot Bond	100.00000	68.99811	100.00000	68.60902				0.00	0	0.00
IVA324	On 17/05/2013	Spot Bond	100.00000	68.86792	100.00000	68.48030				0.00	0	0.00
IVA325	On 18/05/2013	Spot Bond	100.00000	68.73823	100.00000	68.35206				0.00	0	0.00
IVA326	On 19/05/2013	Spot Bond	100.00000	68.60902	100.00000	68.22430				0.00	0	0.00
IVA327	On 20/05/2013	Spot Bond	100.00000	68.48030	100.00000	68.09701				0.00	0	0.00
IVA328	On 21/05/2013	Spot Bond	100.00000	68.35206	100.00000	67.97020				0.00	0	0.00
IVA329	On 22/05/2013	Spot Bond	100.00000	68.22430	100.00000	67.84387				0.00	0	0.00
IVA330	On 23/05/2013	Spot Bond	100.00000	68.09701	100.00000	67.71800				0.00	0	0.00
IVA331	On 24/05/2013	Spot Bond	100.00000	67.97020	100.00000	67.59259				0.00	0	0.00
IVA332	On 25/05/2013	Spot Bond	100.00000	67.84387	100.00000	67.46765				0.00	0	0.00
IVA333	On 15/08/2013	Spot Bond	100.00000	61.61570	100.00000	61.26567				0.00	0	0.00
IVA334	On 22/08/2013	Spot Bond	100.00000	60.80205	100.00000	60.45664				0.00	0	0.00
IVA335	On 29/08/2013	Spot Bond	100.00000	59.99914	100.00000	59.65829				0.00	0	0.00
IVA336	On 05/09/2013	Spot Bond	100.00000	59.20683	100.00000	58.87049				0.00	0	0.00
IVA337	On 12/09/2013	Spot Bond	100.00000	58.42499	100.00000	58.09309				0.00	0	0.00
IVA338	On 19/09/2013	Spot Bond	100.00000	57.65347	100.00000	57.32595				0.00	0	0.00

Contract Details	Strike	Call / Put	MTM Yield	MarkPrice	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
IVA339	On 26/09/2013	Spot Bond	100.00000	51.69274	100.00000	51.34935			0.00	0	0.00
IVA340	On 03/10/2013	Spot Bond	100.00000	50.89503	100.00000	50.55693			0.00	0	0.00
IVA341	On 10/10/2013	Spot Bond	100.00000	50.10963	100.00000	49.77675			0.00	0	0.00
IVA342	On 17/10/2013	Spot Bond	100.00000	49.33635	100.00000	49.00861			0.00	0	0.00
IVA343	On 24/10/2013	Spot Bond	100.00000	48.57500	100.00000	48.25232			0.00	0	0.00
IVA344	On 31/10/2013	Spot Bond	100.00000	47.82540	100.00000	47.50770			0.00	0	0.00
IVA345	On 07/11/2013	Spot Bond	100.00000	47.08737	100.00000	46.77457			0.00	0	0.00
IVA346	On 14/11/2013	Spot Bond	100.00000	46.36073	100.00000	46.05276			0.00	0	0.00
IVA347	On 21/11/2013	Spot Bond	100.00000	45.64530	100.00000	45.34208			0.00	0	0.00
IVA348	On 28/11/2013	Spot Bond	100.00000	44.94091	100.00000	44.64237			0.00	0	0.00
IVA349	On 05/12/2013	Spot Bond	100.00000	43.97883	100.00000	43.28954			0.00	0	0.00
IVA350	On 12/12/2013	Spot Bond	100.00000	42.55500	100.00000	41.94320			0.00	0	0.00
IVA351	On 19/12/2013	Spot Bond	100.00000	41.38628	100.00000	40.83675			0.00	0	0.00
IVC001	On 05/07/2013	Spot Bond	100.11329	62.94373	100.11329	62.48693			0.00	0	0.00
IVC002	On 12/02/2020	Spot Bond	101.15218	7.50550	101.15218	7.45053			0.00	0	0.00
IVC004	On 29/04/2014	Spot Bond	101.33204	40.05618	101.33204	39.76233			0.00	0	0.00
IVC005	On 27/07/2015	Spot Bond	101.39683	17.16948	101.39683	16.94140			0.00	0	0.00
IVF001	On 10/01/2013	Spot Bond	100.01454	93.00354	100.01454	92.31623			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
IVF002	On 01/08/2013	Spot Bond	101.10215	54.45137	101.10215	53.72975				0.00	0	0.00
IVF003	On 07/02/2013	Spot Bond	100.97704	86.85396	100.97704	86.24866				0.00	0	0.00
IVF004	On 09/05/2013	Spot Bond	100.00000	63.44882	100.00000	62.04587				0.00	0	0.00
JDC01U	On 14/05/2013	Spot Bond	100.00000	73.17315	100.00000	72.75896				0.00	0	0.00
JDC02U	On 14/11/2013	Spot Bond	100.00000	40.79663	100.00000	39.88486				0.00	0	0.00
JDG01	On 30/10/2015	Spot Bond	100.00000	11.41945	100.00000	11.16424				0.00	0	0.00
KCF01U	On 30/04/2013	Spot Bond	100.00000	88.48806	100.00000	87.87070				0.00	0	0.00
KCF02U	On 30/04/2013	Spot Bond	100.00000	88.34155	100.00000	87.72521				0.00	0	0.00
KSB004	On 01/02/2013	Spot Bond	103.25721	90.61859	103.25721	89.96585				0.00	0	0.00
KSB005	On 28/02/2013	Spot Bond	102.85510	85.35238	102.85510	84.77680				0.00	0	0.00
KSB007	On 31/08/2017	Spot Bond	100.85336	3.10071	100.85336	3.06508				0.00	0	0.00
KSB008	On 01/11/2017	Spot Bond	100.00000	2.81217	100.00000	2.74932				0.00	0	0.00
KSP003	On 01/02/2013	Spot Bond	100.00000	89.02908	100.00000	88.40504				0.00	0	0.00
KSP004	On 01/04/2013	Spot Bond	100.00000	78.07531	100.00000	77.59436				0.00	0	0.00
KW01	On 31/10/2027	Spot Bond	146.46402	10.18849	146.46402	10.09613				0.00	0	0.00
LBK01	On 25/10/2013	Spot Bond	101.88203	59.29901	101.88203	58.86188				0.00	0	0.00
LBK02	On 26/03/2015	Spot Bond	100.15505	22.38286	100.15505	22.21858				0.00	0	0.00

Contract Details	Strike	Call / Put	MTM Yield	MarkPrice	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
LGL02	On 13/08/2017	Spot Bond	100.36228	11.32657	100.36228	11.19895			0.00	0	6,000,000.00
LGL03	On 03/04/2018	Spot Bond	98.87452	2.03516	98.87452	2.01223			0.00	0	0.00
MAQ007	On 27/01/2013	Spot Bond	100.00000	86.90476	100.00000	86.28842			0.00	0	0.00
MAQ008	On 09/02/2013	Spot Bond	100.00000	84.29561	100.00000	83.71560			0.00	0	0.00
MAQ015	On 23/08/2013	Spot Bond	100.00000	55.74881	100.00000	55.37847			0.00	0	0.00
MAQ018	On 11/01/2013	Spot Bond	98.55765	90.47251	98.55765	89.81427			0.00	0	0.00
MAQ020	On 02/08/2013	Spot Bond	101.08680	54.21425	101.08680	53.49586			0.00	0	0.00
MAQ021	On 29/11/2012	Spot Bond	99.30957	66.82048	99.30957	66.82046			0.00	0	0.00
MAQ022	On 11/12/2012	Spot Bond	99.14082	97.87326	99.14082	97.09887			0.00	0	0.00
MAQ023	On 11/01/2013	Spot Bond	98.70105	90.45997	98.70105	89.80096			0.00	0	0.00
MAQ024	On 11/03/2013	Spot Bond	97.83334	79.19689	97.83334	78.69573			0.00	0	0.00
MAQ025	On 11/10/2013	Spot Bond	100.00000	55.67256	100.00000	54.42833			0.00	0	0.00
MAQ026	On 11/02/2013	Spot Bond	100.00000	83.90805	100.00000	83.33333			0.00	0	0.00
MAQ027	On 07/03/2013	Spot Bond	100.00000	79.52070	100.00000	79.00433			0.00	0	0.00
MBC17	On 06/02/2013	Spot Bond	100.00000	84.88372	100.00000	84.29561			0.00	0	0.00
MBC18	On 21/02/2013	Spot Bond	100.00000	82.02247	100.00000	81.47321		1,500,000,000,000.00	15,000,000	15,000,000.00	
MBF018	On 15/04/2013	Spot Bond	99.92980	91.04975	99.92980	90.39038			0.00	0	0.00
MBF019	On 15/04/2014	Spot Bond	99.92873	42.09595	99.92873	41.79095			0.00	0	0.00



Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
MBF024	On 26/05/2013	Spot Bond	100.85528	82.30742	100.85528	81.76220				0.00	0	0.00
MBF025	On 26/05/2014	Spot Bond	100.87824	37.19896	100.87824	36.92715				0.00	0	0.00
MBF027	On 07/10/2014	Spot Bond	100.00907	29.68136	100.00907	29.46615				0.00	0	0.00
MBF028	On 16/04/2015	Spot Bond	99.91959	21.75056	99.91959	21.54762				0.00	0	133,350,000.00
MBF029	On 01/10/2015	Spot Bond	100.16737	14.10240	100.16737	13.79021				0.00	0	0.00
MBF030	On 01/10/2017	Spot Bond	100.17350	2.27004	100.17350	2.24050				0.00	0	9,000,000.00
MBF031	On 06/12/2013	Spot Bond	100.00000	70.71041	100.00000	100.00000				0.00	0	0.00
MBP011	On 30/01/2013	Spot Bond	100.00000	87.87936	100.00000	87.26049				0.00	0	0.00
MBP012	On 29/01/2013	Spot Bond	101.40172	87.83482	101.40172	87.20736				0.00	0	0.00
MBP013	On 29/01/2014	Spot Bond	101.42165	40.35254	101.42165	40.05628				0.00	0	0.00
MBP18U	On 28/01/2014	Spot Bond	100.00000	40.87515	100.00000	40.57880				0.00	0	0.00
MBP19U	On 18/02/2013	Spot Bond	100.00000	83.95722	100.00000	83.39122				0.00	0	0.00
MBP20U	On 17/02/2014	Spot Bond	100.00000	38.83480	100.00000	38.55324				0.00	0	0.00
MBP21U	On 11/04/2014	Spot Bond	100.00000	42.36642	100.00000	42.05926				0.00	0	0.00
MBP22U	On 09/09/2014	Spot Bond	100.00000	25.83154	100.00000	25.64221				0.00	0	0.00
MBP23U	On 13/02/2015	Spot Bond	100.00000	20.42881	100.00000	20.28070				0.00	0	0.00
MBP24U	On 22/03/2016	Spot Bond	100.00000	6.55912	100.00000	6.51105				0.00	0	0.00

Contract Details	Strike	Call / Put	MTM Yield	MarkPrice	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
MBP25U	On 22/03/2015	Spot Bond	100.00000	16.01349	100.00000	15.89612			0.00	0	0.00
MBSA01	On 16/04/2019	Spot Bond	106.46019	9.89672	106.46019	9.82734			0.00	0	0.00
MCB2M	On 13/12/2012	Spot Bond	100.46941	97.32115	100.46941	97.99947			0.00	0	0.00
MCB3M	On 13/12/2014	Spot Bond	100.55268	21.98849	100.55268	23.55163			0.00	0	0.00
MEFSA1	On 05/10/2014	Spot Bond	100.10089	28.28532	100.10089	28.09675			0.00	0	0.00
MEFSA2	On 05/10/2014	Spot Bond	100.10166	28.33081	100.10166	28.14194			0.00	0	0.00
MEFSA3	On 05/10/2016	Spot Bond	100.10553	11.69276	100.10553	11.61481			0.00	0	0.00
MEFSA4	On 05/01/2019	Spot Bond	102.05054	10.63892	102.05054	10.56764			0.00	0	0.00
MEFSA6	On 05/07/2026	Spot Bond	102.14122	10.50202	102.14122	10.43160			0.00	0	0.00
MEFSB3	On 05/10/2016	Spot Bond	100.13874	13.83836	100.13874	13.74607			0.00	0	0.00
MEFSB4	On 05/01/2019	Spot Bond	102.46074	13.38968	102.46074	13.29968			0.00	0	0.00
MEFSB5	On 05/01/2022	Spot Bond	102.63527	13.74981	102.63527	13.65727			0.00	0	0.00
MET01	On 15/12/2014	Spot Bond	109.14290	28.31321	109.14290	28.11180			0.00	0	79,600,000.00
MFS1A1	On 20/12/2015	Spot Bond	100.35527	13.40110	100.35527	13.30257			0.00	0	0.00
MFS1A2	On 20/12/2018	Spot Bond	100.36949	7.97696	100.36949	7.91830			0.00	0	0.00
MFS1B	On 20/09/2019	Spot Bond	108.22148	11.67858	108.22148	11.58676			0.00	0	0.00
MGL01	On 15/09/2015	Spot Bond	105.26282	18.45604	105.26282	18.32713			0.00	0	25,400,000.00
MIL01	On 31/05/2015	Spot Bond	100.76354	19.15032	100.76354	18.96636			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
MIL02	On 31/05/2017	Spot Bond	106.38091	10.30487	106.38091	10.23268				0.00	0	0.00
MQB01	On 31/05/2013	Spot Bond	100.73012	81.71442	100.73012	81.16648				0.00	0	0.00
MQB02	On 31/05/2017	Spot Bond	106.29569	10.03824	106.29569	9.96796				0.00	0	7,000,000.00
MTN02	On 13/07/2014	Spot Bond	109.35704	35.31234	109.35704	35.06210				0.00	0	2,100,000.00
MTN03	On 13/07/2015	Spot Bond	108.68196	21.53995	108.68196	21.38808				0.00	0	9,700,000.00
MTN04	On 13/07/2017	Spot Bond	112.43670	14.22955	112.43670	14.12644				0.00	0	3,300,000.00
MTN05	On 28/10/2013	Spot Bond	105.38322	51.23284	105.38322	50.87665			4,215,328,800,000.00	40,000,000	10,000,000.00	
MTNC10	On 06/12/2012	Spot Bond	99.21764	99.19111	99.21764	98.39520				0.00	0	0.00
MTNC11	On 16/01/2013	Spot Bond	98.63643	89.37316	98.63643	88.73026				0.00	0	0.00
MTNC12	On 20/03/2013	Spot Bond	97.71856	77.73253	97.71856	77.25024				0.00	0	0.00
N4A111	On 14/08/2020	Spot Bond	100.00000	6.06139	100.00000	6.01744				0.00	0	0.00
N4A202	On 14/08/2020	Spot Bond	100.00000	0.10371	100.00000	0.10295				0.00	0	0.00
N4A205	On 14/08/2020	Spot Bond	100.00000	6.34908	100.00000	6.30304				0.00	0	0.00
N4A208	On 14/08/2020	Spot Bond	100.00000	6.42753	100.00000	6.38094				0.00	0	0.00
N4A211	On 14/08/2020	Spot Bond	100.89771	5.90159	100.89771	5.85846				0.00	0	0.00
N4A302	On 14/08/2020	Spot Bond	100.90718	5.96324	100.90718	5.91966				0.00	0	0.00
N4A305	On 14/08/2020	Spot Bond	100.92303	6.06598	100.92303	6.02163				0.00	0	0.00

Contract Details	Strike	Call / Put	MTM Yield	MarkPrice	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
N4A308		On 14/08/2020	Spot Bond	100.93092	6.11733	100.93092	6.07261		0.00	0	0.00
N4A311		On 14/08/2020	Spot Bond	100.94038	6.17894	100.94038	6.13377		0.00	0	0.00
N4A402		On 14/08/2020	Spot Bond	100.96406	6.33293	100.96406	6.28662		0.00	0	0.00
N4A405		On 14/08/2020	Spot Bond	100.97993	6.43555	100.97993	6.38848		0.00	0	0.00
N4A408		On 14/08/2020	Spot Bond	100.99728	6.54840	100.99728	6.50050		0.00	0	0.00
N4A411		On 14/08/2020	Spot Bond	101.01305	6.65096	101.01305	6.60230		0.00	0	0.00
N4A502		On 14/08/2020	Spot Bond	101.02081	6.70223	101.02081	6.65320		0.00	0	0.00
N4B508		On 14/08/2020	Spot Bond	101.11573	7.31684	101.11573	7.26326		0.00	0	0.00
N4C508		On 14/08/2020	Spot Bond	101.22620	8.03251	101.22620	7.97364		0.00	0	0.00
N4D68U		On 14/08/2020	Spot Bond	100.00000	0.10371	100.00000	0.10295		0.00	0	0.00
N4E68U		On 14/08/2020	Spot Bond	100.00000	0.10371	100.00000	0.10295		0.00	0	0.00
NAM01		On 19/11/2022	Spot Bond	8.00000	106.48399	8.00000	106.34824		0.00	0	0.00
NBK10B		On 21/04/2014	Spot Bond	101.70052	40.31593	101.70052	40.01921		0.00	0	0.00
NBK11B		On 27/10/2014	Spot Bond	101.25975	27.72708	101.25975	27.52380		0.00	0	0.00
NBK12B		On 20/02/2015	Spot Bond	100.87403	19.03448	100.87403	18.89540		0.00	0	0.00
NBK13B		On 21/02/2017	Spot Bond	101.31348	8.56475	101.31348	8.50193		0.00	0	0.00
NBK14B		On 27/08/2015	Spot Bond	100.75760	14.58349	100.75760	14.39076		0.00	0	0.00
NBK15B		On 27/08/2017	Spot Bond	100.79541	8.18009	100.79541	8.07195		0.00	0	125,000,000.00

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
NBK2A	On 15/09/2015	Spot Bond	110.77590	19.33465	110.77590	19.19392				1,772,414,400,000.00	16,000,000	19,000,000.00
NBK2B	On 15/09/2015	Spot Bond	101.00801	18.23695	101.00801	18.10208				0.00	0	0.00
NBK3A	On 09/09/2019	Spot Bond	118.84122	12.09527	118.84122	12.00213				0.00	0	5,300,000.00
NBK4	On 28/10/2024	Spot Bond	30.23292	4.31187	30.23292	4.30252				0.00	0	0.00
NBK5B	On 19/04/2013	Spot Bond	102.03598	89.92052	102.03598	89.26361				0.00	0	0.00
NBK6A	On 19/04/2015	Spot Bond	111.25692	20.86228	111.25692	20.71074				0.00	0	9,400,000.00
NBK6B	On 19/04/2015	Spot Bond	101.70058	21.06452	101.70058	20.90949				0.00	0	0.00
NBK7B	On 19/04/2020	Spot Bond	101.79234	8.07499	101.79234	8.01552				0.00	0	0.00
NBK8A	On 24/03/2014	Spot Bond	103.06649	40.56341	103.06649	40.28493				0.00	0	0.00
NBK8B	On 24/03/2014	Spot Bond	100.27352	43.69856	100.27352	43.37749				0.00	0	20,000,000.00
NBK9A	On 23/03/2016	Spot Bond	107.67718	15.59460	107.67718	15.48367				1,744,370,316,000.00	16,200,000	15,200,000.00
NBK9B	On 23/03/2016	Spot Bond	100.28219	13.59824	100.28219	13.49833				0.00	0	0.00
NBK11	On 31/03/2013	Spot Bond	117.77042	85.99127	117.77042	85.33698				0.00	0	0.00
NCLN17	On 24/01/2013	Spot Bond	101.18874	88.65134	101.18874	88.01158				0.00	0	0.00
NCLN19	On 07/03/2013	Spot Bond	100.66622	100.65528	100.66622	99.83604				0.00	0	0.00
NCLN43	On 28/08/2014	Spot Bond	100.00000	30.05659	100.00000	29.88585				0.00	0	0.00
NCLN44	On 17/09/2014	Spot Bond	100.00000	37.96460	100.00000	37.74892				0.00	0	0.00

Contract Details	Strike	Call / Put	MTM Yield	MarkPrice	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
NCLN45	On 22/09/2014	Spot Bond	100.00000	28.66298	100.00000	28.50014			0.00	0	0.00
NCLN46	On 20/10/2014	Spot Bond	100.00000	27.17869	100.00000	27.02429			0.00	0	0.00
NCLN48	On 25/02/2015	Spot Bond	100.88001	19.72276	100.88001	19.57865			0.00	0	0.00
NCLN49	On 12/03/2013	Spot Bond	100.53804	99.20518	100.53804	98.40952			0.00	0	0.00
NCLN50	On 25/03/2013	Spot Bond	100.29682	95.86266	100.29682	95.12130			0.00	0	0.00
NCLN51	On 26/03/2013	Spot Bond	100.27583	95.59900	100.27583	94.86172			0.00	0	0.00
NCLN52	On 26/03/2013	Spot Bond	100.27583	95.59900	100.27583	94.86172			0.00	0	0.00
NCLN53	On 26/03/2013	Spot Bond	100.27583	95.59900	100.27583	94.86172			0.00	0	0.00
NCLN54	On 31/03/2015	Spot Bond	100.26098	23.04183	100.26098	22.87439			0.00	0	0.00
NCLN55	On 07/04/2015	Spot Bond	100.01676	22.47013	100.01676	22.30720			0.00	0	0.00
NCLN56	On 15/04/2015	Spot Bond	99.92572	22.06546	99.92572	21.90558			0.00	0	0.00
NCLN58	On 01/06/2015	Spot Bond	100.72872	19.30731	100.72872	18.41530			0.00	0	0.00
NCLN61	On 30/11/2015	Spot Bond	78.84167	17.56584	78.84167	17.48211			0.00	0	0.00
NCLN62	On 02/12/2015	Spot Bond	100.68736	14.42920	100.68736	14.36220			0.00	0	0.00
NCLN63	On 08/12/2015	Spot Bond	100.00000	12.38219	100.00000	12.31204			0.00	0	0.00
NCLN64	On 25/01/2016	Spot Bond	101.44317	12.73746	101.44317	12.64393			0.00	0	0.00
NCLN65	On 25/01/2016	Spot Bond	101.58167	13.37717	101.58167	13.27882			0.00	0	0.00
NCLN66	On 29/01/2016	Spot Bond	101.36186	12.67989	101.36186	12.58683			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
NCLN67	On 13/07/2016	Spot Bond		99.92294	12.04790	99.92294	11.96061			0.00	0	0.00
NCLN68	On 30/01/2013	Spot Bond		100.00000	88.72606	100.00000	88.10123			0.00	0	0.00
NCLN69	On 27/05/2016	Spot Bond		74.70107	14.35305	74.70107	14.28738			0.00	0	0.00
NCLN70	On 30/08/2013	Spot Bond		100.71896	54.39081	100.71896	53.98516			0.00	0	0.00
NCLN71	On 17/03/2014	Spot Bond		100.42509	43.87363	100.42509	43.60971			0.00	0	0.00
NCLN72	On 17/03/2014	Spot Bond		100.41859	43.79843	100.41859	43.53496			0.00	0	0.00
NCLN73	On 03/07/2015	Spot Bond		100.13494	18.90750	100.13494	18.65889			0.00	0	0.00
NCLN74	On 15/08/2017	Spot Bond		101.09351	9.13999	101.09351	9.01886			0.00	0	0.00
NCLN75	On 20/09/2017	Spot Bond		100.28784	2.37979	100.28784	2.34629			0.00	0	0.00
NCLN76	On 20/09/2015	Spot Bond		100.21716	12.07372	100.21716	11.89776			0.00	0	0.00
NCLN77	On 09/10/2017	Spot Bond		100.00000	3.34425	100.00000	3.26951			0.00	0	0.00
NED11	On 17/09/2015	Spot Bond		108.64353	19.70840	108.64353	19.56718		1,738,296,480,000.00	16,000,000	8,000,000.00	
NED12A	On 14/12/2012	Spot Bond		100.43443	98.46346	100.43443	97.68081			0.00	0	0.00
NED12B	On 14/12/2012	Spot Bond		103.93706	101.99516	103.93706	101.15724			0.00	0	0.00
NED6	On 20/09/2013	Spot Bond		103.85854	57.77315	103.85854	57.37403			0.00	0	3,700,000.00
NED8	On 08/02/2014	Spot Bond		105.20960	44.76817	105.20960	44.46071			0.00	0	4,200,000.00
NED9	On 06/07/2017	Spot Bond		100.00389	7.94901	100.00389	7.89138			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM Yield	MarkPrice	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
NEDH1A	On 20/11/2018	Spot Bond	122.15519	13.04695	122.15519	12.94426			0.00	0	0.00
NEDH1B	On 20/11/2018	Spot Bond	109.62449	9.63314	109.62449	9.55736		3,946,481,640,000.00	36,000,000	18,000,000.00	
NET41	On 16/02/2013	Spot Bond	100.00000	82.95455	100.00000	82.39278			0.00	0	0.00
NHM001	On 04/09/2015	Spot Bond	100.87482	12.92028	100.87482	12.74750			0.00	0	0.00
NILB10	On 08/12/2016	Spot Bond	154.74879	4.32068	154.74879	4.27749			0.00	0	0.00
NMP20N	On 24/07/2020	Spot Bond	110.78287	11.68759	110.78287	11.60389			0.00	0	0.00
NQ1A10	On 22/05/2020	Spot Bond	112.47442	9.62741	112.47442	9.54993			0.00	0	0.00
NQ1A11	On 22/05/2016	Spot Bond	100.87478	11.63370	100.87478	11.54870			0.00	0	0.00
NQ1A12	On 22/05/2014	Spot Bond	100.84223	37.57625	100.84223	37.30177			0.00	0	0.00
NQ1A14	On 22/05/2013	Spot Bond	100.77827	82.99779	100.77827	82.44343			0.00	0	0.00
NQ1A15	On 22/05/2015	Spot Bond	100.82862	18.97373	100.82862	18.79530			0.00	0	0.00
NQ1B10	On 22/05/2020	Spot Bond	114.30671	9.65159	114.30671	9.57281			0.00	0	0.00
NQ1B11	On 22/05/2014	Spot Bond	100.88848	37.79401	100.88848	37.51783			0.00	0	0.00
NQ1B13	On 22/05/2013	Spot Bond	100.82727	83.06411	100.82727	82.50910			0.00	0	0.00
NQ1B14	On 22/05/2015	Spot Bond	100.85447	19.13611	100.85447	18.95612			0.00	0	0.00
NQ1C10	On 22/05/2020	Spot Bond	112.37668	10.00225	112.37668	9.92182			0.00	0	0.00
NQ1C11	On 22/05/2014	Spot Bond	100.94287	38.05010	100.94287	37.77191			0.00	0	0.00
NQ1C13	On 22/05/2013	Spot Bond	100.89257	83.15254	100.89257	82.59664			0.00	0	0.00



Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
NQ1C14	On 22/05/2015	Spot Bond	100.90208	19.43508	100.90208	19.25220				0.00	0	0.00
NQF1A9	On 22/05/2013	Spot Bond	100.90209	83.16544	100.90209	82.60940				0.00	0	0.00
NQF1B9	On 22/05/2013	Spot Bond	100.92679	83.24356	100.92679	82.68690				0.00	0	0.00
NQF1C9	On 22/05/2013	Spot Bond	101.02443	83.33118	101.02443	82.77350				0.00	0	0.00
NQF1D4	On 22/05/2013	Spot Bond	101.11272	83.45086	101.11272	82.89197				0.00	0	0.00
NQF1D5	On 22/05/2020	Spot Bond	101.14634	8.61129	101.14634	8.54822				0.00	0	0.00
NQF1D6	On 22/05/2016	Spot Bond	101.06357	12.93488	101.06357	12.84021				0.00	0	0.00
NRA013	On 31/10/2013	Spot Bond	133.37761	53.50679	133.37761	53.02099				0.00	0	30,000,000.00
NRA014	On 30/04/2014	Spot Bond	112.65666	36.39434	112.65666	36.12583				0.00	0	124,200,000.00
NRA018	On 30/11/2018	Spot Bond	127.61916	9.92141	127.61916	9.84103				0.00	0	7,500,000.00
NRA01U	On 31/03/2013	Spot Bond	100.00000	77.93090	100.00000	77.44985				0.00	0	0.00
NRA022	On 31/10/2022	Spot Bond	133.90446	10.04792	133.90446	9.96293				0.00	0	4,500,000.00
NRA023	On 31/05/2023	Spot Bond	166.40319	3.77657	166.40319	3.73663				0.00	0	82,000,000.00
NRA028	On 30/11/2028	Spot Bond	132.37089	9.33211	132.37089	9.25431				0.00	0	6,100,000.00
NTC09	On 18/04/2013	Spot Bond	99.96864	90.31760	99.96864	89.66800				0.00	0	0.00
NTC10	On 18/04/2014	Spot Bond	99.87889	41.64300	99.87889	41.34141				0.00	0	0.00
NTC11	On 18/04/2014	Spot Bond	99.88231	41.50644	99.88231	41.20583				0.00	0	0.00

Contract Details	Strike	Call / Put	MTM Yield	MarkPrice	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
NTC12	On 25/08/2016	Spot Bond	101.83987	10.13929	101.83987	10.06457			0.00	0	0.00
NTC13	On 31/01/2015	Spot Bond	101.27473	20.20049	101.27473	20.05237			0.00	0	0.00
NTC14	On 26/07/2013	Spot Bond	101.19990	55.91538	101.19990	55.17377			0.00	0	0.00
NTC15	On 26/07/2015	Spot Bond	101.37662	17.05858	101.37662	16.83201			0.00	0	0.00
OCT1A1	On 18/10/2015	Spot Bond	100.00000	15.71537	100.00000	15.60143			0.00	0	0.00
OCT1A4	On 18/10/2015	Spot Bond	100.00000	15.76648	100.00000	15.65216			0.00	0	0.00
OCT1B1	On 18/10/2015	Spot Bond	100.00000	15.79714	100.00000	15.68260			0.00	0	0.00
OCT1C1	On 18/10/2015	Spot Bond	100.00000	16.53297	100.00000	16.41311			0.00	0	0.00
OCT1D1	On 18/10/2015	Spot Bond	100.00000	17.35057	100.00000	17.22478			0.00	0	0.00
OCT1E1	On 18/10/2015	Spot Bond	100.00000	22.46054	100.00000	22.29771			0.00	0	0.00
OML01	On 27/10/2015	Spot Bond	110.62267	15.98219	110.62267	15.86662			0.00	0	94,600,000.00
OTCA2U	On 31/07/2016	Spot Bond	100.00000	4.51267	100.00000	4.45339			0.00	0	0.00
PBET01	On 13/09/2015	Spot Bond	109.71000	12.77955	109.71000	12.70200			0.00	0	0.00
PCF03	On 06/04/2015	Spot Bond	100.00000	23.99968	100.00000	23.82568			0.00	0	0.00
PCF03U	On 02/03/2016	Spot Bond	100.00000	5.51121	100.00000	6.83833			0.00	0	0.00
PMM02	On 13/06/2013	Spot Bond	100.48296	64.14113	100.48296	65.29523			0.00	0	0.00
PMM04	On 25/01/2013	Spot Bond	98.38076	87.50022	98.38076	86.88548			0.00	0	0.00
PMM05	On 27/02/2013	Spot Bond	100.00000	85.50792	100.00000	84.94289			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
PNP03	On 21/02/2013	Spot Bond	100.00000	82.02247	100.00000	81.47321				0.00	0	0.00
PNP05	On 21/08/2013	Spot Bond	100.00000	60.06387	100.00000	59.66486				0.00	0	0.00
PNP07	On 21/02/2013	Spot Bond	100.00000	82.02247	100.00000	81.47321				0.00	0	0.00
PR2A1F	On 15/06/2014	Spot Bond	100.42050	31.35967	100.42050	31.12897				0.00	0	0.00
PR2A2B	On 15/12/2012	Spot Bond	103.78737	101.54509	103.78737	100.71430				0.00	0	0.00
PR2A3B	On 15/12/2012	Spot Bond	100.37625	98.16671	100.37625	97.38890				0.00	0	21,000,000.00
PR2A4D	On 15/06/2013	Spot Bond	100.37300	65.34520	100.37300	64.86467				0.00	0	0.00
PR2A9D	On 15/06/2013	Spot Bond	100.39251	65.51748	100.39251	65.03559				0.00	0	0.00
PR2A9E	On 15/09/2013	Spot Bond	100.41791	65.74141	100.41791	65.25776				0.00	0	0.00
PR2B1B	On 15/12/2012	Spot Bond	100.38925	98.21470	100.38925	97.43643				0.00	0	0.00
PR2B1F	On 15/06/2014	Spot Bond	100.43155	31.51869	100.43155	31.28679				0.00	0	0.00
PR2B2B	On 15/12/2012	Spot Bond	103.92808	101.76054	103.92808	100.92690				0.00	0	0.00
PR2B4D	On 15/06/2013	Spot Bond	100.42500	65.80457	100.42500	65.32044				0.00	0	0.00
PR2B5E	On 15/09/2013	Spot Bond	100.42441	66.10657	100.42441	65.62021				0.00	0	0.00
PR2C1B	On 15/12/2012	Spot Bond	100.41200	98.29870	100.41200	97.51958				0.00	0	0.00
PR2C1F	On 15/06/2014	Spot Bond	100.45623	31.87408	100.45623	31.63952				0.00	0	0.00
PR2C4D	On 15/06/2013	Spot Bond	100.48342	66.32128	100.48342	65.83309				0.00	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	98.51467	100.47042	97.73341			0.00	0	0.00
PR2D1F	On 15/06/2014	Spot Bond	100.48350	32.26681	100.48350	32.02928			0.00	0	0.00
PR2D4D	On 15/06/2013	Spot Bond	100.53526	66.78050	100.53526	66.28870			0.00	0	0.00
PRM1A4	On 15/02/2014	Spot Bond	101.01119	38.39055	101.01119	38.10971			0.00	0	0.00
R009	On 15/09/2014	Spot Bond	115.36704	41.93091	115.36704	41.39523			0.00	0	0.00
R009P	On 15/09/2014	Spot Bond	90.32933	26.49737	90.32933	26.33419			0.00	0	0.00
R010P	On 21/12/2025	Spot Bond	36.97373	1.19489	36.97373	1.19157			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	5.47500	123.37260	5.46000	123.36061		105,480,419,250,000.00	265,830,000	4,038,129,000.00	
R158	On 15/09/2015	Spot Bond	122.26482	30.87245	122.26482	30.46194			0.00	0	0.00
R158P	On 15/09/2015	Spot Bond	85.50505	13.80281	85.50505	13.72162			0.00	0	0.00
R159	On 15/09/2016	Spot Bond	128.79704	25.71808	128.79704	25.36379			0.00	0	0.00
R159P	On 15/09/2016	Spot Bond	81.26980	7.58390	81.26980	7.54116			0.00	0	0.00
R179	On 01/08/2013	Spot Bond	106.08559	64.07100	106.08559	63.62800			0.00	0	0.00
R186	On 21/12/2026	Spot Bond	7.58000	129.70261	7.55000	129.92467		42,553,483,446,760.00	613,916,022	1,261,109,382.00	
R187P	On 21/12/2026	Spot Bond	34.66514	1.12060	34.66514	1.11767			0.00	0	0.00
R188P	On 21/12/2027	Spot Bond	32.55096	1.06884	32.55096	1.06621			0.00	0	0.00
R189	On 31/03/2013	Spot Bond	214.99145	126.42551	214.86909	125.06924			0.00	0	677,000,000.00

Contract Details	Strike	Call / Put	MTM Yield	MarkPrice	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
R197	On 07/12/2023	Spot Bond	1.13000	277.12946	1.13000	276.92331		92,310,152,000.00	81,690,400	142,848,000.00	
R201	On 21/12/2014	Spot Bond	5.09500	110.96724	5.07000	110.97195		2,038,000,000,000.00	400,000,000	814,695,000.00	
R202	On 07/12/2033	Spot Bond	1.82000	207.57014	1.82000	207.40411		482,666,548,000.00	265,201,400	1,079,473,500.00	
R2023	On 28/02/2023	Spot Bond	7.10500	106.63249	7.09000	106.68203		24,838,369,500,000.00	495,900,000	4,380,241,000.00	
R203	On 15/09/2017	Spot Bond	5.95000	111.23651	5.93000	111.26953		29,573,344,500,000.00	970,310,000	8,562,680,000.00	
R204	On 21/12/2018	Spot Bond	6.19000	112.61935	6.17500	112.64202		13,399,827,253,810.00	164,753,999	5,637,702,628.00	
R2048	On 28/02/2048	Spot Bond	99.20808	10.87215	99.20808	10.79981		193,058,923,680,000.00	946,000,000	2,869,197,000.00	
R205	On 31/03/2014	Spot Bond	100.00000	42.62860	100.00000	42.31954		0.00	0	0.00	
R206	On 15/01/2014	Spot Bond	5.09500	105.44441	5.07500	105.42322		4,366,231,580,000.00	856,964,000	1,024,330,000.00	
R207	On 15/01/2020	Spot Bond	6.49000	107.04482	6.45500	107.19172		25,263,495,796,000.00	892,680,400	6,162,022,000.00	
R208	On 31/03/2021	Spot Bond	6.66500	101.71062	6.64500	101.78253		50,832,326,607,200.00	626,755,680	0,647,959,904.00	
R209	On 31/03/2036	Spot Bond	8.36500	79.53934	8.33000	79.78228		21,674,041,235,000.00	591,039,000	9,522,478,000.00	
R210	On 31/03/2028	Spot Bond	1.53000	160.11240	1.53000	159.98798		19,951,200,000.00	13,040,000	91,620,000.00	
R211	On 31/01/2017	Spot Bond	0.10000	112.52351	-0.10000	112.45020		0.00	0	1,165,300,000.00	
R212	On 31/01/2022	Spot Bond	1.00000	130.48582	1.00000	130.39021		780,093,882,000.00	780,093,882	706,960,000.00	
R213	On 28/02/2031	Spot Bond	8.13500	91.10635	8.11500	91.22006		46,762,989,950,000.00	748,370,000	5,210,550,000.00	
R214	On 28/02/2041	Spot Bond	77.73332	9.91659	77.73332	9.86278		49,572,481,497,000.00	637,725,000	6,697,725,568.00	

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	78.48269	98.10852	77.98913			0.00	0	0.00
R224C	On 15/09/2013	Spot Bond	95.74929	54.24567	95.74929	53.89508			0.00	0	0.00
R225C	On 15/03/2014	Spot Bond	93.40448	37.43979	93.40448	37.20273			0.00	0	0.00
R226C	On 15/09/2014	Spot Bond	91.01110	26.27682	91.01110	26.11399			0.00	0	0.00
R227C	On 15/03/2015	Spot Bond	87.49080	19.09037	87.49080	18.97590			0.00	0	0.00
R228C	On 15/09/2015	Spot Bond	85.50505	13.80281	85.50505	13.72162			0.00	0	0.00
R229C	On 15/03/2016	Spot Bond	83.47163	10.13347	83.47163	10.07506			0.00	0	0.00
R230C	On 15/09/2016	Spot Bond	81.26980	7.58390	81.26980	7.54116			0.00	0	0.00
R322C	On 21/12/2012	Spot Bond	99.35642	95.32909	99.35642	94.59271			0.00	0	0.00
R323C	On 21/06/2013	Spot Bond	96.68315	64.84725	96.68315	64.42939			0.00	0	0.00
R324C	On 21/12/2013	Spot Bond	94.26296	44.47267	94.26296	44.19202			0.00	0	0.00
R325C	On 21/06/2014	Spot Bond	91.92899	30.98153	91.92899	30.79004			0.00	0	0.00
R326C	On 21/12/2014	Spot Bond	89.76971	21.88113	89.76971	21.74853			0.00	0	0.00
R327C	On 21/06/2015	Spot Bond	86.42385	16.02367	86.42385	15.92960			0.00	0	0.00
R328C	On 21/12/2015	Spot Bond	84.45562	11.66931	84.45562	11.60212			0.00	0	0.00
R329C	On 21/06/2016	Spot Bond	82.31050	8.65758	82.31050	8.60880			0.00	0	0.00
R330C	On 21/12/2016	Spot Bond	79.97373	6.56043	79.97373	6.52436			0.00	0	0.00
R331C	On 21/06/2017	Spot Bond	75.56089	5.41528	75.56089	5.38691			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
R332C	On 21/12/2017	Spot Bond	73.15412	4.29444	73.15412	4.27255				0.00	0	0.00
R333C	On 21/06/2018	Spot Bond	69.91580	3.58932	69.91580	3.57172				0.00	0	0.00
R334C	On 21/12/2018	Spot Bond	67.83418	2.92074	67.83418	2.90679				0.00	0	0.00
R335C	On 21/06/2019	Spot Bond	65.82731	2.40680	65.82731	2.39560				0.00	0	0.00
R336C	On 21/12/2019	Spot Bond	63.84766	2.01205	63.84766	2.00294				0.00	0	0.00
R337C	On 21/06/2020	Spot Bond	60.09257	1.89369	60.09257	1.88555				0.00	0	0.00
R338C	On 21/12/2020	Spot Bond	58.22853	1.63492	58.22853	1.62809				0.00	0	0.00
R339C	On 21/06/2021	Spot Bond	55.42223	1.52638	55.42223	1.52027				0.00	0	0.00
R340C	On 21/12/2021	Spot Bond	53.71567	1.34936	53.71567	1.34410				0.00	0	0.00
R341C	On 21/06/2022	Spot Bond	52.07678	1.20382	52.07678	1.19926				0.00	0	0.00
R342C	On 21/12/2022	Spot Bond	50.50256	1.08327	50.50256	1.07928				0.00	0	0.00
R343C	On 21/06/2023	Spot Bond	49.04085	0.97854	49.04085	0.97503				0.00	0	0.00
R344C	On 21/12/2023	Spot Bond	47.63992	0.89018	47.63992	0.88707				0.00	0	0.00
R345C	On 21/06/2024	Spot Bond	40.84619	1.36690	40.84619	1.36274				0.00	0	0.00
R346C	On 21/12/2024	Spot Bond	39.49703	1.29962	39.49703	1.29579				0.00	0	0.00
R347C	On 21/06/2025	Spot Bond	38.20719	1.24283	38.20719	1.23927				0.00	0	0.00
R348C	On 21/12/2025	Spot Bond	36.97373	1.19489	36.97373	1.19157				0.00	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	1.15451	35.79392	1.15140			0.00	0	0.00
R350C	On 21/12/2026	Spot Bond	34.66514	1.12060	34.66514	1.11767			0.00	0	0.00
R351C	On 21/06/2027	Spot Bond	33.58493	1.09229	33.58493	1.08952			0.00	0	0.00
R352C	On 21/12/2027	Spot Bond	32.55096	1.06884	32.55096	1.06621			0.00	0	0.00
RCSB01	On 16/03/2014	Spot Bond	100.64880	47.44252	100.64880	47.09279			0.00	0	0.00
RCSB02	On 15/07/2013	Spot Bond	99.92574	61.58809	99.92574	61.14187			0.00	0	0.00
RCSB03	On 15/07/2016	Spot Bond	99.90770	13.51465	99.90770	13.41675			0.00	0	0.00
RCSB04	On 25/05/2015	Spot Bond	100.96576	20.36520	100.96576	20.17346			0.00	0	0.00
RCSB2U	On 24/07/2017	Spot Bond	100.00000	2.06847	100.00000	2.04130			0.00	0	0.00
RCSC08	On 08/03/2013	Spot Bond	100.56581	99.98629	100.56581	99.17768			0.00	0	0.00
RCSC09	On 06/06/2013	Spot Bond	100.63344	65.57891	100.63344	64.95651			0.00	0	0.00
RCSC10	On 06/06/2013	Spot Bond	100.61948	65.58242	100.61948	66.80665			0.00	0	0.00
RCSC11	On 06/09/2013	Spot Bond	100.62865	65.63938	100.62865	64.76335			0.00	0	0.00
RDFB01	On 30/03/2015	Spot Bond	100.22952	22.18038	100.22952	22.01748			0.00	0	0.00
RDFC04	On 06/09/2013	Spot Bond	100.00000	76.87695	100.00000	76.56274			0.00	0	0.00
RDFC05	On 06/12/2012	Spot Bond	100.48281	99.18088	100.48281	98.37507			0.00	0	0.00
RES06	On 18/10/2014	Spot Bond	101.67229	28.74579	101.67229	28.53428			0.00	0	0.00
RES07	On 14/02/2013	Spot Bond	5.87500	104.64542	5.87500	104.59550			0.00	0	0.00



Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
RES12	On 20/08/2015	Spot Bond	100.93776	15.38688	100.93776	15.18323				0.00	0	0.00
RES13	On 09/01/2013	Spot Bond	100.29264	90.77157	100.29264	90.09742				0.00	0	0.00
RES14	On 04/10/2013	Spot Bond	100.11180	55.53581	100.11180	54.29365				0.00	0	0.00
RES15	On 12/11/2017	Spot Bond	100.00000	13.63687	100.00000	13.33210				0.00	0	0.00
RES16	On 14/02/2013	Spot Bond	100.00000	83.33333	100.00000	82.76644				0.00	0	0.00
RESB01	On 03/06/2014	Spot Bond	100.68733	36.91518	100.68733	30.56772				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	82.44010	101.03586	81.89203				0.00	0	0.00
RP002	On 28/02/2013	Spot Bond	101.10798	82.55962	101.10798	82.01044				0.00	0	0.00
RP004	On 25/11/2014	Spot Bond	102.70350	28.82367	102.70350	28.60966				0.00	0	0.00
RP005	On 31/03/2017	Spot Bond	100.28309	14.14812	100.28309	14.06404				0.00	0	0.00
RP006	On 30/04/2019	Spot Bond	102.22019	12.34762	102.22019	12.25634				0.00	0	0.00
RP007	On 30/04/2016	Spot Bond	101.97649	15.82433	101.97649	15.70758				0.00	0	0.00
RP008	On 30/04/2016	Spot Bond	101.97649	15.82433	101.97649	15.70758				0.00	0	0.00
RP009	On 16/07/2013	Spot Bond	99.90414	59.97054	99.90414	59.18346				0.00	0	0.00
RP010	On 23/08/2013	Spot Bond	100.99069	50.41097	100.99069	49.74349				0.00	0	0.00
RP011	On 12/09/2013	Spot Bond	100.58819	66.24910	100.58819	68.83614				0.00	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	53.10636	100.00000	51.91948			0.00	0	0.00
RP013	On 27/09/2016	Spot Bond	100.38461	5.21048	100.38461	5.14108			0.00	0	0.00
RP014	On 27/09/2019	Spot Bond	100.43152	0.45299	100.43152	0.44696			0.00	0	0.00
RPG01	On 28/02/2014	Spot Bond	100.88031	37.96842	100.88031	37.68485			0.00	0	0.00
RPG01U	On 25/02/2014	Spot Bond	100.00000	34.02498	100.00000	33.82329			0.00	0	0.00
RPG02	On 25/11/2014	Spot Bond	101.00223	27.55541	101.00223	27.35384			0.00	0	0.00
RPI01	On 22/07/2016	Spot Bond	5.25000	101.90494	5.25000	101.86190			0.00	0	0.00
RPP01U	On 31/08/2018	Spot Bond	100.00000	0.59470	100.00000	0.59030			0.00	0	0.00
RPP04U	On 07/10/2016	Spot Bond	100.00000	4.04010	100.00000	4.01081			0.00	0	0.00
RPP05U	On 21/01/2013	Spot Bond	100.00000	88.16425	100.00000	87.52998			0.00	0	0.00
RPS001	On 16/11/2022	Spot Bond	100.00000	23.15540	100.00000	22.89090			0.00	0	0.00
RW21	On 21/04/2021	Spot Bond	109.50878	10.15391	109.50878	10.08109			0.00	0	5,400,000.00
SA061U	On 14/12/2012	Spot Bond	100.00000	97.07447	100.00000	96.30607		4,000,000,000,000.00	40,000,000	20,000,000.00	
SA062U	On 18/01/2013	Spot Bond	100.00000	88.80779	100.00000	88.16425			0.00	0	0.00
SBC2	On 28/04/2016	Spot Bond	105.69036	8.61138	105.69036	8.56048			0.00	0	0.00
SBK12	On 24/11/2016	Spot Bond	117.11129	11.77814	117.11129	11.68850		2,342,225,800,000.00	20,000,000	39,700,000.00	
SBK13	On 24/11/2016	Spot Bond	100.96377	10.65743	100.96377	10.57950			0.00	0	0.00
SBK14	On 01/12/2017	Spot Bond	109.76738	9.99636	109.76738	9.92465			0.00	0	108,900,000.00

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
SBK15	On 23/01/2022	Spot Bond	101.55586	7.72950	101.55586	7.67268				0.00	0	0.00
SBK16	On 15/03/2023	Spot Bond	100.47716	8.68605	100.47716	8.62211				0.00	0	0.00
SBK17	On 31/07/2024	Spot Bond	101.44951	9.23093	101.44951	9.14460				0.00	0	0.00
SBK18	On 24/10/2020	Spot Bond	100.00000	14.53929	100.00000	14.21435			153,900,000,000,000.00	539,000,000	1,005,000,000.00	
SBK19	On 24/10/2019	Spot Bond	100.00000	14.59930	100.00000	14.27303				0.00	0	0.00
SBK7	On 24/05/2015	Spot Bond	110.28697	19.30307	110.28697	19.16307				0.00	0	25,000,000.00
SBK8	On 10/04/2013	Spot Bond	101.21158	76.83032	101.21158	76.36149				0.00	0	2,890,000.00
SBK9	On 10/04/2018	Spot Bond	101.86258	10.43739	101.86258	10.36681				0.00	0	6,900,000.00
SBK111	On 09/04/2014	Spot Bond	127.67688	36.92556	127.67688	36.60242				0.00	0	0.00
SBN18	On 14/09/2013	Spot Bond	159.66556	41.81126	159.66556	41.40654				0.00	0	0.00
SBN20	On 31/03/2013	Spot Bond	152.98792	67.91490	152.98792	67.34828				0.00	0	0.00
SBN27	On 15/09/2015	Spot Bond	117.95662	20.72688	117.95662	20.56823				0.00	0	0.00
SBN29	On 15/09/2015	Spot Bond	118.36117	20.64235	118.36117	20.48391				0.00	0	0.00
SBN31	On 15/09/2015	Spot Bond	118.56412	20.60017	118.56412	20.44184				0.00	0	0.00
SBN32	On 19/03/2013	Spot Bond	143.82678	71.95867	143.82678	71.36361				0.00	0	0.00
SBN33	On 15/09/2017	Spot Bond	103.68838	11.24274	103.68838	11.16517				0.00	0	0.00
SBN34	On 15/09/2015	Spot Bond	118.14423	20.68761	118.14423	20.52905				0.00	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	20.66648	118.24540	20.50798			0.00	0	0.00
SBN36	On 31/03/2013	Spot Bond	211.65251	61.22916	211.65251	60.60321			0.00	0	0.00
SBN42	On 31/03/2013	Spot Bond	100.00000	77.93090	100.00000	77.44985			0.00	0	0.00
SBN45	On 15/09/2017	Spot Bond	100.42831	9.38296	100.42831	9.31393			0.00	0	0.00
SBN49	On 02/06/2014	Spot Bond	99.21990	37.89375	99.21990	31.55090			0.00	0	0.00
SBN50	On 23/09/2014	Spot Bond	100.36654	32.61612	100.36654	32.37627			0.00	0	0.00
SBN51	On 03/10/2016	Spot Bond	100.15186	11.74374	100.15186	11.65849			0.00	0	0.00
SBN52	On 03/07/2013	Spot Bond	100.16711	63.60234	100.16711	63.14053			0.00	0	0.00
SBR003	On 05/11/2013	Spot Bond	100.00000	57.86642	100.00000	57.44689			0.00	0	0.00
SBS13	On 22/09/2017	Spot Bond	107.02647	11.35740	107.02647	11.27700			0.00	0	200,000.00
SBS14	On 07/02/2014	Spot Bond	101.09831	38.90572	101.09831	38.62089			0.00	0	0.00
SBS15	On 26/04/2016	Spot Bond	101.18390	12.34697	101.18390	12.25652			0.00	0	0.00
SBS16	On 22/09/2018	Spot Bond	100.29283	8.47495	100.29283	8.41267			0.00	0	0.00
SBS17	On 23/06/2018	Spot Bond	100.00000	1.10599	100.00000	1.09866			0.00	0	0.00
SBS18	On 23/06/2018	Spot Bond	100.30374	8.74816	100.30374	8.68388			0.00	0	0.00
SBS19	On 23/06/2021	Spot Bond	112.35030	13.52229	112.35030	13.42382			0.00	0	100,000.00
SBS20	On 15/05/2026	Spot Bond	107.31305	9.77472	107.31305	9.70537			0.00	0	0.00
SBS21	On 15/05/2026	Spot Bond	101.14300	7.61438	101.14300	7.54258			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM Yield	MarkPrice	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
SBS22	On 23/05/2015	Spot Bond	100.81390	18.95394	100.81390	18.81553			0.00	0	0.00
SBS23	On 23/05/2017	Spot Bond	100.85958	8.85650	100.85958	8.77319			0.00	0	0.00
SBS24	On 23/05/2019	Spot Bond	100.88565	7.15910	100.88565	7.10679			0.00	0	0.00
SBS25	On 24/05/2019	Spot Bond	107.86744	8.62176	107.86744	8.57798			0.00	0	2,700,000.00
SBS3	On 25/05/2026	Spot Bond	100.17939	8.33517	100.17939	8.27926			0.00	0	0.00
SBS4	On 16/11/2021	Spot Bond	102.91713	8.74266	102.91713	8.68271			0.00	0	0.00
SBS7	On 26/03/2013	Spot Bond	102.48454	80.09112	102.48454	79.58222			0.00	0	0.00
SBS9	On 07/07/2016	Spot Bond	118.34171	17.25538	118.34171	17.12511			0.00	0	2,300,000.00
SBSI10	On 03/07/2013	Spot Bond	120.99445	71.14340	120.99445	70.55075			0.00	0	0.00
SBSI11	On 07/12/2023	Spot Bond	265.12288	2.03660	265.12288	2.00861			0.00	0	0.00
SBSI12	On 31/01/2017	Spot Bond	119.59470	4.85573	119.59470	4.81877			0.00	0	0.00
SCM107	On 15/09/2017	Spot Bond	112.58000	11.21654	112.58000	11.12521			0.00	0	0.00
SCM220	On 20/01/2013	Spot Bond	100.00000	97.91810	100.00000	97.21196			0.00	0	0.00
SCM221	On 17/02/2013	Spot Bond	100.00000	82.76644	100.00000	82.20721			0.00	0	0.00
SHF01	On 15/12/2016	Spot Bond	100.00000	2.73313	100.00000	2.71310			0.00	0	0.00
SHI02	On 01/10/2021	Spot Bond	82.63494	0.23186	82.63494	0.23029			0.00	0	0.00
SHI05	On 31/01/2017	Spot Bond	100.00000	7.13461	100.00000	6.97061			0.00	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	100.72102	6.50000	100.68544			0.00	0	0.00
SHS01	On 15/12/2016	Spot Bond	100.49004	11.40820	100.49004	11.32422			0.00	0	0.00
SHS02	On 29/06/2013	Spot Bond	100.22255	63.87865	100.22255	63.40953			0.00	0	0.00
SHS03	On 29/06/2015	Spot Bond	100.24006	17.84373	100.24006	17.71266			0.00	0	0.00
SHS04	On 29/06/2017	Spot Bond	100.37865	10.77662	100.37865	10.69737			0.00	0	0.00
SHS05	On 29/06/2017	Spot Bond	104.63904	10.85378	104.63904	10.80067			0.00	0	0.00
SLI1	On 15/08/2013	Spot Bond	104.53403	62.13000	104.53403	61.70553			0.00	0	0.00
SLI2	On 15/08/2016	Spot Bond	110.17225	14.91925	110.17225	14.81289			0.00	0	8,200,000.00
SMF1	On 27/06/2013	Spot Bond	104.99511	69.36046	104.99511	68.88230			0.00	0	10,000,000.00
SNT01	On 15/09/2017	Spot Bond	102.86503	11.35115	102.86503	11.27334			0.00	0	18,700,000.00
SPDA1	On 21/08/2014	Spot Bond	101.14731	26.32886	101.14731	26.13602			0.00	0	0.00
SPDA2	On 21/08/2016	Spot Bond	100.91285	9.91262	100.91285	9.84018			0.00	0	0.00
SPDA3	On 21/08/2015	Spot Bond	101.15213	14.53095	101.15213	14.42453			0.00	0	0.00
SPDA4	On 21/08/2017	Spot Bond	100.91985	8.00459	100.91985	7.94608			0.00	0	0.00
SSA01	On 28/06/2016	Spot Bond	110.58806	16.68053	110.58806	16.56060			0.00	0	0.00
SSA02	On 20/04/2015	Spot Bond	99.95086	21.80957	99.95086	21.60602			0.00	0	0.00
SSN001	On 01/03/2017	Spot Bond	100.74418	9.10949	100.74418	9.55466			0.00	0	0.00
SSN002	On 26/03/2017	Spot Bond	100.29998	10.95909	100.29998	10.87854			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM Yield	MarkPrice	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
SSN003	On 25/04/2017	Spot Bond	101.49647	10.16053	101.49647	10.06444			0.00	0	0.00
SSN004	On 31/03/2021	Spot Bond	89.26946	8.80757	89.26946	8.75415			0.00	0	0.00
SSN005	On 31/03/2021	Spot Bond	88.92846	8.84087	88.92846	8.78742			0.00	0	0.00
SSN006	On 21/12/2014	Spot Bond	107.77651	24.84260	107.77651	24.71791			0.00	0	0.00
SSN007	On 15/01/2020	Spot Bond	97.48656	10.40677	97.48656	10.33963			0.00	0	0.00
SSN008	On 18/06/2017	Spot Bond	100.44496	9.44822	100.44496	9.35869			0.00	0	0.00
SSN009	On 15/09/2017	Spot Bond	104.60347	11.12482	104.60347	11.04751			0.00	0	0.00
SSN010	On 15/09/2015	Spot Bond	119.58561	20.39014	119.58561	20.23234			0.00	0	0.00
SSN011	On 31/01/2025	Spot Bond	101.19280	3.20139	101.19280	3.16184			0.00	0	0.00
SYN867	On 19/01/2013	Spot Bond	100.00000	88.59223	100.00000	87.95181			0.00	0	0.00
SYN869	On 19/01/2013	Spot Bond	100.00000	88.59223	100.00000	87.95181			0.00	0	0.00
SYN870	On 20/01/2013	Spot Bond	100.00000	88.37772	100.00000	87.74038			0.00	0	0.00
SYN872	On 13/02/2013	Spot Bond	100.00000	83.52403	100.00000	82.95455			0.00	0	0.00
SYN873	On 14/02/2013	Spot Bond	100.00000	83.33333	100.00000	82.76644			0.00	0	0.00
SYN874	On 16/02/2013	Spot Bond	100.00000	82.95455	100.00000	82.39278			0.00	0	0.00
SYN875	On 16/02/2013	Spot Bond	100.00000	82.95455	100.00000	82.39278			0.00	0	0.00
SYN876	On 20/02/2013	Spot Bond	100.00000	82.20721	100.00000	81.65548			0.00	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	82.02247	100.00000	81.47321			0.00	0	0.00
SYN880	On 23/02/2013	Spot Bond	100.00000	81.65548	100.00000	81.11111			0.00	0	0.00
SYN881	On 23/02/2013	Spot Bond	100.00000	81.65548	100.00000	81.11111			0.00	0	0.00
SYN882	On 27/02/2013	Spot Bond	100.00000	80.93126	100.00000	80.39648			0.00	0	0.00
SYN887	On 17/02/2013	Spot Bond	100.00000	82.76644	100.00000	82.20721			0.00	0	0.00
SYN911	On 19/07/2013	Spot Bond	100.00000	60.25687	100.00000	59.85658			0.00	0	0.00
SYN913	On 19/07/2013	Spot Bond	100.00000	60.25687	100.00000	59.85658			0.00	0	0.00
SYN923	On 21/08/2013	Spot Bond	100.00000	55.99708	100.00000	55.62509			0.00	0	0.00
SYN924	On 22/08/2013	Spot Bond	100.00000	55.87281	100.00000	55.50164			0.00	0	0.00
SYN925	On 23/08/2013	Spot Bond	100.00000	55.74881	100.00000	55.37847			0.00	0	0.00
SYN928	On 19/07/2013	Spot Bond	100.00000	60.25687	100.00000	59.85658			0.00	0	0.00
SYN929	On 19/07/2013	Spot Bond	100.00000	60.25687	100.00000	59.85658			0.00	0	0.00
SYN947	On 18/12/2012	Spot Bond	99.03221	96.08934	99.03221	95.34363		1,386,450,940,000.00	14,000,000	7,000,000.00	
SYN949	On 29/11/2012	Spot Bond	99.30851	66.82072	99.30851	66.82069			0.00	0	0.00
SYN950	On 15/01/2013	Spot Bond	100.00000	89.46078	100.00000	88.80779			0.00	0	0.00
SYN951	On 21/01/2013	Spot Bond	100.00000	88.16425	100.00000	87.52998		1,400,000,000,000.00	14,000,000	7,000,000.00	
SYN953	On 05/02/2013	Spot Bond	100.00000	85.08159	100.00000	84.49074			0.00	0	0.00
SYN954	On 21/01/2013	Spot Bond	100.00000	88.16425	100.00000	87.52998			0.00	0	0.00



Contract Details	Strike	Call / Put	MTM Yield	MarkPrice	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
SYN955	On 12/02/2013	Spot Bond	100.00000	83.71560	100.00000	83.14351			0.00	0	0.00
SYN956	On 14/02/2013	Spot Bond	100.00000	83.33333	100.00000	82.76644			0.00	0	0.00
SYN957	On 18/02/2013	Spot Bond	100.00000	82.57919	100.00000	82.02247			0.00	0	0.00
SYN958	On 18/02/2013	Spot Bond	100.00000	82.57919	100.00000	82.02247			0.00	0	0.00
SYN959	On 19/02/2013	Spot Bond	100.00000	82.39278	100.00000	81.83857			0.00	0	0.00
SYN960	On 28/01/2013	Spot Bond	100.00000	86.69834	100.00000	86.08491			0.00	0	0.00
SYN961	On 22/02/2013	Spot Bond	100.00000	81.83857	100.00000	81.29176			0.00	0	0.00
SYN962	On 19/12/2012	Spot Bond	100.00000	95.80052	100.00000	95.05208			0.00	0	0.00
SYN963	On 25/02/2013	Spot Bond	100.00000	81.29176	100.00000	80.75221			0.00	0	0.00
SYN964	On 26/02/2013	Spot Bond	100.00000	81.11111	100.00000	80.57395			0.00	0	0.00
SYN965	On 01/03/2013	Spot Bond	100.00000	80.57395	100.00000	80.04386			0.00	0	0.00
SZ18	On 30/09/2015	Spot Bond	117.60842	19.06191	117.60842	18.91714			0.00	0	100,000.00
SZ25	On 30/09/2025	Spot Bond	104.75139	9.96519	104.75139	9.89625			0.00	0	0.00
T018	On 15/07/2014	Spot Bond	100.00000	38.72097	100.00000	38.46583			0.00	0	0.00
TF105U	On 25/10/2014	Spot Bond	100.00000	33.30274	100.00000	32.55846			0.00	0	0.00
TFS06	On 20/03/2014	Spot Bond	102.75446	40.75912	102.75446	40.47999			0.00	0	0.00
TFS100	On 22/01/2013	Spot Bond	98.53867	88.10693	98.53867	87.48267			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM Yield	MarkPrice	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
TFS101	On 06/02/2013	Spot Bond	98.31078	85.10102	98.31078	84.51983			0.00	0	0.00
TFS102	On 14/12/2012	Spot Bond	99.10758	97.09982	99.10758	96.33783			0.00	0	0.00
TFS103	On 14/03/2013	Spot Bond	97.81910	78.69817	97.81910	78.20336			0.00	0	0.00
TFS104	On 29/01/2013	Spot Bond	100.00000	66.66693	100.00000	66.66691			0.00	0	0.00
TFS73	On 11/02/2013	Spot Bond	100.94335	84.99045	100.94335	84.40376			0.00	0	0.00
TFS77	On 12/04/2013	Spot Bond	99.98492	91.51091	99.98492	90.84304			0.00	0	0.00
TFS78	On 18/04/2013	Spot Bond	99.89383	90.19397	99.89383	89.54570			0.00	0	0.00
TFS83	On 28/07/2015	Spot Bond	101.19250	15.00001	101.19250	14.89010			0.00	0	0.00
TFS84	On 28/07/2016	Spot Bond	107.95127	14.81071	107.95127	14.70684			0.00	0	0.00
TFS88	On 08/02/2013	Spot Bond	100.00000	84.49074	100.00000	83.90805			0.00	0	0.00
TFS90	On 05/03/2013	Spot Bond	100.57712	99.45041	100.57712	98.63728			0.00	0	0.00
TFS93	On 17/02/2014	Spot Bond	100.87887	38.22364	100.87887	37.99525			0.00	0	0.00
TFS97	On 14/11/2013	Spot Bond	100.92142	55.48335	100.92142	54.96118			0.00	0	0.00
TH10A1	On 18/10/2038	Spot Bond	101.62026	8.46423	101.62026	8.38409			0.00	0	0.00
TH10A2	On 18/10/2038	Spot Bond	101.66672	8.72472	101.66672	8.64209			0.00	0	0.00
TH10A3	On 18/10/2038	Spot Bond	102.00557	10.45626	102.00557	10.38624			0.00	0	0.00
TH10A4	On 18/07/2017	Spot Bond	100.00000	2.83818	100.00000	2.75738			0.00	0	0.00
TH10A5	On 18/07/2017	Spot Bond	100.00000	2.83818	100.00000	2.75738			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
TH10A6	On 18/07/2017	Spot Bond	100.00000	2.83818	100.00000	2.75738				0.00	0	0.00
TH10A7	On 18/10/2038	Spot Bond	100.00000	0.00000	100.00000	100.00000				0.00	0	0.00
TH10A8	On 18/10/2038	Spot Bond	100.00000	0.00000	100.00000	100.00000				0.00	0	0.00
TH10A9	On 18/07/2017	Spot Bond	100.00000	4.41937	100.00000	100.00000				0.00	0	0.00
TH10B1	On 18/10/2038	Spot Bond	101.76658	9.28419	101.76658	9.19619				0.00	0	0.00
TH10B2	On 18/07/2017	Spot Bond	100.00000	2.83818	100.00000	2.75738				0.00	0	0.00
TH10C1	On 18/10/2038	Spot Bond	101.98019	10.47848	101.98019	10.37897				0.00	0	0.00
TH10C2	On 18/07/2017	Spot Bond	100.00000	2.83818	100.00000	2.75738				0.00	0	0.00
TH10D1	On 18/10/2038	Spot Bond	102.86169	15.37241	102.86169	15.22534				0.00	0	0.00
TH10D2	On 18/07/2017	Spot Bond	100.00000	2.83818	100.00000	2.75738				0.00	0	0.00
TH9A10	On 18/07/2016	Spot Bond	101.66078	10.74957	101.66078	10.67048				0.00	0	0.00
THE8A1	On 18/04/2036	Spot Bond	101.48088	6.42701	101.48088	6.37979				0.00	0	0.00
THE8A2	On 18/04/2036	Spot Bond	101.58542	6.91711	101.58542	6.86626				0.00	0	0.00
THE8A3	On 18/04/2036	Spot Bond	105.94334	6.97980	105.94334	6.92653				0.00	0	0.00
THE8B1	On 18/04/2036	Spot Bond	101.79445	7.89461	101.79445	7.83646				0.00	0	0.00
THE8C1	On 18/04/2036	Spot Bond	101.88733	8.32790	101.88733	8.26651				0.00	0	0.00
THE8D1	On 18/04/2036	Spot Bond	102.87096	12.87772	102.87096	12.78197				0.00	0	0.00

Contract Details	Strike	Call / Put	MTM Yield	MarkPrice	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
THE9A1	On 18/07/2016	Spot Bond	101.59334	10.45164	101.59334	10.37479			0.00	0	0.00
THE9A2	On 18/01/2016	Spot Bond	101.62589	12.60881	101.62589	12.51607			0.00	0	0.00
THE9A3	On 18/07/2016	Spot Bond	101.64915	10.69823	101.64915	10.61952			0.00	0	0.00
THE9A5	On 18/07/2039	Spot Bond	101.62589	7.07993	101.62589	7.02786			0.00	0	0.00
THE9A6	On 18/07/2039	Spot Bond	101.64915	7.18864	101.64915	7.13576			0.00	0	0.00
THE9A7	On 18/07/2039	Spot Bond	101.66078	7.24298	101.66078	7.18969			0.00	0	0.00
THE9A8	On 18/07/2016	Spot Bond	101.61194	10.53386	101.61194	10.45639			0.00	0	0.00
THE9A9	On 18/07/2016	Spot Bond	101.64915	10.69823	101.64915	10.61952			0.00	0	0.00
THE9B1	On 18/07/2016	Spot Bond	101.77704	11.26252	101.77704	11.17957			0.00	0	0.00
THE9B2	On 18/07/2039	Spot Bond	101.77704	7.78577	101.77704	7.72843			0.00	0	0.00
THE9B3	On 18/07/2016	Spot Bond	101.77704	11.26252	101.77704	11.17957			0.00	0	0.00
THE9C1	On 18/07/2016	Spot Bond	101.96303	12.08137	101.96303	11.99225			0.00	0	0.00
THE9C2	On 18/07/2039	Spot Bond	102.00952	8.86804	102.00952	8.80260			0.00	0	0.00
THE9C3	On 18/07/2016	Spot Bond	101.95141	12.03025	101.95141	11.94152			0.00	0	0.00
THE9D1	On 18/07/2016	Spot Bond	102.88090	16.09081	102.88090	15.97116			0.00	0	0.00
THE9D2	On 18/07/2039	Spot Bond	102.93896	13.15331	102.93896	13.05545			0.00	0	0.00
THE9D3	On 18/07/2016	Spot Bond	102.91574	16.24198	102.91574	16.12117			0.00	0	0.00
TL13	On 31/12/2013	Spot Bond	100.16956	43.13895	100.16956	42.82573			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM Yield	MarkPrice	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
TL15	On 29/04/2015	Spot Bond	115.34604	21.30605	115.34604	21.14672			0.00	0	2,700,000.00
TL20	On 22/02/2020	Spot Bond	98.42479	11.06024	98.42479	10.99829			0.00	0	0.00
TN17	On 14/11/2017	Spot Bond	113.10271	9.66085	113.10271	9.58935		4,128,248,915,000.00	36,500,000	1,000,500,000.00	
TN20	On 17/09/2020	Spot Bond	114.87864	11.16411	114.87864	11.08044		919,029,120,000.00	8,000,000	292,771,000.00	
TN23	On 06/11/2023	Spot Bond	120.75839	9.59940	120.75839	9.52454		0.00	0	85,250,000.00	
TN25	On 19/08/2025	Spot Bond	105.49834	11.49577	105.49834	11.41664		0.00	0	132,700,000.00	
TN27	On 14/11/2027	Spot Bond	103.04013	9.02289	103.04013	8.96096		0.00	0	9,900,000.00	
TORQ1	On 15/04/2022	Spot Bond	100.87844	6.83479	100.87844	6.74437		0.00	0	0.00	
TORQ2	On 15/04/2022	Spot Bond	100.89915	6.99439	100.89915	6.90185		0.00	0	0.00	
TORQ3	On 15/04/2022	Spot Bond	100.92536	7.19646	100.92536	7.10123		0.00	0	0.00	
TORQ4	On 15/04/2022	Spot Bond	100.92812	7.21773	100.92812	7.12222		0.00	0	0.00	
TORQ5	On 15/04/2022	Spot Bond	101.05768	8.21603	101.05768	8.10718		0.00	0	0.00	
TORQ6	On 15/04/2022	Spot Bond	101.32571	13.94034	101.32571	13.75526		0.00	0	0.00	
TPDA01	On 05/04/2015	Spot Bond	100.00000	27.24280	100.00000	26.59198		0.00	0	0.00	
TPDA02	On 05/04/2017	Spot Bond	100.00000	14.10881	100.00000	13.77177		0.00	0	0.00	
TPDA03	On 05/04/2018	Spot Bond	100.00000	12.09028	100.00000	11.80145		0.00	0	0.00	
TR30	On 31/12/2099	Spot Bond	10.00000	100.08034	10.00000	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
TR31	On 31/12/2099	Spot Bond	9.75000	100.07835	9.75000	100.00000			0.00	0	0.00
TR32	On 31/12/2099	Spot Bond	100.00000	10.07776	100.00000	10.00000			0.00	0	0.00
TSP116	On 09/02/2013	Spot Bond	100.00000	84.29561	100.00000	83.71560			0.00	0	0.00
TSP117	On 23/02/2013	Spot Bond	100.00000	81.65548	100.00000	81.11111			0.00	0	0.00
TSP125	On 23/08/2013	Spot Bond	100.00000	60.68669	100.00000	60.34194			0.00	0	0.00
TSP128	On 07/02/2013	Spot Bond	100.00000	84.68677	100.00000	84.10138			0.00	0	0.00
TSP129	On 07/03/2013	Spot Bond	97.58601	79.91578	97.58601	79.40679			0.00	0	0.00
TSP131	On 03/05/2013	Spot Bond	96.66726	71.43311	96.66726	71.02997			0.00	0	0.00
TSP132	On 29/11/2012	Spot Bond	99.23248	66.83769	99.23248	66.83767			0.00	0	0.00
TSP133	On 03/01/2013	Spot Bond	98.71758	92.26434	98.71758	91.57877			0.00	0	0.00
TSP134	On 27/06/2013	Spot Bond	99.76004	67.67026	99.76004	67.28650			0.00	0	0.00
TSP135	On 07/02/2013	Spot Bond	98.31631	84.90568	98.31631	84.32711			0.00	0	0.00
TSP136	On 30/05/2013	Spot Bond	100.00000	67.21915	100.00000	66.84982		30,000,000,000,000.00	300,000,000	200,000,000.00	
UG21	On 02/03/2021	Spot Bond	114.88602	11.78127	114.88602	11.69297			0.00	0	0.00
UTR041	On 19/04/2014	Spot Bond	99.85679	41.71505	99.85679	41.41300			0.00	0	0.00
UTR042	On 19/04/2016	Spot Bond	99.84614	13.88477	99.84614	13.78425			0.00	0	0.00
UTR043	On 06/04/2015	Spot Bond	100.02475	23.48883	100.02475	23.31849			0.00	0	0.00
UTR40	On 10/09/2017	Spot Bond	107.51485	13.03513	107.51485	12.94251			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
VIP1A5	On 07/11/2013	Spot Bond	100.00000	58.18412	100.00000	57.76229				0.00	0	0.00
VIP1B3	On 07/11/2013	Spot Bond	100.00000	58.41802	100.00000	57.99449				0.00	0	0.00
VIP1C3	On 07/11/2013	Spot Bond	100.00000	58.49598	100.00000	58.07189				0.00	0	0.00
VKE01	On 08/05/2015	Spot Bond	101.12514	20.09253	101.12514	19.90310				0.00	0	0.00
VKE02	On 08/05/2016	Spot Bond	101.16690	12.60804	101.16690	12.48913				0.00	0	0.00
VKE03	On 08/05/2017	Spot Bond	101.16870	9.39971	101.16870	9.31106				0.00	0	0.00
VOD002	On 28/02/2013	Spot Bond	100.00000	85.33490	100.00000	84.77225				0.00	0	0.00
VOD005	On 28/11/2012	Spot Bond	100.62384	66.52836	100.62384	66.52834				0.00	0	0.00
VOD006	On 28/02/2013	Spot Bond	100.00000	84.93598	100.00000	84.37597			22,900,000,000,000.00	229,000,000	750,000,000.00	
VOYT01	On 09/09/2015	Spot Bond	142.66000	8.60325	142.66000	8.54079				0.00	0	0.00
WS04	On 30/05/2016	Spot Bond	125.92352	12.98250	125.92352	12.87784				0.00	0	92,051,000.00
WS05	On 01/08/2018	Spot Bond	235.74310	6.75290	235.74310	6.66334				0.00	0	34,274,000.00
WSP1	On 28/05/2015	Spot Bond	110.71509	18.50399	110.71509	18.36937				0.00	0	14,200,000.00
WSP2	On 28/05/2017	Spot Bond	112.63018	9.76176	112.63018	9.68976				0.00	0	81,000,000.00
WSP3	On 28/05/2019	Spot Bond	114.13989	8.24738	114.13989	8.18589				0.00	0	0.00
WSP4	On 28/05/2020	Spot Bond	112.54320	8.21123	112.54320	8.15070				0.00	0	0.00
WSP5	On 28/05/2021	Spot Bond	112.28516	8.16236	112.28516	8.10230				0.00	0	11,200,000.00

Contract Details	Strike	Call / Put	MTM Yield	MarkPrice	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
Z006	On 31/08/2013	Spot Bond	95.75673	56.03101	95.75673	55.66887			0.00	0	0.00
Z009	On 30/11/2013	Spot Bond	94.53097	46.40545	94.53097	46.11031			0.00	0	0.00
Z014	On 30/06/2015	Spot Bond	86.34739	15.73858	86.34739	15.64675			0.00	0	0.00
Z018	On 31/03/2014	Spot Bond	92.99863	36.37550	92.99863	36.14727			0.00	0	0.00
Z019	On 30/06/2014	Spot Bond	91.84060	30.38636	91.84060	30.19972			0.00	0	0.00
Z020	On 19/10/2015	Spot Bond	85.12782	13.00235	85.12782	12.92656			0.00	0	0.00
Z025	On 30/11/2014	Spot Bond	90.00797	22.75910	90.00797	22.61936			0.00	0	0.00
Z071	On 01/07/2015	Spot Bond	86.33473	15.71149	86.33473	15.61984			0.00	0	75,000,000.00
Z083	On 30/09/2019	Spot Bond	64.79116	2.17202	64.79116	2.16194			0.00	0	0.00
ZA001	On 01/09/2016	Spot Bond	100.00000	7.45729	100.00000	7.41492			0.00	0	0.00
ZA002	On 16/08/2024	Spot Bond	100.00000	0.03003	100.00000	0.02986			0.00	0	0.00
ZA003	On 01/09/2016	Spot Bond	100.00000	7.45729	100.00000	7.41492			0.00	0	0.00
ZA007	On 31/03/2015	Spot Bond	100.00000	19.98116	100.00000	19.86765			0.00	0	0.00
ZA008	On 19/03/2015	Spot Bond	100.00000	20.44173	100.00000	20.32560			0.00	0	0.00
ZA009	On 22/04/2015	Spot Bond	100.00000	19.16357	100.00000	19.05471			0.00	0	0.00
ZA010	On 22/04/2015	Spot Bond	100.00000	19.16357	100.00000	19.05471			0.00	0	0.00
ZA011	On 20/05/2015	Spot Bond	100.00000	18.17121	100.00000	18.06798			0.00	0	0.00
ZA012	On 20/05/2015	Spot Bond	100.00000	18.17121	100.00000	18.06798			0.00	0	0.00



Contract Details	Strike	Call / Put	MTM Yield	MarkPrice	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
ZA013	On 18/06/2015	Spot Bond	100.00000	17.19754	100.00000	17.09984			0.00	0	0.00
ZA014	On 18/06/2015	Spot Bond	100.00000	17.19754	100.00000	17.09984			0.00	0	0.00
ZA015	On 20/07/2015	Spot Bond	100.00000	16.18358	100.00000	16.09164			0.00	0	0.00
ZA016	On 20/07/2015	Spot Bond	100.00000	16.18358	100.00000	16.09164			0.00	0	0.00
ZA017	On 20/08/2015	Spot Bond	100.00000	15.25835	100.00000	15.17167			0.00	0	0.00
ZA018	On 20/08/2015	Spot Bond	100.00000	15.25835	100.00000	15.17167			0.00	0	0.00
ZA019	On 21/09/2015	Spot Bond	100.00000	14.35873	100.00000	14.27716			0.00	0	0.00
ZA020	On 21/09/2015	Spot Bond	100.00000	14.35873	100.00000	14.27716			0.00	0	0.00
ZA021	On 20/10/2015	Spot Bond	100.00000	13.58935	100.00000	13.51215			0.00	0	0.00
ZA022	On 18/11/2015	Spot Bond	100.00000	12.86119	100.00000	12.78813			0.00	0	0.00
ZA023	On 20/04/2016	Spot Bond	100.00000	9.61825	100.00000	9.56361			0.00	0	0.00
ZA024	On 20/05/2016	Spot Bond	100.00000	9.08560	100.00000	9.03399			0.00	0	0.00
ZA025	On 21/06/2016	Spot Bond	100.00000	8.54992	100.00000	8.50135			0.00	0	0.00
ZA026	On 21/06/2016	Spot Bond	100.00000	8.54992	100.00000	8.50135			0.00	0	0.00
ZA027	On 20/07/2016	Spot Bond	100.00000	8.09179	100.00000	8.04582			0.00	0	0.00
ZA028	On 19/08/2016	Spot Bond	100.00000	7.64368	100.00000	7.60026			0.00	0	0.00
ZA029	On 20/09/2016	Spot Bond	100.00000	7.19301	100.00000	7.15215			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM Yield	MarkPrice	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
Total for j-Bonds :								,032,568,519,750,550.00	,470,518,515	111 457 131	826.00
<b>Grand Total:</b>								<b>2,568,810,978,850.00</b>	<b>170,557,586</b>	<b>11 458 727</b>	<b>071.00</b>