



JOHANNESBURG STOCK EXCHANGE

Interest Rates & Currency Derivatives

Daily MTM Report

Daily summary for: 03/12/2012

Contract Details			Strike	Call / Put	MTM Yield	MarkPrice	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
Derivatives													
\$ / R	On 14/12/2012	Foreign Exchange Future			8.87580	8.87580	8.86220	8.86220		12.43	64,819,967.40	7,303	351,967.00
\$ / R	On 14/12/2012	Foreign Exchange Future	7.95	Call	925.83810	0.92584	912.29770	0.91230	925.838	19.32	0.00	0	0.00
\$ / R	On 14/12/2012	Foreign Exchange Future	7.95	Put	0.03810	0.00004	0.09770	0.00010	0.038	19.32	0.00	0	15,000.00
\$ / R	On 14/12/2012	Foreign Exchange Future	8.00	Call	875.84940	0.87585	862.33410	0.86233	875.849	18.66	0.00	0	300.00
\$ / R	On 14/12/2012	Foreign Exchange Future	8.00	Put	0.04940	0.00005	0.13410	0.00013	0.049	18.66	0.00	0	12,540.00
\$ / R	On 14/12/2012	Foreign Exchange Future	8.10	Call	775.92420	0.77592	762.45680	0.76246	775.924	17.92	0.00	0	0.00
\$ / R	On 14/12/2012	Foreign Exchange Future	8.10	Put	0.12420	0.00012	0.25680	0.00026	0.124	17.92	0.00	0	3,000.00
\$ / R	On 14/12/2012	Foreign Exchange Future	8.25	Call	626.29850	0.62630	612.98960	0.61299	626.298	16.84	0.00	0	0.00
\$ / R	On 14/12/2012	Foreign Exchange Future	8.25	Put	0.49850	0.00050	0.78960	0.00079	0.499	16.84	0.00	0	2,500.00
\$ / R	On 14/12/2012	Foreign Exchange Future	7.80	Call	1,075.81830	1.07582	1,062.24570	1.06225	1,075.818	21.29	0.00	0	0.00
\$ / R	On 14/12/2012	Foreign Exchange Future	7.80	Put	0.01830	0.00002	0.04570	0.00005	0.018	21.29	0.00	0	43,500.00
\$ / R	On 14/12/2012	Foreign Exchange Future	8.32	Call	556.75630	0.55676	543.66510	0.54367	556.756	16.36	0.00	0	0.00
\$ / R	On 14/12/2012	Foreign Exchange Future	8.32	Put	0.95630	0.00096	1.46510	0.00147	0.956	16.36	0.00	0	0.00
\$ / R	On 14/12/2012	Foreign Exchange Future	8.35	Call	527.05920	0.52706	514.10070	0.51410	527.059	16.16	0.00	0	0.00
\$ / R	On 14/12/2012	Foreign Exchange Future	8.35	Put	1.25920	0.00126	1.90070	0.00190	1.259	16.16	0.00	0	400.00
\$ / R	On 14/12/2012	Foreign Exchange Future	8.05	Call	825.87830	0.82588	812.38500	0.81239	825.878	18.29	0.00	0	0.00
\$ / R	On 14/12/2012	Foreign Exchange Future	8.05	Put	0.07830	0.00008	0.18500	0.00019	0.078	18.29	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	380.55820		0.38056	368.84100	0.36884	380.558	15.14	0.00	0	50.00
\$ / R	On 14/12/2012	Foreign Exchange Future	8.50	Put	4.75820		0.00476	6.64100	0.00664	4.758	15.14	0.00	0	3,500.00
\$ / R	On 14/12/2012	Foreign Exchange Future	8.60	Call	286.73190		0.28673	276.64620	0.27665	286.732	14.46	0.00	0	6,000.00
\$ / R	On 14/12/2012	Foreign Exchange Future	8.60	Put	10.93190		0.01093	14.44620	0.01445	10.932	14.46	0.00	0	500.00
\$ / R	On 14/12/2012	Foreign Exchange Future	8.30	Call	576.59490		0.57659	563.42980	0.56343	576.595	16.50	0.00	0	3,000.00
\$ / R	On 14/12/2012	Foreign Exchange Future	8.30	Put	0.79490		0.00079	1.22980	0.00123	0.795	16.50	0.00	0	6,000.00
\$ / R	On 14/12/2012	Foreign Exchange Future	8.75	Call	159.85660		0.15986	153.70000	0.15370	159.857	13.45	0.00	0	0.00
\$ / R	On 14/12/2012	Foreign Exchange Future	8.75	Put	34.05660		0.03406	41.50000	0.04150	34.057	13.45	0.00	0	2,700.00
\$ / R	On 14/12/2012	Foreign Exchange Future	8.80	Call	123.76530		0.12377	119.17450	0.11917	123.765	13.11	0.00	0	1,000.00
\$ / R	On 14/12/2012	Foreign Exchange Future	8.80	Put	47.96530		0.04797	56.97450	0.05697	47.965	13.11	0.00	0	300.00
\$ / R	On 14/12/2012	Foreign Exchange Future	8.40	Call	477.77940		0.47778	465.11270	0.46511	477.779	15.82	0.00	0	0.00
\$ / R	On 14/12/2012	Foreign Exchange Future	8.40	Put	1.97940		0.00198	2.91270	0.00291	1.979	15.82	0.00	0	1,000.00
\$ / R	On 14/12/2012	Foreign Exchange Future	8.90	Call	65.02490		0.06502	67.86440	0.06786	65.025	12.43	0.00	0	2,000.00
\$ / R	On 14/12/2012	Foreign Exchange Future	8.90	Put	89.22490		0.08922	105.66440	0.10566	89.225	12.43	0.00	0	0.00
\$ / R	On 14/12/2012	Foreign Exchange Future	9.00	Call	34.40050		0.03440	38.24350	0.03824	34.401	13.24	0.00	0	9,900.00
\$ / R	On 14/12/2012	Foreign Exchange Future	9.00	Put	158.60050		0.15860	176.04350	0.17604	158.600	13.24	0.00	0	700.00
\$ / R	On 14/12/2012	Foreign Exchange Future	8.70	Call	199.51900		0.19952	191.87970	0.19188	199.519	13.79	0.00	0	44,500.00
\$ / R	On 14/12/2012	Foreign Exchange Future	8.70	Put	23.71900		0.02372	29.67970	0.02968	23.719	13.79	0.00	0	0.00
\$ / R	On 14/12/2012	Foreign Exchange Future	9.10	Call	17.49320		0.01749	20.92050	0.02092	17.493	14.05	0.00	0	1,540.00
\$ / R	On 14/12/2012	Foreign Exchange Future	9.10	Put	241.69320		0.24169	258.72050	0.25872	241.693	14.05	0.00	0	0.00
\$ / R	On 14/12/2012	Foreign Exchange Future	9.20	Call	8.73220		0.00873	11.28530	0.01129	8.732	14.86	0.00	0	1,000.00
\$ / R	On 14/12/2012	Foreign Exchange Future	9.20	Put	332.93220		0.33293	349.08530	0.34909	332.932	14.86	0.00	0	0.00
\$ / R	On 14/12/2012	Foreign Exchange Future	8.82	Call	110.49050		0.11049	106.52510	0.10653	110.490	12.97	0.00	0	0.00
\$ / R	On 14/12/2012	Foreign Exchange Future	8.82	Put	54.69050		0.05469	64.32510	0.06433	54.691	12.97	0.00	0	0.00
\$ / R	On 14/12/2012	Foreign Exchange Future	9.25	Call	6.15930		0.00616	8.27860	0.00828	6.159	15.27	0.00	0	9,250.00
\$ / R	On 14/12/2012	Foreign Exchange Future	9.25	Put	380.35930		0.38036	396.07860	0.39608	380.359	15.27	0.00	0	0.00
\$ / R	On 14/12/2012	Foreign Exchange Future	9.50	Call	1.03030		0.00103	1.46810	0.00147	1.030	17.10	0.00	0	1,300.00
\$ / R	On 14/12/2012	Foreign Exchange Future	9.50	Put	625.23030		0.62523	639.26810	0.63927	625.230	17.10	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
\$ / R	On 14/12/2012	Foreign Exchange Future	9.01	Call	32.19640		0.03220	36.04280	0.03604	32.196	13.32	0.00	0	0.00
\$ / R	On 14/12/2012	Foreign Exchange Future	9.01	Put	166.39640		0.16640	183.84280	0.18384	166.396	13.32	0.00	0	0.00
\$ / R	On 14/12/2012	Foreign Exchange Future	10.40	Call	0.00710		0.00001	0.01780	0.00002	0.007	24.09	0.00	0	0.00
\$ / R	On 14/12/2012	Foreign Exchange Future	10.40	Put	1,524.20710		1.52421	1,537.81780	1.53782	1,524.207	24.09	0.00	0	0.00
\$ / R	On 14/12/2012	Foreign Exchange Future	11.10	Call	0.00220		0.00000	0.00400	0.00000	0.002	31.25	0.00	0	0.00
\$ / R	On 14/12/2012	Foreign Exchange Future	11.10	Put	2,224.20220		2.22420	2,237.80400	2.23780	2,224.202	31.25	0.00	0	0.00
\$ / R	On 14/12/2012	Foreign Exchange Future	9.23	Call	7.08180		0.00708	9.37030	0.00937	7.082	15.11	0.00	0	0.00
\$ / R	On 14/12/2012	Foreign Exchange Future	9.23	Put	361.28180		0.36128	377.17030	0.37717	361.282	15.11	0.00	0	0.00
\$ / R	On 14/12/2012	Foreign Exchange Future	7.65	Call	1,225.80940		1.22581	1,212.22260	1.21222	1,225.809	23.27	0.00	0	0.00
\$ / R	On 14/12/2012	Foreign Exchange Future	7.65	Put	0.00940		0.00001	0.02260	0.00002	0.009	23.27	0.00	0	0.00
\$ / R	On 14/12/2012	Foreign Exchange Future	7.70	Call	1,175.81170		1.17581	1,162.22840	1.16223	1,175.812	22.61	0.00	0	0.00
\$ / R	On 14/12/2012	Foreign Exchange Future	7.70	Put	0.01170		0.00001	0.02840	0.00003	0.012	22.61	0.00	0	0.00
\$ / R	On 14/12/2012	Foreign Exchange Future	7.75	Call	1,125.81460		1.12581	1,112.23600	1.11224	1,125.815	21.95	0.00	0	0.00
\$ / R	On 14/12/2012	Foreign Exchange Future	7.75	Put	0.01460		0.00001	0.03600	0.00004	0.015	21.95	0.00	0	0.00
\$ / R	On 18/03/2013	Foreign Exchange Future			8.99610		8.99610	8.98230	8.98230		13.67	54,030,576.60	6,006	69,115.00
\$ / R	On 18/03/2013	Foreign Exchange Future	8.50	Call	562.01660		0.56202	553.85240	0.55385	562.017	12.58	0.00	0	0.00
\$ / R	On 18/03/2013	Foreign Exchange Future	8.50	Put	65.91660		0.06592	71.55240	0.07155	65.917	12.58	0.00	0	3,376.00
\$ / R	On 18/03/2013	Foreign Exchange Future	8.75	Call	389.69700		0.38970	384.33000	0.38433	389.697	13.04	0.00	0	0.00
\$ / R	On 18/03/2013	Foreign Exchange Future	8.75	Put	143.59700		0.14360	152.03000	0.15203	143.597	13.04	0.00	0	400.00
\$ / R	On 18/03/2013	Foreign Exchange Future	8.10	Call	913.31120		0.91331	902.24510	0.90225	913.311	12.99	0.00	0	0.00
\$ / R	On 18/03/2013	Foreign Exchange Future	8.10	Put	17.21120		0.01721	19.94510	0.01995	17.211	12.99	0.00	0	180.00
\$ / R	On 18/03/2013	Foreign Exchange Future	8.30	Call	731.11540		0.73112	721.41320	0.72141	731.115	12.79	0.00	0	0.00
\$ / R	On 18/03/2013	Foreign Exchange Future	8.30	Put	35.01540		0.03502	39.11320	0.03911	35.015	12.79	0.00	0	3,000.00
\$ / R	On 18/03/2013	Foreign Exchange Future	9.10	Call	224.20540		0.22421	222.37080	0.22237	224.205	14.11	0.00	0	10,000.00
\$ / R	On 18/03/2013	Foreign Exchange Future	9.10	Put	328.10540		0.32811	340.07080	0.34007	328.105	14.11	0.00	0	0.00
\$ / R	On 18/03/2013	Foreign Exchange Future	8.60	Call	486.74800		0.48675	479.58780	0.47959	486.748	12.65	0.00	0	0.00
\$ / R	On 18/03/2013	Foreign Exchange Future	8.60	Put	90.64800		0.09065	97.28780	0.09729	90.648	12.65	0.00	0	500.00
\$ / R	On 18/03/2013	Foreign Exchange Future	8.70	Call	420.36770		0.42037	414.41500	0.41441	420.368	12.91	0.00	0	0.00

Contract Details			Strike	Call / Put	MTM	Yield	MarkPrice	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
\$ / R	On 18/03/2013	Foreign Exchange Future	8.70	Put	124.26770		0.12427	132.11500	0.13211	124.268	12.91	0.00	0	0.00
\$ / R	On 18/03/2013	Foreign Exchange Future	9.35	Call	153.84150		0.15384	153.81150	0.15381	153.841	15.19	0.00	0	200.00
\$ / R	On 18/03/2013	Foreign Exchange Future	9.35	Put	507.74150		0.50774	521.51150	0.52151	507.742	15.19	0.00	0	0.00
\$ / R	On 18/03/2013	Foreign Exchange Future	8.85	Call	333.40670		0.33341	329.14390	0.32914	333.407	13.29	0.00	0	200.00
\$ / R	On 18/03/2013	Foreign Exchange Future	8.85	Put	187.30670		0.18731	196.84390	0.19684	187.307	13.29	0.00	0	0.00
\$ / R	On 18/03/2013	Foreign Exchange Future	9.00	Call	261.24800		0.26125	258.43140	0.25843	261.248	13.67	0.00	0	21,000.00
\$ / R	On 18/03/2013	Foreign Exchange Future	9.00	Put	265.14800		0.26515	276.13140	0.27613	265.148	13.67	79,544.40	300	300.00
\$ / R	On 18/03/2013	Foreign Exchange Future	10.00	Call	64.66400		0.06466	66.31070	0.06631	64.664	18.12	0.00	0	21,000.00
\$ / R	On 18/03/2013	Foreign Exchange Future	10.00	Put	1,068.56400		1.06856	1,084.01070	1.08401	1,068.564	18.12	0.00	0	0.00
\$ / R	On 18/03/2013	Foreign Exchange Future	9.25	Call	178.59920		0.17860	177.95260	0.17795	178.599	14.75	0.00	0	500.00
\$ / R	On 18/03/2013	Foreign Exchange Future	9.25	Put	432.49920		0.43250	445.65260	0.44565	432.499	14.75	0.00	0	0.00
\$ / R	On 18/03/2013	Foreign Exchange Future	9.30	Call	165.71010		0.16571	165.38910	0.16539	165.710	14.97	0.00	0	3,000.00
\$ / R	On 18/03/2013	Foreign Exchange Future	9.30	Put	469.61010		0.46961	483.08910	0.48309	469.610	14.97	0.00	0	0.00
\$ / R	On 18/03/2013	Foreign Exchange Future	10.85	Call	26.67980		0.02668	28.38960	0.02839	26.680	21.80	0.00	0	250.00
\$ / R	On 18/03/2013	Foreign Exchange Future	10.85	Put	1,880.57980		1.88058	1,896.08960	1.89609	1,880.580	21.80	0.00	0	0.00
\$ / R	On 18/03/2013	Foreign Exchange Future	9.55	Call	115.51700		0.11552	116.35050	0.11635	115.517	16.08	0.00	0	0.00
\$ / R	On 18/03/2013	Foreign Exchange Future	9.55	Put	669.41700		0.66942	684.05050	0.68405	669.417	16.08	0.00	0	0.00
\$ / R	On 18/03/2013	Foreign Exchange Future	9.60	Call	107.87290		0.10787	108.85720	0.10886	107.873	16.31	0.00	0	200.00
\$ / R	On 18/03/2013	Foreign Exchange Future	9.60	Put	711.77290		0.71177	726.55720	0.72656	711.773	16.31	0.00	0	0.00
\$ / R	On 18/03/2013	Foreign Exchange Future	8.00	Call	1,009.00990		1.00901	997.30160	0.99730	1,009.010	13.36	0.00	0	0.00
\$ / R	On 18/03/2013	Foreign Exchange Future	8.00	Put	12.90990		0.01291	15.00160	0.01500	12.910	13.36	0.00	0	10,000.00
\$ / R	On 18/03/2013	Foreign Exchange Future	10.20	Call	51.15010		0.05115	52.91190	0.05291	51.150	19.00	0.00	0	250.00
\$ / R	On 18/03/2013	Foreign Exchange Future	10.20	Put	1,255.05010		1.25505	1,270.61190	1.27061	1,255.050	19.00	0.00	0	0.00
\$ / R	On 18/03/2013	Foreign Exchange Future	10.55	Call	35.40410		0.03540	37.18210	0.03718	35.404	20.53	0.00	0	250.00
\$ / R	On 18/03/2013	Foreign Exchange Future	10.55	Put	1,589.30410		1.58930	1,604.88210	1.60488	1,589.304	20.53	0.00	0	0.00
\$ / R	On 18/03/2013	Foreign Exchange Future	7.90	Call	1,105.75990		1.10576	1,093.54400	1.09354	1,105.760	13.72	0.00	0	0.00
\$ / R	On 18/03/2013	Foreign Exchange Future	7.90	Put	9.65990		0.00966	11.24400	0.01124	9.660	13.72	0.00	0	0.00
\$ / R	On 18/03/2013	Foreign Exchange Future	7.95	Call	1,057.27070		1.05727	1,045.29330	1.04529	1,057.271	13.54	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
\$ / R	On 18/03/2013	Foreign Exchange Future	7.95	Put	11.17070		0.01117	12.99330	0.01299	11.171	13.54	0.00	0	0.00
\$ / R	On 14/06/2013	Foreign Exchange Future			9.10370		9.10370	9.08930	9.08930		14.46	0.00	0	11,876.00
\$ / R	On 14/06/2013	Foreign Exchange Future	9.40	Call	285.26770		0.28527	285.37040	0.28537	285.268	15.54	0.00	0	300.00
\$ / R	On 14/06/2013	Foreign Exchange Future	9.40	Put	581.56770		0.58157	596.07040	0.59607	581.568	15.54	0.00	0	0.00
\$ / R	On 14/06/2013	Foreign Exchange Future	9.70	Call	215.87260		0.21587	217.08570	0.21709	215.873	16.62	0.00	0	300.00
\$ / R	On 14/06/2013	Foreign Exchange Future	9.70	Put	812.17260		0.81217	827.78570	0.82779	812.173	16.62	0.00	0	0.00
\$ / R	On 14/06/2013	Foreign Exchange Future	8.76	Call	545.38660		0.54539	540.78930	0.54079	545.387	13.39	0.00	0	0.00
\$ / R	On 14/06/2013	Foreign Exchange Future	8.76	Put	201.68660		0.20169	211.48930	0.21149	201.687	13.39	0.00	0	0.00
\$ / R	On 14/06/2013	Foreign Exchange Future	9.85	Call	189.30690		0.18931	190.88170	0.19088	189.307	17.17	0.00	0	500.00
\$ / R	On 14/06/2013	Foreign Exchange Future	9.85	Put	935.60690		0.93561	951.58170	0.95158	935.607	17.17	0.00	0	0.00
\$ / R	On 14/06/2013	Foreign Exchange Future	9.30	Call	314.35020		0.31435	313.93810	0.31394	314.350	15.18	0.00	0	0.00
\$ / R	On 14/06/2013	Foreign Exchange Future	9.30	Put	510.65020		0.51065	524.63810	0.52464	510.650	15.18	0.00	0	300.00
\$ / R	On 14/06/2013	Foreign Exchange Future	8.74	Call	556.69680		0.55670	551.89760	0.55190	556.697	13.33	0.00	0	0.00
\$ / R	On 14/06/2013	Foreign Exchange Future	8.74	Put	192.99680		0.19300	202.59760	0.20260	192.997	13.33	0.00	0	0.00
\$ / R	On 14/06/2013	Foreign Exchange Future	8.75	Call	551.01670		0.55102	546.31650	0.54632	551.017	13.36	0.00	0	0.00
\$ / R	On 14/06/2013	Foreign Exchange Future	8.75	Put	197.31670		0.19732	207.01650	0.20702	197.317	13.36	0.00	0	500.00
\$ / R	On 16/09/2013	Foreign Exchange Future			9.21690		9.21690	9.20200	9.20200		15.09	0.00	0	0.00
\$ / R	On 16/09/2013	Foreign Exchange Future	10.20	Call	250.15330		0.25015	251.58130	0.25158	250.153	18.15	0.00	0	500.00
\$ / R	On 16/09/2013	Foreign Exchange Future	10.20	Put	1,233.25330		1.23325	1,249.58130	1.24958	1,233.253	18.15	0.00	0	0.00
\$ / R	On 16/09/2013	Foreign Exchange Future	9.64	Call	361.91020		0.36191	362.44700	0.36245	361.910	16.44	0.00	0	0.00
\$ / R	On 16/09/2013	Foreign Exchange Future	9.64	Put	785.01020		0.78501	800.44700	0.80045	785.010	16.44	0.00	0	0.00
\$ / R	On 16/09/2013	Foreign Exchange Future	9.65	Call	359.37570		0.35938	359.94090	0.35994	359.376	16.47	0.00	0	0.00
\$ / R	On 16/09/2013	Foreign Exchange Future	9.65	Put	792.47570		0.79248	807.94090	0.80794	792.476	16.47	0.00	0	0.00
\$ / R	On 16/09/2013	Foreign Exchange Future	9.66	Call	356.87060		0.35687	357.46070	0.35746	356.871	16.50	0.00	0	0.00
\$ / R	On 16/09/2013	Foreign Exchange Future	9.66	Put	799.97060		0.79997	815.46070	0.81546	799.971	16.50	0.00	0	0.00
\$ / R	On 16/09/2013	Foreign Exchange Future	8.75	Call	706.74360		0.70674	702.23050	0.70223	706.744	13.67	0.00	0	0.00
\$ / R	On 16/09/2013	Foreign Exchange Future	8.75	Put	239.84360		0.23984	250.23050	0.25023	239.844	13.67	0.00	0	500.00
\$ / R	On 13/12/2013	Foreign Exchange Future			9.31760		9.31760	9.30030	9.30030		15.61	0.00	0	5,542.00

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	9.00	Call	717.40600		0.71741	714.65300	0.71465	717.406	14.70	0.00	0	0.00
\$ / R	On 13/12/2013	Foreign Exchange Future	9.00	Put	399.80600		0.39981	414.35300	0.41435	399.806	14.70	0.00	0	750.00
\$ / R	On 13/12/2013	Foreign Exchange Future	10.27	Call	341.11350		0.34111	343.24990	0.34325	341.113	18.20	0.00	0	750.00
\$ / R	On 13/12/2013	Foreign Exchange Future	10.27	Put	1,293.51350		1.29351	1,312.94990	1.31295	1,293.514	18.20	0.00	0	0.00
\$ / R	On 13/12/2013	Foreign Exchange Future	8.93	Call	751.08620		0.75109	747.85000	0.74785	751.086	14.48	0.00	0	0.00
\$ / R	On 13/12/2013	Foreign Exchange Future	8.93	Put	361.38620		0.36139	375.45000	0.37545	361.386	14.48	0.00	0	0.00
\$ / R	On 13/12/2013	Foreign Exchange Future	8.98	Call	727.53620		0.72754	724.63710	0.72464	727.536	14.63	0.00	0	0.00
\$ / R	On 13/12/2013	Foreign Exchange Future	8.98	Put	387.83620		0.38784	402.23710	0.40224	387.836	14.63	0.00	0	0.00
\$ / R	On 13/12/2013	Foreign Exchange Future	8.90	Call	764.61430		0.76461	761.18510	0.76119	764.614	14.40	0.00	0	0.00
\$ / R	On 13/12/2013	Foreign Exchange Future	8.90	Put	347.01430		0.34701	360.88510	0.36089	347.014	14.40	0.00	0	0.00
\$ / R	On 13/12/2013	Foreign Exchange Future	9.03	Call	704.85810		0.70486	702.27860	0.70228	704.858	14.79	0.00	0	0.00
\$ / R	On 13/12/2013	Foreign Exchange Future	9.03	Put	415.15810		0.41516	429.87860	0.42988	415.158	14.79	0.00	0	0.00
\$ / R	On 13/12/2013	Foreign Exchange Future	9.69	Call	469.79260		0.46979	470.43930	0.47044	469.793	16.64	0.00	0	750.00
\$ / R	On 13/12/2013	Foreign Exchange Future	9.69	Put	842.19260		0.84219	860.13930	0.86014	842.193	16.64	0.00	0	0.00
\$ / R	On 13/12/2013	Foreign Exchange Future	8.00	Call	1,406.75870		1.40676	1,396.27140	1.39627	1,406.759	14.05	0.00	0	0.00
\$ / R	On 13/12/2013	Foreign Exchange Future	8.00	Put	89.15870		0.08916	95.97140	0.09597	89.159	14.05	0.00	0	0.00
\$ / R	On 13/12/2013	Foreign Exchange Future	8.75	Call	848.01790		0.84802	843.40090	0.84340	848.018	14.12	0.00	0	0.00
\$ / R	On 13/12/2013	Foreign Exchange Future	8.75	Put	280.41790		0.28042	293.10090	0.29310	280.418	14.12	0.00	0	750.00
\$ / R	On 12/12/2014	Foreign Exchange Future			9.46720		9.46720	9.45010	9.45010		16.04	0.00	0	0.00
\$ / R	On 12/12/2014	Foreign Exchange Future	9.60	Call	816.74400		0.81674	810.32510	0.81033	816.744	16.33	0.00	0	0.00
\$ / R	On 12/12/2014	Foreign Exchange Future	9.60	Put	949.54400		0.94954	960.22510	0.96023	949.544	16.33	0.00	0	0.00
\$ / R	On 12/12/2014	Foreign Exchange Future	8.45	Call	1,342.26110		1.34226	1,329.12640	1.32913	1,342.261	14.25	0.00	0	0.00
\$ / R	On 12/12/2014	Foreign Exchange Future	8.45	Put	325.06110		0.32506	329.02640	0.32903	325.061	14.25	0.00	0	0.00
\$ / R	On 12/12/2014	Foreign Exchange Future	8.50	Call	1,308.16070		1.30816	1,295.24780	1.29525	1,308.161	14.24	0.00	0	0.00
\$ / R	On 12/12/2014	Foreign Exchange Future	8.50	Put	340.96070		0.34096	345.14780	0.34515	340.961	14.24	0.00	0	0.00
\$ / R	On 12/12/2014	Foreign Exchange Future	8.55	Call	1,278.09010		1.27809	1,265.48620	1.26549	1,278.090	14.30	0.00	0	0.00
\$ / R	On 12/12/2014	Foreign Exchange Future	8.55	Put	360.89010		0.36089	365.38620	0.36539	360.890	14.30	0.00	0	0.00
\$ / R	On 12/12/2014	Foreign Exchange Future	8.00	Call	1,671.19260		1.67119	1,656.32050	1.65632	1,671.193	14.35	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 12/12/2014	Foreign Exchange Future	8.00	Put	203.99260		0.20399	206.22050	0.20622	203.993	14.35	0.00	0	0.00
\$ / R	On 14/12/2015	Foreign Exchange Future			10.11450		10.11450	10.09580	10.09580		17.29	0.00	0	0.00
\$ / R	On 14/12/2015	Foreign Exchange Future	9.15	Call	1,576.47370		1.57647	1,565.33950	1.56534	1,576.474	15.35	0.00	0	0.00
\$ / R	On 14/12/2015	Foreign Exchange Future	9.15	Put	611.97370		0.61197	619.53950	0.61954	611.974	15.35	0.00	0	0.00
\$ / R	On 14/12/2015	Foreign Exchange Future	9.20	Call	1,553.56070		1.55356	1,542.80640	1.54281	1,553.561	15.45	0.00	0	0.00
\$ / R	On 14/12/2015	Foreign Exchange Future	9.20	Put	639.06070		0.63906	647.00640	0.64701	639.061	15.45	0.00	0	0.00
\$ / R	On 14/12/2015	Foreign Exchange Future	9.25	Call	1,531.17710		1.53118	1,520.80470	1.52080	1,531.177	15.56	0.00	0	0.00
\$ / R	On 14/12/2015	Foreign Exchange Future	9.25	Put	666.67710		0.66668	675.00470	0.67500	666.677	15.56	0.00	0	0.00
\$ / R MAXI	On 14/12/2012	Foreign Exchange Future			8.87580		8.87580	8.86220	8.86220		12.43	0.00	0	1,234.00
\$ / R MAXI	On 14/12/2012	Foreign Exchange Future	7.82	Call	105,262.04200		1.05262	103,905.12330	1.03905	105,262.042	20.99	0.00	0	0.00
\$ / R MAXI	On 14/12/2012	Foreign Exchange Future	7.82	Put	2.04200		0.00002	5.12330	0.00005	2.042	20.99	0.00	0	0.00
\$ / R MAXI	On 14/12/2012	Foreign Exchange Future	7.87	Call	100,262.59450		1.00263	98,906.57500	0.98907	100,262.594	20.33	0.00	0	0.00
\$ / R MAXI	On 14/12/2012	Foreign Exchange Future	7.87	Put	2.59450		0.00003	6.57500	0.00007	2.594	20.33	0.00	0	0.00
\$ / R MAXI	On 14/12/2012	Foreign Exchange Future	7.92	Call	95,263.32180		0.95263	93,908.49320	0.93908	95,263.322	19.67	0.00	0	0.00
\$ / R MAXI	On 14/12/2012	Foreign Exchange Future	7.92	Put	3.32180		0.00003	8.49320	0.00008	3.322	19.67	0.00	0	0.00
\$ / R MAXI	On 14/12/2012	Foreign Exchange Future	8.60	Call	28,446.02670		0.28446	27,502.82620	0.27503	28,446.027	13.59	0.00	0	0.00
\$ / R MAXI	On 14/12/2012	Foreign Exchange Future	8.60	Put	866.02670		0.00866	1,282.82620	0.01283	866.027	13.59	0.00	0	0.00
\$ / R MAXI	On 14/12/2012	Foreign Exchange Future	8.80	Call	12,211.47380		0.12211	11,855.81560	0.11856	12,211.474	12.82	0.00	0	158.00
\$ / R MAXI	On 14/12/2012	Foreign Exchange Future	8.80	Put	4,631.47380		0.04631	5,635.81560	0.05636	4,631.474	12.82	0.00	0	0.00
\$ / R MAXI	On 14/12/2012	Foreign Exchange Future	8.30	Call	57,632.01300		0.57632	56,319.15990	0.56319	57,632.013	15.67	0.00	0	158.00
\$ / R MAXI	On 14/12/2012	Foreign Exchange Future	8.30	Put	52.01300		0.00052	99.15990	0.00099	52.013	15.67	0.00	0	0.00
\$ / R MAXI	On 14/12/2012	Foreign Exchange Future	8.59	Call	29,366.54170		0.29367	28,399.51640	0.28400	29,366.542	13.63	0.00	0	0.00
\$ / R MAXI	On 14/12/2012	Foreign Exchange Future	8.59	Put	786.54170		0.00787	1,179.51640	0.01180	786.542	13.63	0.00	0	0.00
\$ / R MAXI	On 18/03/2013	Foreign Exchange Future			8.99610		8.99610	8.98230	8.98230		13.67	0.00	0	195.00
\$ / R MAXI	On 18/03/2013	Foreign Exchange Future	8.75	Call	38,969.69870		0.38970	38,433.00460	0.38433	38,969.699	13.04	0.00	0	0.00
\$ / R MAXI	On 18/03/2013	Foreign Exchange Future	8.75	Put	14,359.69870		0.14360	15,203.00460	0.15203	14,359.699	13.04	0.00	0	0.00
\$ / R MAXI	On 18/03/2013	Foreign Exchange Future	8.76	Call	38,376.54790		0.38377	37,851.27270	0.37851	38,376.548	13.06	0.00	0	0.00
\$ / R MAXI	On 18/03/2013	Foreign Exchange Future	8.76	Put	14,766.54790		0.14767	15,621.27270	0.15621	14,766.548	13.06	0.00	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	9.02	Call	25,337.28620		0.25337	25,076.42260	0.25076	25,337.286	13.76	0.00	0	97.00
\$ / R MAXI	On 18/03/2013	Foreign Exchange Future	9.02	Put	27,727.28620		0.27727	28,846.42260	0.28846	27,727.286	13.76	0.00	0	0.00
\$ / R MAXI	On 18/03/2013	Foreign Exchange Future	8.69	Call	42,670.43490		0.42670	42,063.32450	0.42063	42,670.435	12.88	0.00	0	0.00
\$ / R MAXI	On 18/03/2013	Foreign Exchange Future	8.69	Put	12,060.43490		0.12060	12,833.32450	0.12833	12,060.435	12.88	0.00	0	0.00
\$ / R MAXI	On 18/03/2013	Foreign Exchange Future	8.74	Call	39,569.60170		0.39570	39,021.22970	0.39021	39,569.602	13.01	0.00	0	0.00
\$ / R MAXI	On 18/03/2013	Foreign Exchange Future	8.74	Put	13,959.60170		0.13960	14,791.22970	0.14791	13,959.602	13.01	0.00	0	0.00
\$ / R MAXI	On 14/06/2013	Foreign Exchange Future			9.10370		9.10370	9.08930	9.08930		14.46	0.00	0	10.00
\$ / R MAXI	On 14/06/2013	Foreign Exchange Future	8.74	Call	55,669.67730		0.55670	55,189.76350	0.55190	55,669.677	13.33	0.00	0	0.00
\$ / R MAXI	On 14/06/2013	Foreign Exchange Future	8.74	Put	19,299.67730		0.19300	20,259.76350	0.20260	19,299.677	13.33	0.00	0	0.00
\$ / R MAXI	On 14/06/2013	Foreign Exchange Future	8.75	Call	55,101.67380		0.55102	54,631.64660	0.54632	55,101.674	13.36	0.00	0	0.00
\$ / R MAXI	On 14/06/2013	Foreign Exchange Future	8.75	Put	19,731.67380		0.19732	20,701.64660	0.20702	19,731.674	13.36	0.00	0	0.00
\$ / R MAXI	On 14/06/2013	Foreign Exchange Future	8.76	Call	54,538.66450		0.54539	54,078.93290	0.54079	54,538.665	13.39	0.00	0	0.00
\$ / R MAXI	On 14/06/2013	Foreign Exchange Future	8.76	Put	20,168.66450		0.20169	21,148.93290	0.21149	20,168.664	13.39	0.00	0	0.00
£ / R	On 14/12/2012	Foreign Exchange Future			14.26720		14.26720	14.18680	14.18680		10.20	214,008.00	15	15,086.00
£ / R	On 14/12/2012	Foreign Exchange Future	12.25	Call	2,017.20000		2.01720	1,936.82070	1.93682	2,017.200	15.52	0.00	0	0.00
£ / R	On 14/12/2012	Foreign Exchange Future	12.25	Put	0.00000		0.00000	0.02070	0.00002	0.000	15.52	0.00	0	11,100.00
£ / R	On 14/12/2012	Foreign Exchange Future	12.40	Call	1,866.90000		1.86690	1,786.52350	1.78652	1,866.900	15.81	0.00	0	0.00
£ / R	On 14/12/2012	Foreign Exchange Future	12.40	Put	0.00000		0.00000	0.02350	0.00002	0.000	15.81	0.00	0	0.00
£ / R	On 14/12/2012	Foreign Exchange Future	12.45	Call	1,816.90000		1.81690	1,736.52450	1.73652	1,816.900	15.91	0.00	0	0.00
£ / R	On 14/12/2012	Foreign Exchange Future	12.45	Put	0.00000		0.00000	0.02450	0.00002	0.000	15.91	0.00	0	0.00
£ / R	On 14/12/2012	Foreign Exchange Future	13.45	Call	818.01420		0.81801	739.07350	0.73907	818.014	13.94	0.00	0	0.00
£ / R	On 14/12/2012	Foreign Exchange Future	13.45	Put	0.81420		0.00081	2.27350	0.00227	0.814	13.94	0.00	0	0.00
£ / R	On 14/12/2012	Foreign Exchange Future	13.95	Call	336.10330		0.33610	276.46490	0.27646	336.103	11.61	0.00	0	11,100.00
£ / R	On 14/12/2012	Foreign Exchange Future	13.95	Put	18.90330		0.01890	39.66490	0.03966	18.903	11.61	0.00	0	0.00
£ / R	On 14/12/2012	Foreign Exchange Future	12.50	Call	1,766.90010		1.76690	1,686.52560	1.68653	1,766.900	16.00	0.00	0	0.00
£ / R	On 14/12/2012	Foreign Exchange Future	12.50	Put	0.00010		0.00000	0.02560	0.00003	0.000	16.00	0.00	0	0.00
£ / R	On 14/12/2012	Foreign Exchange Future	13.37	Call	897.67840		0.89768	818.18410	0.81818	897.678	14.31	0.00	0	0.00
£ / R	On 14/12/2012	Foreign Exchange Future	13.37	Put	0.47840		0.00048	1.38410	0.00138	0.478	14.31	0.00	0	0.00

Contract Details			Strike	Call / Put	MTM	Yield	MarkPrice	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
£ / R	On 14/12/2012	Foreign Exchange Future	14.20	Call	139.94190		0.13994	108.79320	0.10879	139.942	10.44	0.00	0	100.00
£ / R	On 14/12/2012	Foreign Exchange Future	14.20	Put	72.74190		0.07274	121.99320	0.12199	72.742	10.44	0.00	0	0.00
£ / R	On 14/12/2012	Foreign Exchange Future	13.55	Call	718.77320		0.71877	641.00610	0.64101	718.773	13.48	0.00	0	0.00
£ / R	On 14/12/2012	Foreign Exchange Future	13.55	Put	1.57320		0.00157	4.20610	0.00421	1.573	13.48	0.00	0	100.00
£ / R	On 14/12/2012	Foreign Exchange Future	13.70	Call	571.31740		0.57132	497.08730	0.49709	571.317	12.78	0.00	0	100.00
£ / R	On 14/12/2012	Foreign Exchange Future	13.70	Put	4.11740		0.00412	10.28730	0.01029	4.117	12.78	0.00	0	0.00
£ / R	On 18/03/2013	Foreign Exchange Future			14.45680		14.45680	14.37540	14.37540		11.56	361,420.00	25	4,585.00
£ / R	On 18/03/2013	Foreign Exchange Future	13.35	Call	1,145.15880		1.14516	1,074.82240	1.07482	1,145.159	11.39	0.00	0	0.00
£ / R	On 18/03/2013	Foreign Exchange Future	13.35	Put	38.35880		0.03836	49.42240	0.04942	38.359	11.39	0.00	0	0.00
£ / R	On 18/03/2013	Foreign Exchange Future	13.36	Call	1,135.98770		1.13599	1,065.86000	1.06586	1,135.988	11.38	0.00	0	0.00
£ / R	On 18/03/2013	Foreign Exchange Future	13.36	Put	39.18770		0.03919	50.46000	0.05046	39.188	11.38	0.00	0	0.00
£ / R	On 18/03/2013	Foreign Exchange Future	13.70	Call	835.60410		0.83560	777.09940	0.77710	835.604	10.86	0.00	0	0.00
£ / R	On 18/03/2013	Foreign Exchange Future	13.70	Put	78.80410		0.07880	101.69940	0.10170	78.804	10.86	0.00	0	200.00
£ / R	On 18/03/2013	Foreign Exchange Future	13.90	Call	682.03400		0.68203	634.04810	0.63405	682.034	10.95	0.00	0	200.00
£ / R	On 18/03/2013	Foreign Exchange Future	13.90	Put	125.23400		0.12523	158.64810	0.15865	125.234	10.95	0.00	0	0.00
£ / R	On 18/03/2013	Foreign Exchange Future	13.34	Call	1,154.34700		1.15435	1,083.80520	1.08381	1,154.347	11.41	0.00	0	0.00
£ / R	On 18/03/2013	Foreign Exchange Future	13.34	Put	37.54700		0.03755	48.40520	0.04841	37.547	11.41	0.00	0	0.00
£ / R	On 18/03/2013	Foreign Exchange Future	14.40	Call	384.21780		0.38422	357.01390	0.35701	384.218	11.50	0.00	0	0.00
£ / R	On 18/03/2013	Foreign Exchange Future	14.40	Put	327.41780		0.32742	381.61390	0.38161	327.418	11.50	0.00	0	0.00
£ / R	On 18/03/2013	Foreign Exchange Future	13.53	Call	982.75380		0.98275	916.64140	0.91664	982.754	11.12	0.00	0	0.00
£ / R	On 18/03/2013	Foreign Exchange Future	13.53	Put	55.95380		0.05595	71.24140	0.07124	55.954	11.12	0.00	0	0.00
£ / R	On 14/06/2013	Foreign Exchange Future			14.62450		14.62450	14.54180	14.54180		12.41	0.00	0	251.00
£ / R	On 14/06/2013	Foreign Exchange Future	13.80	Call	987.93230		0.98793	934.61780	0.93462	987.932	11.25	0.00	0	0.00
£ / R	On 14/06/2013	Foreign Exchange Future	13.80	Put	163.43230		0.16343	192.81780	0.19282	163.432	11.25	0.00	0	0.00
£ / R	On 14/06/2013	Foreign Exchange Future	13.81	Call	980.62740		0.98063	927.93950	0.92794	980.627	11.26	0.00	0	0.00
£ / R	On 14/06/2013	Foreign Exchange Future	13.81	Put	166.12740		0.16613	196.13950	0.19614	166.127	11.26	0.00	0	0.00
£ / R	On 14/06/2013	Foreign Exchange Future	14.34	Call	659.70260		0.65970	625.69600	0.62570	659.703	12.02	0.00	0	0.00
£ / R	On 14/06/2013	Foreign Exchange Future	14.34	Put	375.20260		0.37520	423.89600	0.42390	375.203	12.02	0.00	0	0.00

Contract Details			Strike	Call / Put	MTM	Yield	MarkPrice	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
£ / R	On 14/06/2013	Foreign Exchange Future	14.40	Call	629.71130		0.62971	597.51190	0.59751	629.711	12.11	0.00	0	0.00
£ / R	On 14/06/2013	Foreign Exchange Future	14.40	Put	405.21130		0.40521	455.71190	0.45571	405.211	12.11	0.00	0	0.00
£ / R	On 14/06/2013	Foreign Exchange Future	14.65	Call	518.73200		0.51873	494.54300	0.49454	518.732	12.52	0.00	0	0.00
£ / R	On 14/06/2013	Foreign Exchange Future	14.65	Put	544.23200		0.54423	602.74300	0.60274	544.232	12.52	0.00	0	200.00
£ / R	On 14/06/2013	Foreign Exchange Future	14.80	Call	464.51910		0.46452	443.57230	0.44357	464.519	12.84	0.00	0	200.00
£ / R	On 14/06/2013	Foreign Exchange Future	14.80	Put	640.01910		0.64002	701.77230	0.70177	640.019	12.84	0.00	0	0.00
£ / R	On 14/06/2013	Foreign Exchange Future	13.00	Call	1,663.97530		1.66398	1,589.98230	1.58998	1,663.975	11.36	0.00	0	0.00
£ / R	On 14/06/2013	Foreign Exchange Future	13.00	Put	39.47530		0.03948	48.18230	0.04818	39.475	11.36	0.00	0	699.00
£ / R	On 14/06/2013	Foreign Exchange Future	13.79	Call	995.27080		0.99527	941.68320	0.94168	995.271	11.25	0.00	0	0.00
£ / R	On 14/06/2013	Foreign Exchange Future	13.79	Put	160.77080		0.16077	189.88320	0.18988	160.771	11.25	0.00	0	0.00
£ / R	On 14/06/2013	Foreign Exchange Future	15.30	Call	324.90540		0.32491	312.06460	0.31206	324.905	13.91	0.00	0	200.00
£ / R	On 14/06/2013	Foreign Exchange Future	15.30	Put	1,000.40540		1.00041	1,070.26460	1.07026	1,000.405	13.91	0.00	0	0.00
£ / R	On 14/06/2013	Foreign Exchange Future	12.00	Call	2,639.20680		2.63921	2,558.82650	2.55883	2,639.207	14.23	0.00	0	0.00
£ / R	On 14/06/2013	Foreign Exchange Future	12.00	Put	14.70680		0.01471	17.02650	0.01703	14.707	14.23	0.00	0	699.00
£ / R	On 16/09/2013	Foreign Exchange Future			14.80070		14.80070	14.71690	14.71690		13.07	0.00	0	0.00
£ / R	On 16/09/2013	Foreign Exchange Future	14.74	Call	708.27880		0.70828	689.98140	0.68998	708.279	12.97	0.00	0	0.00
£ / R	On 16/09/2013	Foreign Exchange Future	14.74	Put	647.57880		0.64758	713.08140	0.71308	647.579	12.97	0.00	0	0.00
£ / R	On 16/09/2013	Foreign Exchange Future	14.75	Call	704.23310		0.70423	686.20850	0.68621	704.233	12.99	0.00	0	0.00
£ / R	On 16/09/2013	Foreign Exchange Future	14.75	Put	653.53310		0.65353	719.30850	0.71931	653.533	12.99	0.00	0	0.00
£ / R	On 16/09/2013	Foreign Exchange Future	14.76	Call	700.21170		0.70021	682.45860	0.68246	700.212	13.01	0.00	0	0.00
£ / R	On 16/09/2013	Foreign Exchange Future	14.76	Put	659.51170		0.65951	725.55860	0.72556	659.512	13.01	0.00	0	0.00
£ / R	On 13/12/2013	Foreign Exchange Future			14.95670		14.95670	14.86900	14.86900		13.54	0.00	0	0.00
£ / R	On 13/12/2013	Foreign Exchange Future	14.89	Call	844.05490		0.84405	824.04510	0.82405	844.055	13.44	0.00	0	0.00
£ / R	On 13/12/2013	Foreign Exchange Future	14.89	Put	777.35490		0.77735	845.04510	0.84505	777.355	13.44	0.00	0	0.00
£ / R	On 13/12/2013	Foreign Exchange Future	14.90	Call	840.21100		0.84021	820.33920	0.82034	840.211	13.45	0.00	0	0.00
£ / R	On 13/12/2013	Foreign Exchange Future	14.90	Put	783.51100		0.78351	851.33920	0.85134	783.511	13.45	0.00	0	0.00
£ / R	On 13/12/2013	Foreign Exchange Future	14.91	Call	836.38750		0.83639	816.65280	0.81665	836.388	13.47	0.00	0	0.00
£ / R	On 13/12/2013	Foreign Exchange Future	14.91	Put	789.68750		0.78969	857.65280	0.85765	789.688	13.47	0.00	0	0.00

Contract Details			Strike	Call / Put	MTM	Yield	MarkPrice	Previous MTM	Previous Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
¥ / R	On 14/12/2012	Foreign Exchange Future			0.10780		0.10780	0.10740	0.10740		11.22		0.00	0	22,073.00
¥ / R	On 14/12/2012	Foreign Exchange Future	0.08	Call	2,440.00370		0.02440	2,400.00570	0.02400	2,440.004	36.66		0.00	0	0.00
¥ / R	On 14/12/2012	Foreign Exchange Future	0.08	Put	0.00370		0.00000	0.00570	0.00000	0.004	36.66		0.00	0	0.00
¥ / R	On 14/12/2012	Foreign Exchange Future	0.09	Call	1,440.01400		0.01440	1,400.02940	0.01400	1,440.014	22.79		0.00	0	0.00
¥ / R	On 14/12/2012	Foreign Exchange Future	0.09	Put	0.01400		0.00000	0.02940	0.00000	0.014	22.79		0.00	0	0.00
¥ / R	On 14/12/2012	Foreign Exchange Future	0.10	Call	445.47530		0.00445	411.80220	0.00412	445.475	14.53		0.00	0	0.00
¥ / R	On 14/12/2012	Foreign Exchange Future	0.10	Put	5.47530		0.00005	11.80220	0.00012	5.475	14.53		0.00	0	0.00
¥ / R	On 14/12/2012	Foreign Exchange Future	0.11	Call	16.46270		0.00016	21.94590	0.00022	16.463	11.22		0.00	0	0.00
¥ / R	On 14/12/2012	Foreign Exchange Future	0.11	Put	236.46270		0.00236	281.94590	0.00282	236.463	11.22		0.00	0	0.00
¥ / R	On 18/03/2013	Foreign Exchange Future			0.10940		0.10940	0.10890	0.10890		15.03		0.00	0	1,868.00
¥ / R	On 18/03/2013	Foreign Exchange Future	0.11	Call	323.47670		0.00323	312.77440	0.00313	323.477	15.03		0.00	0	0.00
¥ / R	On 18/03/2013	Foreign Exchange Future	0.11	Put	383.47670		0.00383	422.77440	0.00423	383.477	15.03		0.00	0	0.00
¥ / R	On 18/03/2013	Foreign Exchange Future	0.09	Call	1,944.28670		0.01944	1,895.03500	0.01895	1,944.287	16.54		0.00	0	0.00
¥ / R	On 18/03/2013	Foreign Exchange Future	0.09	Put	4.28670		0.00004	5.03500	0.00005	4.287	16.54		0.00	0	0.00
¥ / R	On 18/03/2013	Foreign Exchange Future	0.10	Call	994.34400		0.00994	956.69450	0.00957	994.344	14.88		0.00	0	0.00
¥ / R	On 18/03/2013	Foreign Exchange Future	0.10	Put	54.34400		0.00054	66.69450	0.00067	54.344	14.88		0.00	0	0.00
€ / R	On 14/12/2012	Foreign Exchange Future			11.57830		11.57830	11.51810	11.51810		10.60		35,151,718.80	3,036	77,221.00
€ / R	On 14/12/2012	Foreign Exchange Future	10.39	Call	1,188.32520		1.18833	1,128.15440	1.12815	1,188.325	18.12		0.00	0	0.00
€ / R	On 14/12/2012	Foreign Exchange Future	10.39	Put	0.02520		0.00003	0.05440	0.00005	0.025	18.12		0.00	0	0.00
€ / R	On 14/12/2012	Foreign Exchange Future	10.40	Call	1,178.32540		1.17833	1,118.15860	1.11816	1,178.325	17.97		0.00	0	0.00
€ / R	On 14/12/2012	Foreign Exchange Future	10.40	Put	0.02540		0.00003	0.05860	0.00006	0.025	17.97		0.00	0	750.00
€ / R	On 14/12/2012	Foreign Exchange Future	10.80	Call	778.76260		0.77876	719.23480	0.71923	778.763	15.51		0.00	0	0.00
€ / R	On 14/12/2012	Foreign Exchange Future	10.80	Put	0.46260		0.00046	1.13480	0.00113	0.463	15.51		0.00	0	0.00
€ / R	On 14/12/2012	Foreign Exchange Future	10.82	Call	758.84250		0.75884	699.40980	0.69941	758.843	15.41		0.00	0	0.00
€ / R	On 14/12/2012	Foreign Exchange Future	10.82	Put	0.54250		0.00054	1.30980	0.00131	0.543	15.41		0.00	0	0.00
€ / R	On 14/12/2012	Foreign Exchange Future	10.34	Call	1,238.32440		1.23832	1,178.13540	1.17814	1,238.324	18.83		0.00	0	0.00
€ / R	On 14/12/2012	Foreign Exchange Future	10.34	Put	0.02440		0.00002	0.03540	0.00004	0.024	18.83		0.00	0	0.00
€ / R	On 14/12/2012	Foreign Exchange Future	11.00	Call	580.50030		0.58050	522.57370	0.52257	580.500	14.51		0.00	0	13,900.00

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	11.00	Put	2.20030		0.00220	4.47370	0.00447	2.200	14.51	0.00	0	0.00
€ / R	On 14/12/2012	Foreign Exchange Future	11.10	Call	482.67200		0.48267	426.43480	0.42643	482.672	13.86	0.00	0	425.00
€ / R	On 14/12/2012	Foreign Exchange Future	11.10	Put	4.37200		0.00437	8.33480	0.00833	4.372	13.86	0.00	0	0.00
€ / R	On 14/12/2012	Foreign Exchange Future	10.44	Call	1,138.32610		1.13833	1,078.17930	1.07818	1,138.326	17.40	0.00	0	0.00
€ / R	On 14/12/2012	Foreign Exchange Future	10.44	Put	0.02610		0.00003	0.07930	0.00008	0.026	17.40	0.00	0	0.00
€ / R	On 14/12/2012	Foreign Exchange Future	10.30	Call	1,278.32380		1.27832	1,218.12110	1.21812	1,278.324	19.40	0.00	0	0.00
€ / R	On 14/12/2012	Foreign Exchange Future	10.30	Put	0.02380		0.00002	0.02110	0.00002	0.024	19.40	0.00	0	375.00
€ / R	On 14/12/2012	Foreign Exchange Future	11.50	Call	134.46870		0.13447	100.87030	0.10087	134.469	11.26	0.00	0	100.00
€ / R	On 14/12/2012	Foreign Exchange Future	11.50	Put	56.16870		0.05617	82.77030	0.08277	56.169	11.26	0.00	0	0.00
€ / R	On 14/12/2012	Foreign Exchange Future	10.95	Call	629.80190		0.62980	571.36890	0.57137	629.802	14.76	0.00	0	0.00
€ / R	On 14/12/2012	Foreign Exchange Future	10.95	Put	1.50190		0.00150	3.26890	0.00327	1.502	14.76	0.00	0	100.00
€ / R	On 14/12/2012	Foreign Exchange Future	9.50	Call	2,078.31440		2.07831	2,018.10000	2.01810	2,078.314	30.78	0.00	0	0.00
€ / R	On 14/12/2012	Foreign Exchange Future	9.50	Put	0.01440		0.00001	0.00000	0.00000	0.014	30.78	0.00	0	5,690.00
€ / R	On 14/12/2012	Foreign Exchange Future	9.85	Call	1,728.31800		1.72832	1,668.10000	1.66810	1,728.318	25.80	0.00	0	0.00
€ / R	On 14/12/2012	Foreign Exchange Future	9.85	Put	0.01800		0.00002	0.00000	0.00000	0.018	25.80	0.00	0	13,800.00
€ / R	On 18/03/2013	Foreign Exchange Future			11.74630		11.74630	11.68580	11.68580		11.26	763,509.50	65	12,752.00
€ / R	On 18/03/2013	Foreign Exchange Future	12.64	Call	78.47890		0.07848	78.66320	0.07866	78.479	13.93	0.00	0	27,600.00
€ / R	On 18/03/2013	Foreign Exchange Future	12.64	Put	972.17890		0.97218	1,032.86320	1.03286	972.179	13.93	0.00	0	0.00
€ / R	On 18/03/2013	Foreign Exchange Future	10.99	Call	798.49320		0.79849	751.72670	0.75173	798.493	10.90	0.00	0	0.00
€ / R	On 18/03/2013	Foreign Exchange Future	10.99	Put	42.19320		0.04219	55.92670	0.05593	42.193	10.90	0.00	0	0.00
€ / R	On 18/03/2013	Foreign Exchange Future	11.00	Call	789.62020		0.78962	743.18470	0.74318	789.620	10.88	0.00	0	0.00
€ / R	On 18/03/2013	Foreign Exchange Future	11.00	Put	43.32020		0.04332	57.38470	0.05738	43.320	10.88	0.00	0	500.00
€ / R	On 18/03/2013	Foreign Exchange Future	11.01	Call	780.77240		0.78077	734.67440	0.73467	780.772	10.86	0.00	0	0.00
€ / R	On 18/03/2013	Foreign Exchange Future	11.01	Put	44.47240		0.04447	58.87440	0.05887	44.472	10.86	0.00	0	0.00
€ / R	On 18/03/2013	Foreign Exchange Future	10.97	Call	816.31760		0.81632	768.90260	0.76890	816.318	10.93	0.00	0	0.00
€ / R	On 18/03/2013	Foreign Exchange Future	10.97	Put	40.01760		0.04002	53.10260	0.05310	40.018	10.93	0.00	0	0.00
€ / R	On 14/06/2013	Foreign Exchange Future			11.89810		11.89810	11.83630	11.83630		12.09	5,949,050.00	500	3,700.00
€ / R	On 14/06/2013	Foreign Exchange Future	11.26	Call	774.29770		0.77430	741.30060	0.74130	774.298	11.06	0.00	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	11.26	Put	136.19770		0.13620	165.00060	0.16500	136.198	11.06	0.00	0	0.00
€ / R	On 14/06/2013	Foreign Exchange Future	11.24	Call	789.42200		0.78942	755.20840	0.75521	789.422	11.07	0.00	0	0.00
€ / R	On 14/06/2013	Foreign Exchange Future	11.24	Put	131.32200		0.13132	158.90840	0.15891	131.322	11.07	0.00	0	0.00
€ / R	On 14/06/2013	Foreign Exchange Future	11.25	Call	781.84300		0.78184	747.94900	0.74795	781.843	11.06	0.00	0	0.00
€ / R	On 14/06/2013	Foreign Exchange Future	11.25	Put	133.74300		0.13374	161.64900	0.16165	133.743	11.06	0.00	0	0.00
€ / R	On 16/09/2013	Foreign Exchange Future			12.05870		12.05870	11.99630	11.99630		12.69	0.00	0	0.00
€ / R	On 16/09/2013	Foreign Exchange Future	12.00	Call	565.69890		0.56570	555.02940	0.55503	565.699	12.60	0.00	0	0.00
€ / R	On 16/09/2013	Foreign Exchange Future	12.00	Put	506.99890		0.50700	558.72940	0.55873	506.999	12.60	0.00	0	0.00
€ / R	On 16/09/2013	Foreign Exchange Future	12.01	Call	561.56110		0.56156	551.17250	0.55117	561.561	12.62	0.00	0	0.00
€ / R	On 16/09/2013	Foreign Exchange Future	12.01	Put	512.86110		0.51286	564.87250	0.56487	512.861	12.62	0.00	0	0.00
€ / R	On 16/09/2013	Foreign Exchange Future	11.99	Call	569.86330		0.56986	559.00490	0.55900	569.863	12.58	0.00	0	0.00
€ / R	On 16/09/2013	Foreign Exchange Future	11.99	Put	501.16330		0.50116	552.70490	0.55270	501.163	12.58	0.00	0	0.00
€ / R	On 13/12/2013	Foreign Exchange Future			12.20360		12.20360	12.13670	12.13670		13.26	0.00	0	435.00
€ / R	On 13/12/2013	Foreign Exchange Future	11.20	Call	1,203.22030		1.20322	1,164.44640	1.16445	1,203.220	11.96	0.00	0	0.00
€ / R	On 13/12/2013	Foreign Exchange Future	11.20	Put	199.62030		0.19962	227.74640	0.22775	199.620	11.96	0.00	0	0.00
€ / R	On 13/12/2013	Foreign Exchange Future	11.44	Call	1,035.59960		1.03560	1,001.94850	1.00195	1,035.600	12.09	0.00	0	0.00
€ / R	On 13/12/2013	Foreign Exchange Future	11.44	Put	274.99960		0.27500	308.24850	0.30825	275.000	12.09	0.00	0	0.00
€ / R	On 13/12/2013	Foreign Exchange Future	11.49	Call	1,003.09370		1.00309	970.47590	0.97048	1,003.094	12.11	0.00	0	0.00
€ / R	On 13/12/2013	Foreign Exchange Future	11.49	Put	292.49370		0.29249	326.77590	0.32678	292.494	12.11	0.00	0	0.00
€ / R	On 13/12/2013	Foreign Exchange Future	11.54	Call	971.28090		0.97128	942.14790	0.94215	971.281	12.14	0.00	0	0.00
€ / R	On 13/12/2013	Foreign Exchange Future	11.54	Put	310.68090		0.31068	348.44790	0.34845	310.681	12.14	0.00	0	0.00
2025	On 07/02/2013	Bond Future			110.98815		110.98815	110.96751	110.96751			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	1.85000		0.00185	22.49000	0.02249	1.850		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	11.85000		0.01185	32.49000	0.03249	11.850		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	21.85000		0.02185	42.49000	0.04249	21.850		0.00	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			109.31916	109.31916	109.40335	109.40335			0.00	0	0.00
2038	On 07/02/2013	Bond Future	105.99	Call	3,329.16000	3.32916	3,413.35000	3.41335	3,329.160		0.00	0	0.00
2038	On 07/02/2013	Bond Future	105.99	Put	0.00000	0.00000	0.00000	0.00000	0.000		0.00	0	0.00
2038	On 07/02/2013	Bond Future	106.00	Call	3,319.16000	3.31916	3,403.35000	3.40335	3,319.160		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	3,309.16000	3.30916	3,393.35000	3.39335	3,309.160		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			115.15649	115.15649	115.13243	115.13243			0.00	0	0.00
2050	On 07/02/2013	Bond Future	112.99	Call	2,166.49000	2.16649	2,142.43000	2.14243	2,166.490		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	2,156.49000	2.15649	2,132.43000	2.13243	2,156.490		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	2,146.49000	2.14649	2,122.43000	2.12243	2,146.490		0.00	0	0.00
2050	On 07/02/2013	Bond Future	113.01	Put	0.00000	0.00000	0.00000	0.00000	0.000		0.00	0	0.00
AIR03/R157	On 09/03/2016	Price Contribution			100.00000	100.00000	100.00000	100.00000			0.00	0	0.00
AL7T	On 07/02/2013	Index Future			480.98500	480.98500	481.08000	481.08000			0.00	0	12.00
AL7T	On 02/05/2013	Index Future			487.01600	487.01600	487.11800	487.11800			0.00	0	0.00
ALBI	On 07/02/2013	Index Future			428.27200	428.27200	428.44200	428.44200			0.00	0	1,077.00
ALBI	On 02/05/2013	Index Future			433.64200	433.64200	433.82000	433.82000			0.00	0	0.00
AU\$ / R	On 14/12/2012	Foreign Exchange Future			9.25140	9.25140	9.22680	9.22680		8.60	0.00	0	11,727.00
AU\$ / R	On 14/12/2012	Foreign Exchange Future	8.30	Call	951.40540	0.95141	926.81930	0.92682	951.405	16.69	0.00	0	0.00
AU\$ / R	On 14/12/2012	Foreign Exchange Future	8.30	Put	0.00540	0.00001	0.01930	0.00002	0.005	16.69	0.00	0	0.00
AU\$ / R	On 14/12/2012	Foreign Exchange Future	8.46	Call	791.44220	0.79144	766.89190	0.76689	791.442	16.00	0.00	0	0.00
AU\$ / R	On 14/12/2012	Foreign Exchange Future	8.46	Put	0.04220	0.00004	0.09190	0.00009	0.042	16.00	0.00	0	0.00
AU\$ / R	On 14/12/2012	Foreign Exchange Future	8.04	Call	1,212.20000	1.21220	1,187.61800	1.18762	1,212.200	15.90	0.00	0	0.00

Contract Details			Strike	Call / Put	MTM	Yield	MarkPrice	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
AU\$ / R	On 14/12/2012	Foreign Exchange Future	8.04	Put	0.00000		0.00000	0.01800	0.00002	0.000	15.90	0.00	0	0.00
AU\$ / R	On 14/12/2012	Foreign Exchange Future	8.09	Call	1,162.20000		1.16220	1,137.61830	1.13762	1,162.200	16.05	0.00	0	0.00
AU\$ / R	On 14/12/2012	Foreign Exchange Future	8.09	Put	0.00000		0.00000	0.01830	0.00002	0.000	16.05	0.00	0	0.00
AU\$ / R	On 14/12/2012	Foreign Exchange Future	8.14	Call	1,112.20010		1.11220	1,087.61860	1.08762	1,112.200	16.20	0.00	0	0.00
AU\$ / R	On 14/12/2012	Foreign Exchange Future	8.14	Put	0.00010		0.00000	0.01860	0.00002	0.000	16.20	0.00	0	0.00
AU\$ / R	On 18/03/2013	Foreign Exchange Future			9.30910		9.30910	9.28340	9.28340		9.49	837,819.00	90	4,589.00
AU\$ / R	On 18/03/2013	Foreign Exchange Future	8.37	Call	949.52310		0.94952	924.90100	0.92490	949.523	11.43	0.00	0	0.00
AU\$ / R	On 18/03/2013	Foreign Exchange Future	8.37	Put	9.02310		0.00902	10.10100	0.01010	9.023	11.43	0.00	0	0.00
AU\$ / R	On 18/03/2013	Foreign Exchange Future	8.42	Call	900.97230		0.90097	876.58160	0.87658	900.972	11.22	0.00	0	0.00
AU\$ / R	On 18/03/2013	Foreign Exchange Future	8.42	Put	10.47230		0.01047	11.78160	0.01178	10.472	11.22	0.00	0	0.00
AU\$ / R	On 18/03/2013	Foreign Exchange Future	8.51	Call	812.86950		0.81287	789.01290	0.78901	812.869	10.85	0.00	0	0.00
AU\$ / R	On 18/03/2013	Foreign Exchange Future	8.51	Put	13.76950		0.01377	15.61290	0.01561	13.770	10.85	0.00	0	0.00
AU\$ / R	On 18/03/2013	Foreign Exchange Future	8.32	Call	998.35650		0.99836	973.58460	0.97358	998.356	11.65	0.00	0	0.00
AU\$ / R	On 18/03/2013	Foreign Exchange Future	8.32	Put	7.85650		0.00786	8.78460	0.00878	7.856	11.65	0.00	0	0.00
AU\$ / R	On 14/06/2013	Foreign Exchange Future			9.36010		9.36010	9.33270	9.33270			0.00	0	236.00
AU\$ / R	On 14/06/2013	Foreign Exchange Future	8.76	Call	600.10000		0.60010	572.70000	0.57270	600.100		0.00	0	0.00
AU\$ / R	On 14/06/2013	Foreign Exchange Future	8.76	Put	0.00000		0.00000	0.00000	0.00000	0.000		0.00	0	0.00
AU\$ / R	On 14/06/2013	Foreign Exchange Future	8.74	Call	620.10000		0.62010	592.70000	0.59270	620.100		0.00	0	0.00
AU\$ / R	On 14/06/2013	Foreign Exchange Future	8.74	Put	0.00000		0.00000	0.00000	0.00000	0.000		0.00	0	0.00
AU\$ / R	On 14/06/2013	Foreign Exchange Future	8.75	Call	610.10000		0.61010	582.70000	0.58270	610.100		0.00	0	0.00
AU\$ / R	On 14/06/2013	Foreign Exchange Future	8.75	Put	0.00000		0.00000	0.00000	0.00000	0.000		0.00	0	0.00
AU\$ / R	On 16/09/2013	Foreign Exchange Future			9.41240		9.41240	9.38360	9.38360		11.27	0.00	0	2,750.00
AU\$ / R	On 16/09/2013	Foreign Exchange Future	8.89	Call	669.72900		0.66973	650.20250	0.65020	669.729	10.75	0.00	0	0.00
AU\$ / R	On 16/09/2013	Foreign Exchange Future	8.89	Put	147.32900		0.14733	156.60250	0.15660	147.329	10.75	0.00	0	0.00
AU\$ / R	On 16/09/2013	Foreign Exchange Future	8.90	Call	662.42840		0.66243	643.03360	0.64303	662.428	10.75	0.00	0	0.00
AU\$ / R	On 16/09/2013	Foreign Exchange Future	8.90	Put	150.02840		0.15003	159.43360	0.15943	150.028	10.75	0.00	0	0.00
AU\$ / R	On 16/09/2013	Foreign Exchange Future	8.91	Call	655.16780		0.65517	635.90020	0.63590	655.168	10.74	0.00	0	0.00
AU\$ / R	On 16/09/2013	Foreign Exchange Future	8.91	Put	152.76780		0.15277	162.30020	0.16230	152.768	10.74	0.00	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			9.45570		9.45570	9.42340	9.42340		11.73	0.00	0	0.00
AU\$ / R	On 13/12/2013	Foreign Exchange Future	9.46	Call	447.16720		0.44717	435.22340	0.43522	447.167	11.76	0.00	0	0.00
AU\$ / R	On 13/12/2013	Foreign Exchange Future	9.46	Put	451.46720		0.45147	471.82340	0.47182	451.467	11.76	0.00	0	0.00
AU\$ / R	On 13/12/2013	Foreign Exchange Future	9.47	Call	443.25100		0.44325	431.40820	0.43141	443.251	11.78	0.00	0	0.00
AU\$ / R	On 13/12/2013	Foreign Exchange Future	9.47	Put	457.55100		0.45755	478.00820	0.47801	457.551	11.78	0.00	0	0.00
AU\$ / R	On 13/12/2013	Foreign Exchange Future	9.48	Call	439.37460		0.43937	427.63180	0.42763	439.375	11.80	0.00	0	0.00
AU\$ / R	On 13/12/2013	Foreign Exchange Future	9.48	Put	463.67460		0.46367	484.23180	0.48423	463.675	11.80	0.00	0	0.00
AU\$ / R	On 14/12/2015	Foreign Exchange Future			9.69380		9.69380	10.02230	10.02230		14.52	0.00	0	0.00
AU\$ / R	On 14/12/2015	Foreign Exchange Future	7.25	Call	2,570.20470		2.57020	2,870.50670	2.87051	2,570.205	14.36	0.00	0	0.00
AU\$ / R	On 14/12/2015	Foreign Exchange Future	7.25	Put	126.40470		0.12640	98.20670	0.09821	126.405	14.36	0.00	0	0.00
AU\$ / R	On 14/12/2015	Foreign Exchange Future	7.30	Call	2,526.78120		2.52678	2,825.76240	2.82576	2,526.781	14.33	0.00	0	0.00
AU\$ / R	On 14/12/2015	Foreign Exchange Future	7.30	Put	132.98120		0.13298	103.46240	0.10346	132.981	14.33	0.00	0	0.00
AU\$ / R	On 14/12/2015	Foreign Exchange Future	7.35	Call	2,483.61770		2.48362	2,781.23040	2.78123	2,483.618	14.29	0.00	0	0.00
AU\$ / R	On 14/12/2015	Foreign Exchange Future	7.35	Put	139.81770		0.13982	108.93040	0.10893	139.818	14.29	0.00	0	0.00
CAD/ R	On 14/12/2012	Foreign Exchange Future			8.93680		8.93680	8.91220	8.91220		10.81	0.00	0	84.00
CAD/ R	On 14/12/2012	Foreign Exchange Future	7.75	Call	1,183.20000		1.18320	1,158.61800	1.15862	1,183.200	16.39	0.00	0	0.00
CAD/ R	On 14/12/2012	Foreign Exchange Future	7.75	Put	0.00000		0.00000	0.01800	0.00002	0.000	16.39	0.00	0	0.00
CAD/ R	On 14/12/2012	Foreign Exchange Future	7.80	Call	1,133.20010		1.13320	1,108.61950	1.10862	1,133.200	16.49	0.00	0	0.00
CAD/ R	On 14/12/2012	Foreign Exchange Future	7.80	Put	0.00010		0.00000	0.01950	0.00002	0.000	16.49	0.00	0	0.00
CAD/ R	On 14/12/2012	Foreign Exchange Future	7.85	Call	1,083.20020		1.08320	1,058.62120	1.05862	1,083.200	16.59	0.00	0	0.00
CAD/ R	On 14/12/2012	Foreign Exchange Future	7.85	Put	0.00020		0.00000	0.02120	0.00002	0.000	16.59	0.00	0	0.00
CAD/ R	On 14/12/2012	Foreign Exchange Future	8.35	Call	587.09160		0.58709	562.93180	0.56293	587.092	14.85	0.00	0	0.00
CAD/ R	On 14/12/2012	Foreign Exchange Future	8.35	Put	0.29160		0.00029	0.73180	0.00073	0.292	14.85	0.00	0	0.00
CAD/ R	On 18/03/2013	Foreign Exchange Future			9.03950		9.03950	9.03470	9.03470		12.94	0.00	0	25.00
CAD/ R	On 18/03/2013	Foreign Exchange Future	8.65	Call	480.70930		0.48071	478.14510	0.47815	480.709	12.51	0.00	0	0.00
CAD/ R	On 18/03/2013	Foreign Exchange Future	8.65	Put	91.20930		0.09121	93.44510	0.09345	91.209	12.51	0.00	0	0.00
CAD/ R	On 18/03/2013	Foreign Exchange Future	8.66	Call	473.57160		0.47357	471.04940	0.47105	473.572	12.52	0.00	0	0.00
CAD/ R	On 18/03/2013	Foreign Exchange Future	8.66	Put	94.07160		0.09407	96.34940	0.09635	94.072	12.52	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
CAD/ R	On 18/03/2013	Foreign Exchange Future	8.64	Call	487.90910		0.48791	485.30160	0.48530	487.909	12.50	0.00	0	0.00
CAD/ R	On 18/03/2013	Foreign Exchange Future	8.64	Put	88.40910		0.08841	90.60160	0.09060	88.409	12.50	0.00	0	0.00
CF CANDO CABM	On 14/12/2012	Can-Do Future			0.28000		0.28000	0.27080	0.27080			0.00	1,078	7,000.00
CF CANDO CABN	On 14/12/2012	Can-Do Future			0.50280		0.50280	0.47750	0.47750			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			0.55970		0.55970	0.55970	0.55970			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			0.50280		0.50280	0.47750	0.47750			0.00	0	14,500.00
CF CANDO CABV	On 14/12/2012	Can-Do Future			0.56380		0.56380	0.55970	0.55970			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			0.38630		0.38630	0.36320	0.36320			0.00	0	31,750.00
CF CANDO CABY	On 14/12/2012	Can-Do Future			0.57750		0.57750	0.51920	0.51920			0.00	0	13,800.00
CF CANDO CABZ	On 14/12/2012	Can-Do Future			0.03330		0.03330	0.03610	0.03610			0.00	0	52,500.00
CF CANDO CACA	On 20/12/2012	Can-Do Future			4,859.95000		4,859.95000	4,744.50000	4,744.50000			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

Contract Details			Strike	Call / Put	MTM	Yield	MarkPrice	Previous MTM	Previous Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
CF CANDO CACE	On 18/03/2013	Can-Do Future			0.13880		0.13880	0.13480	0.13480				0.00	765	4,500.00
CF CANDO CACF	On 19/12/2012	Can-Do Future			0.03430		0.03430	0.03460	0.03460				0.00	0	15,000.00
CF CANDO CACG	On 02/01/2013	Can-Do Future			2,435.65470		2,435.65470	3,588.96290	3,588.96290				0.00	0	10.00
CF CANDO CACH	On 24/01/2013	Can-Do Future			4,990.21710		4,990.21710	5,531.14650	5,531.14650				0.00	0	20.00
CF CANDO CACI	On 18/03/2013	Can-Do Future			0.09590		0.09590	0.01820	0.01820				0.00	0	37,000.00
CF CANDO CACJ	On 02/01/2013	Can-Do Future			10,942.69700		10,942.69700	12,263.24640	12,263.24640				0.00	0	30.00
CF CANDO CACK	On 11/01/2013	Can-Do Future			9,787.56940		9,787.56940	12,872.08940	12,872.08940				0.00	0	35.00
CF CANDO CACL	On 04/01/2013	Can-Do Future			0.02020		0.02020	0.02060	0.02060				0.00	0	25,000.00
CF CANDO CACM	On 08/01/2013	Can-Do Future			0.01920		0.01920	0.01950	0.01950				0.00	0	25,000.00
CHF / R	On 14/12/2012	Foreign Exchange Future			9.58190		9.58190	9.55680	9.55680		11.05		0.00	0	25.00
CHF / R	On 14/12/2012	Foreign Exchange Future	9.04	Call	543.24410		0.54324	519.38540	0.51939	543.244	15.48		0.00	0	0.00
CHF / R	On 14/12/2012	Foreign Exchange Future	9.04	Put	1.34410		0.00134	2.58540	0.00259	1.344	15.48		0.00	0	0.00
CHF / R	On 14/12/2012	Foreign Exchange Future	8.51	Call	1,076.30210		1.07630	1,051.21010	1.05121	1,076.302	17.26		0.00	0	0.00
CHF / R	On 14/12/2012	Foreign Exchange Future	8.51	Put	0.00210		0.00000	0.01010	0.00001	0.002	17.26		0.00	0	0.00
CHF / R	On 14/12/2012	Foreign Exchange Future	8.56	Call	1,026.30590		1.02631	1,001.22430	1.00122	1,026.306	17.44		0.00	0	0.00
CHF / R	On 14/12/2012	Foreign Exchange Future	8.56	Put	0.00590		0.00001	0.02430	0.00002	0.006	17.44		0.00	0	0.00
CHF / R	On 14/12/2012	Foreign Exchange Future	9.00	Call	582.83680		0.58284	558.65420	0.55865	582.837	15.71		0.00	0	0.00
CHF / R	On 14/12/2012	Foreign Exchange Future	9.00	Put	0.93680		0.00094	1.85420	0.00185	0.937	15.71		0.00	0	0.00
CHF / R	On 14/12/2012	Foreign Exchange Future	8.46	Call	1,126.30070		1.12630	1,101.20390	1.10120	1,126.301	17.08		0.00	0	0.00
CHF / R	On 14/12/2012	Foreign Exchange Future	8.46	Put	0.00070		0.00000	0.00390	0.00000	0.001	17.08		0.00	0	0.00
CHF / R	On 18/03/2013	Foreign Exchange Future			9.72710		9.72710	9.70050	9.70050		12.42		0.00	0	50.00
CHF / R	On 18/03/2013	Foreign Exchange Future	9.15	Call	631.29430		0.63129	607.04530	0.60705	631.294	11.89		0.00	0	0.00
CHF / R	On 18/03/2013	Foreign Exchange Future	9.15	Put	54.19430		0.05419	56.54530	0.05655	54.194	11.89		0.00	0	0.00

Contract Details			Strike	Call / Put	MTM	Yield	MarkPrice	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
CHF / R	On 18/03/2013	Foreign Exchange Future	9.16	Call	622.89120		0.62289	598.72390	0.59872	622.891	11.88	0.00	0	0.00
CHF / R	On 18/03/2013	Foreign Exchange Future	9.16	Put	55.79120		0.05579	58.22390	0.05822	55.791	11.88	0.00	0	0.00
CHF / R	On 18/03/2013	Foreign Exchange Future	9.14	Call	639.73430		0.63973	615.40550	0.61541	639.734	11.91	0.00	0	0.00
CHF / R	On 18/03/2013	Foreign Exchange Future	9.14	Put	52.63430		0.05263	54.90550	0.05491	52.634	11.91	0.00	0	0.00
DAEU	On 21/11/2013	Any day expiry			12.17390		12.17390	12.10890	12.10890		13.10	0.00	0	0.00
DAEU	On 21/11/2013	Any day expiry	11.91	Call	739.13920		0.73914	723.38490	0.72338	739.139	12.67	0.00	0	0.00
DAEU	On 21/11/2013	Any day expiry	11.91	Put	475.23920		0.47524	524.48490	0.52448	475.239	12.67	0.00	0	0.00
DAEU	On 21/11/2013	Any day expiry	11.89	Call	748.40900		0.74841	732.24260	0.73224	748.409	12.63	0.00	0	0.00
DAEU	On 21/11/2013	Any day expiry	11.89	Put	464.50900		0.46451	513.34260	0.51334	464.509	12.63	0.00	0	0.00
DAEU	On 21/11/2013	Any day expiry	11.90	Call	743.75700		0.74376	727.79970	0.72780	743.757	12.65	0.00	0	0.00
DAEU	On 21/11/2013	Any day expiry	11.90	Put	469.85700		0.46986	518.89970	0.51890	469.857	12.65	0.00	0	0.00
DANZ	On 05/12/2012	Any day expiry			7.28700		7.28700	7.25170	7.25170		12.39	0.00	3,000	0.00
DANZ	On 05/12/2012	Any day expiry	7.29	Call	25.64360		0.02564	22.66450	0.02266	25.644	12.60	0.00	0	0.00
DANZ	On 05/12/2012	Any day expiry	7.29	Put	28.64360		0.02864	60.96450	0.06096	28.644	12.60	0.00	0	3,000.00
DANZ	On 05/12/2012	Any day expiry	7.24	Call	58.58220		0.05858	43.29700	0.04330	58.582	13.65	0.00	0	0.00
DANZ	On 05/12/2012	Any day expiry	7.24	Put	11.58220		0.01158	31.59700	0.03160	11.582	13.65	0.00	0	0.00
DANZ	On 05/12/2012	Any day expiry	7.25	Call	51.04080		0.05104	37.44350	0.03744	51.041	13.44	0.00	0	0.00
DANZ	On 05/12/2012	Any day expiry	7.25	Put	14.04080		0.01404	35.74350	0.03574	14.041	13.44	0.00	0	0.00
DANZ	On 05/12/2012	Any day expiry	7.26	Call	43.93110		0.04393	33.14840	0.03315	43.931	13.23	0.00	0	0.00
DANZ	On 05/12/2012	Any day expiry	7.26	Put	16.93110		0.01693	41.44840	0.04145	16.931	13.23	0.00	0	0.00
DANZ	On 10/12/2012	Any day expiry			7.29110		7.29110	7.25670	7.25670		11.43	0.00	20,000	1,000.00
DANZ	On 10/12/2012	Any day expiry	7.25	Call	71.47670		0.07148	50.82880	0.05083	71.477	11.99	0.00	0	0.00
DANZ	On 10/12/2012	Any day expiry	7.25	Put	30.37670		0.03038	44.12880	0.04413	30.377	11.99	0.00	0	20,000.00
DANZ	On 10/12/2012	Any day expiry	7.19	Call	116.47200		0.11647	90.56670	0.09057	116.472	12.67	0.00	0	0.00
DANZ	On 10/12/2012	Any day expiry	7.19	Put	15.37200		0.01537	23.86670	0.02387	15.372	12.67	0.00	0	0.00
DANZ	On 10/12/2012	Any day expiry	7.20	Call	108.39810		0.10840	83.25070	0.08325	108.398	12.55	0.00	0	0.00
DANZ	On 10/12/2012	Any day expiry	7.20	Put	17.29810		0.01730	26.55070	0.02655	17.298	12.55	0.00	0	0.00

Contract Details			Strike	Call / Put	MTM	Yield	MarkPrice	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
DANZ	On 10/12/2012	Any day expiry	7.21	Call	100.53220		0.10053	76.19090	0.07619	100.532	12.44	0.00	0	0.00
DANZ	On 10/12/2012	Any day expiry	7.21	Put	19.43220		0.01943	29.49090	0.02949	19.432	12.44	0.00	0	0.00
DAUS	On 04/12/2012	Any day expiry			8.86570	8.86570		8.85070	8.85070		13.00	0.00	0	0.00
DAUS	On 04/12/2012	Any day expiry	8.86	Call	27.50110		0.02750	37.35120	0.03735	27.501	13.26	0.00	0	0.00
DAUS	On 04/12/2012	Any day expiry	8.86	Put	21.80110		0.02180	46.65120	0.04665	21.801	13.26	0.00	0	0.00
DAUS	On 04/12/2012	Any day expiry	8.87	Call	22.95170		0.02295	33.41760	0.03342	22.952	13.52	0.00	0	0.00
DAUS	On 04/12/2012	Any day expiry	8.87	Put	27.25170		0.02725	52.71760	0.05272	27.252	13.52	0.00	0	0.00
DAUS	On 04/12/2012	Any day expiry	8.88	Call	19.02510		0.01903	29.83590	0.02984	19.025	13.79	0.00	0	0.00
DAUS	On 04/12/2012	Any day expiry	8.88	Put	33.32510		0.03333	59.13590	0.05914	33.325	13.79	0.00	0	0.00
DAUS	On 04/12/2012	Any day expiry	8.84	Call	39.61570		0.03962	47.32540	0.04733	39.616	13.34	0.00	0	0.00
DAUS	On 04/12/2012	Any day expiry	8.84	Put	13.91570		0.01392	36.62540	0.03663	13.916	13.34	0.00	0	10,000.00
DAUS	On 19/12/2012	Any day expiry			8.88260	8.88260		8.86910	8.86910		12.05	0.00	0	0.00
DAUS	On 19/12/2012	Any day expiry	8.80	Call	137.24900		0.13725	134.46530	0.13447	137.249	12.19	0.00	0	0.00
DAUS	On 19/12/2012	Any day expiry	8.80	Put	54.64900		0.05465	65.36530	0.06537	54.649	12.19	0.00	0	0.00
DAUS	On 19/12/2012	Any day expiry	8.81	Call	130.85690		0.13086	128.33580	0.12834	130.857	12.17	0.00	0	0.00
DAUS	On 19/12/2012	Any day expiry	8.81	Put	58.25690		0.05826	69.23580	0.06924	58.257	12.17	0.00	0	0.00
DAUS	On 19/12/2012	Any day expiry	8.90	Call	81.05690		0.08106	83.84930	0.08385	81.057	12.05	0.00	0	15,000.00
DAUS	On 19/12/2012	Any day expiry	8.90	Put	98.45690		0.09846	114.74930	0.11475	98.457	12.05	0.00	0	0.00
DAUS	On 19/12/2012	Any day expiry	8.79	Call	143.80490		0.14380	140.75180	0.14075	143.805	12.20	0.00	0	0.00
DAUS	On 19/12/2012	Any day expiry	8.79	Put	51.20490		0.05120	61.65180	0.06165	51.205	12.20	0.00	0	0.00
DAUS	On 27/12/2012	Any day expiry			8.89350	8.89350		8.88020	8.88020		12.31	0.00	0	0.00
DAUS	On 27/12/2012	Any day expiry	7.72	Call	1,173.56880		1.17357	1,160.30410	1.16030	1,173.569	17.27	0.00	0	0.00
DAUS	On 27/12/2012	Any day expiry	7.72	Put	0.06880		0.00007	0.10410	0.00010	0.069	17.27	0.00	0	0.00
DAUS	On 27/12/2012	Any day expiry	7.85	Call	1,043.64650		1.04365	1,030.42550	1.03043	1,043.646	16.36	0.00	0	0.00
DAUS	On 27/12/2012	Any day expiry	7.85	Put	0.14650		0.00015	0.22550	0.00023	0.147	16.36	0.00	0	0.00
DAUS	On 27/12/2012	Any day expiry	8.00	Call	893.85740		0.89386	880.75510	0.88076	893.857	15.32	0.00	0	0.00
DAUS	On 27/12/2012	Any day expiry	8.00	Put	0.35740		0.00036	0.55510	0.00056	0.357	15.32	0.00	0	7,530.00
DAUS	On 27/12/2012	Any day expiry	8.49	Call	411.03260		0.41103	401.70580	0.40171	411.033	11.95	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
DAUS	On 27/12/2012	Any day expiry	8.49	Put	7.53260		0.00753	11.50580	0.01151	7.533	11.95	0.00	0	0.00
DAUS	On 27/12/2012	Any day expiry	8.50	Call	401.53080		0.40153	392.61970	0.39262	401.531	11.88	0.00	0	0.00
DAUS	On 27/12/2012	Any day expiry	8.50	Put	8.03080		0.00803	12.41970	0.01242	8.031	11.88	0.00	0	0.00
DAUS	On 27/12/2012	Any day expiry	8.51	Call	392.29190		0.39229	383.59300	0.38359	392.292	11.89	0.00	0	0.00
DAUS	On 27/12/2012	Any day expiry	8.51	Put	8.79190		0.00879	13.39300	0.01339	8.792	11.89	0.00	0	0.00
DAUS	On 27/12/2012	Any day expiry	8.59	Call	320.74840		0.32075	313.84730	0.31385	320.748	11.96	0.00	0	0.00
DAUS	On 27/12/2012	Any day expiry	8.59	Put	17.24840		0.01725	23.64730	0.02365	17.248	11.96	0.00	0	0.00
DAUS	On 27/12/2012	Any day expiry	8.72	Call	216.79070		0.21679	212.73580	0.21274	216.791	12.07	0.00	0	0.00
DAUS	On 27/12/2012	Any day expiry	8.72	Put	43.29070		0.04329	52.53580	0.05254	43.291	12.07	0.00	0	0.00
DAUS	On 27/12/2012	Any day expiry	9.02	Call	61.74420		0.06174	66.61140	0.06661	61.744	12.44	0.00	0	7,530.00
DAUS	On 27/12/2012	Any day expiry	9.02	Put	188.24420		0.18824	206.41140	0.20641	188.244	12.44	0.00	0	0.00
DAUS	On 29/01/2013	Any day expiry			8.93650		8.93650	8.92310	8.92310		12.74	0.00	0	0.00
DAUS	On 29/01/2013	Any day expiry	8.72	Call	302.02690		0.30203	296.42230	0.29642	302.027	12.40	0.00	0	0.00
DAUS	On 29/01/2013	Any day expiry	8.72	Put	85.52690		0.08553	93.32230	0.09332	85.527	12.40	0.00	0	0.00
DAUS	On 29/01/2013	Any day expiry	9.02	Call	146.32490		0.14632	146.32290	0.14632	146.325	13.08	0.00	0	6,625.00
DAUS	On 29/01/2013	Any day expiry	9.02	Put	229.82490		0.22982	243.22290	0.24322	229.825	13.08	0.00	0	0.00
DAUS	On 29/01/2013	Any day expiry	8.61	Call	380.33150		0.38033	373.39020	0.37339	380.332	12.24	0.00	0	0.00
DAUS	On 29/01/2013	Any day expiry	8.61	Put	53.83150		0.05383	60.29020	0.06029	53.831	12.24	0.00	0	0.00
DAUS	On 29/01/2013	Any day expiry	8.62	Call	372.80120		0.37280	365.98860	0.36599	372.801	12.26	0.00	0	0.00
DAUS	On 29/01/2013	Any day expiry	8.62	Put	56.30120		0.05630	62.88860	0.06289	56.301	12.26	0.00	0	0.00
DAUS	On 29/01/2013	Any day expiry	7.85	Call	1,088.33570		1.08834	1,075.56040	1.07556	1,088.336	14.37	0.00	0	0.00
DAUS	On 29/01/2013	Any day expiry	7.85	Put	1.83570		0.00184	2.46040	0.00246	1.836	14.37	0.00	0	0.00
DAUS	On 29/01/2013	Any day expiry	8.00	Call	939.71560		0.93972	927.51520	0.92752	939.716	13.56	0.00	0	0.00
DAUS	On 29/01/2013	Any day expiry	8.00	Put	3.21560		0.00322	4.41520	0.00442	3.216	13.56	0.00	0	6,625.00
DAUS	On 29/01/2013	Any day expiry	8.60	Call	387.94020		0.38794	380.87040	0.38087	387.940	12.23	0.00	0	0.00
DAUS	On 29/01/2013	Any day expiry	8.60	Put	51.44020		0.05144	57.77040	0.05777	51.440	12.23	0.00	0	0.00
DAUS	On 26/02/2013	Any day expiry			8.97150		8.97150	8.95790	8.95790		13.21	0.00	0	0.00
DAUS	On 26/02/2013	Any day expiry	8.62	Call	431.50730		0.43151	424.22420	0.42422	431.507	12.45	0.00	0	0.00

Contract Details			Strike	Call / Put	MTM	Yield	MarkPrice	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
DAUS	On 26/02/2013	Any day expiry	8.62	Put	80.00730		0.08001	86.32420	0.08632	80.007	12.45	0.00	0	0.00
DAUS	On 26/02/2013	Any day expiry	8.72	Call	364.53410		0.36453	358.56860	0.35857	364.534	12.68	0.00	0	0.00
DAUS	On 26/02/2013	Any day expiry	8.72	Put	113.03410		0.11303	120.66860	0.12067	113.034	12.68	0.00	0	0.00
DAUS	On 26/02/2013	Any day expiry	8.60	Call	445.77440		0.44577	438.22510	0.43823	445.774	12.40	0.00	0	0.00
DAUS	On 26/02/2013	Any day expiry	8.60	Put	74.27440		0.07427	80.32510	0.08033	74.274	12.40	0.00	0	0.00
DAUS	On 26/02/2013	Any day expiry	9.02	Call	210.85840		0.21086	208.45320	0.20845	210.858	13.53	0.00	0	6,245.00
DAUS	On 26/02/2013	Any day expiry	9.02	Put	259.35840		0.25936	270.55320	0.27055	259.358	13.53	0.00	0	0.00
DAUS	On 26/02/2013	Any day expiry	8.61	Call	438.60600		0.43861	431.18830	0.43119	438.606	12.43	0.00	0	0.00
DAUS	On 26/02/2013	Any day expiry	8.61	Put	77.10600		0.07711	83.28830	0.08329	77.106	12.43	0.00	0	0.00
DAUS	On 26/02/2013	Any day expiry	7.85	Call	1,126.52810		1.12653	1,113.88790	1.11389	1,126.528	13.96	0.00	0	0.00
DAUS	On 26/02/2013	Any day expiry	7.85	Put	5.02810		0.00503	5.98790	0.00599	5.028	13.96	0.00	0	0.00
DAUS	On 26/02/2013	Any day expiry	8.00	Call	979.65660		0.97966	967.62750	0.96763	979.657	13.33	0.00	0	0.00
DAUS	On 26/02/2013	Any day expiry	8.00	Put	8.15660		0.00816	9.72750	0.00973	8.157	13.33	0.00	0	6,245.00
DAUS	On 26/03/2013	Any day expiry			9.00590		9.00590	8.99200	8.99200		13.75	0.00	0	0.00
DAUS	On 26/03/2013	Any day expiry	9.06	Call	254.54510		0.25455	252.23930	0.25224	254.545	14.01	0.00	0	0.00
DAUS	On 26/03/2013	Any day expiry	9.06	Put	308.64510		0.30865	320.23930	0.32024	308.645	14.01	0.00	0	0.00
DAUS	On 26/03/2013	Any day expiry	9.02	Call	269.78480		0.26978	267.10300	0.26710	269.785	13.84	0.00	0	7,500.00
DAUS	On 26/03/2013	Any day expiry	9.02	Put	283.88480		0.28388	295.10300	0.29510	283.885	13.84	0.00	0	0.00
DAUS	On 26/03/2013	Any day expiry	9.04	Call	262.05090		0.26205	259.56190	0.25956	262.051	13.92	0.00	0	0.00
DAUS	On 26/03/2013	Any day expiry	9.04	Put	296.15090		0.29615	307.56190	0.30756	296.151	13.92	0.00	0	0.00
DAUS	On 26/03/2013	Any day expiry	9.05	Call	258.26910		0.25827	255.87230	0.25587	258.269	13.96	0.00	0	0.00
DAUS	On 26/03/2013	Any day expiry	9.05	Put	302.36910		0.30237	313.87230	0.31387	302.369	13.96	0.00	0	0.00
DAUS	On 26/03/2013	Any day expiry	8.00	Call	1,021.17390		1.02117	1,009.26920	1.00927	1,021.174	13.43	0.00	0	0.00
DAUS	On 26/03/2013	Any day expiry	8.00	Put	15.27390		0.01527	17.26920	0.01727	15.274	13.43	0.00	0	7,500.00
DAUS	On 26/04/2013	Any day expiry			9.04390		9.04390	9.02980	9.02980		14.13	0.00	0	0.00
DAUS	On 26/04/2013	Any day expiry	9.04	Call	321.29950		0.32130	319.05440	0.31905	321.300	14.10	0.00	0	0.00
DAUS	On 26/04/2013	Any day expiry	9.04	Put	317.39950		0.31740	329.25440	0.32925	317.400	14.10	0.00	0	0.00
DAUS	On 26/04/2013	Any day expiry	9.05	Call	317.22440		0.31722	315.20860	0.31521	317.224	14.13	0.00	0	0.00

Contract Details			Strike	Call / Put	MTM	Yield	MarkPrice	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
DAUS	On 26/04/2013	Any day expiry	9.05	Put	323.32440		0.32332	335.40860	0.33541	323.324	14.13	0.00	0	0.00
DAUS	On 26/04/2013	Any day expiry	9.06	Call	313.34670		0.31335	311.41430	0.31141	313.347	14.17	0.00	0	0.00
DAUS	On 26/04/2013	Any day expiry	9.06	Put	329.44670		0.32945	341.61430	0.34161	329.447	14.17	0.00	0	0.00
DAUS	On 26/04/2013	Any day expiry	8.00	Call	1,068.03080		1.06803	1,057.37740	1.05738	1,068.031	13.54	0.00	0	0.00
DAUS	On 26/04/2013	Any day expiry	8.00	Put	24.13080		0.02413	27.57740	0.02758	24.131	13.54	0.00	0	7,500.00
DAUS	On 26/04/2013	Any day expiry	9.02	Call	329.60430		0.32960	326.89290	0.32689	329.604	14.03	0.00	0	7,500.00
DAUS	On 26/04/2013	Any day expiry	9.02	Put	305.70430		0.30570	317.09290	0.31709	305.704	14.03	0.00	0	0.00
DAUS	On 22/07/2013	Any day expiry			9.14940		9.14940	9.13490	9.13490		14.77	0.00	0	0.00
DAUS	On 22/07/2013	Any day expiry	9.21	Call	406.32980		0.40633	405.14240	0.40514	406.330	14.97	0.00	0	0.00
DAUS	On 22/07/2013	Any day expiry	9.21	Put	466.92980		0.46693	480.24240	0.48024	466.930	14.97	0.00	0	0.00
DAUS	On 22/07/2013	Any day expiry	9.80	Call	248.67700		0.24868	249.72510	0.24973	248.677	16.95	0.00	0	2,800.00
DAUS	On 22/07/2013	Any day expiry	9.80	Put	899.27700		0.89928	914.82510	0.91483	899.277	16.95	0.00	0	0.00
DAUS	On 22/07/2013	Any day expiry	9.19	Call	413.54220		0.41354	412.23930	0.41224	413.542	14.91	0.00	0	0.00
DAUS	On 22/07/2013	Any day expiry	9.19	Put	454.14220		0.45414	467.33930	0.46734	454.142	14.91	0.00	0	0.00
DAUS	On 22/07/2013	Any day expiry	9.20	Call	409.91780		0.40992	408.67300	0.40867	409.918	14.94	0.00	0	0.00
DAUS	On 22/07/2013	Any day expiry	9.20	Put	460.51780		0.46052	473.77300	0.47377	460.518	14.94	0.00	0	1,400.00
DAUS	On 26/08/2013	Any day expiry			9.19150		9.19150	9.17690	9.17690		15.02	0.00	0	0.00
DAUS	On 26/08/2013	Any day expiry	9.30	Call	430.24440		0.43024	429.39150	0.42939	430.244	15.34	0.00	0	0.00
DAUS	On 26/08/2013	Any day expiry	9.30	Put	538.74440		0.53874	552.49150	0.55249	538.744	15.34	0.00	0	0.00
DAUS	On 26/08/2013	Any day expiry	9.31	Call	426.86850		0.42687	426.06190	0.42606	426.868	15.37	0.00	0	0.00
DAUS	On 26/08/2013	Any day expiry	9.31	Put	545.36850		0.54537	559.16190	0.55916	545.368	15.37	0.00	0	0.00
DAUS	On 26/08/2013	Any day expiry	9.84	Call	287.33400		0.28733	288.12000	0.28812	287.334	17.06	0.00	0	4,400.00
DAUS	On 26/08/2013	Any day expiry	9.84	Put	935.83400		0.93583	951.22000	0.95122	935.834	17.06	0.00	0	0.00
DAUS	On 26/08/2013	Any day expiry	9.24	Call	451.17810		0.45118	450.03740	0.45004	451.178	15.15	0.00	0	0.00
DAUS	On 26/08/2013	Any day expiry	9.24	Put	499.67810		0.49968	513.13740	0.51314	499.678	15.15	0.00	0	2,200.00
DAUS	On 26/08/2013	Any day expiry	9.29	Call	433.65230		0.43365	432.75250	0.43275	433.652	15.30	0.00	0	0.00
DAUS	On 26/08/2013	Any day expiry	9.29	Put	532.15230		0.53215	545.85250	0.54585	532.152	15.30	0.00	0	0.00
DAUS	On 23/09/2013	Any day expiry			9.22550		9.22550	9.21040	9.21040		15.26	0.00	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	9.31	Call	470.84040		0.47084	470.33730	0.47034	470.840	15.44	0.00	0	0.00
DAUS	On 23/09/2013	Any day expiry	9.31	Put	555.34040		0.55534	569.93730	0.56994	555.340	15.44	0.00	0	0.00
DAUS	On 23/09/2013	Any day expiry	9.88	Call	316.52580		0.31653	317.62080	0.31762	316.526	17.17	0.00	0	2,400.00
DAUS	On 23/09/2013	Any day expiry	9.88	Put	971.02580		0.97103	987.22080	0.98722	971.026	17.17	0.00	0	0.00
DAUS	On 23/09/2013	Any day expiry	9.28	Call	481.36900		0.48137	480.74390	0.48074	481.369	15.35	0.00	0	0.00
DAUS	On 23/09/2013	Any day expiry	9.28	Put	535.86900		0.53587	550.34390	0.55034	535.869	15.35	0.00	0	1,200.00
DAUS	On 23/09/2013	Any day expiry	9.29	Call	477.82620		0.47783	477.24240	0.47724	477.826	15.38	0.00	0	0.00
DAUS	On 23/09/2013	Any day expiry	9.29	Put	542.32620		0.54233	556.84240	0.55684	542.326	15.38	0.00	0	0.00
DAUS	On 23/09/2013	Any day expiry	9.30	Call	474.31780		0.47432	473.77470	0.47377	474.318	15.41	0.00	0	0.00
DAUS	On 23/09/2013	Any day expiry	9.30	Put	548.81780		0.54882	563.37470	0.56337	548.818	15.41	0.00	0	0.00
EL28	On 07/02/2013	Bond Future			111.67207		111.67207	111.64903	111.64903			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	1,337.93000		1.33793	1,360.97000	1.36097	1,337.930		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	1,317.93000		1.31793	1,340.97000	1.34097	1,317.930		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	1,327.93000		1.32793	1,350.97000	1.35097	1,327.930		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			9.05833		88.66963	9.04419	88.78589			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	4,426.30000		4.42630	4,310.04000	4.31004	4,426.300		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	4,337.61000		4.33761	4,221.35000	4.22135	4,337.610		0.00	0	0.00

Contract Details			Strike	Call / Put	MTM Yield	MarkPrice	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
ES33	On 07/02/2013	Bond Future	8.56	Call	0.00000	0.00000	0.00000	0.00000	0.000		0.00	0	0.00
ES33	On 07/02/2013	Bond Future	8.56	Put	4,249.05000	4.24905	4,132.79000	4.13279	4,249.050		0.00	0	0.00
ES33	On 15/09/2033	Price Contribution			100.00000	100.00000	100.00000	100.00000			0.00	0	0.00
GOVI	On 07/02/2013	GOVI			428.59400	428.59400	428.78600	428.78600			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	43,960.00000	4.39600	42,040.00000	4.20400	43,960.000		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	44,060.00000	4.40600	42,140.00000	4.21400	44,060.000		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	44,160.00000	4.41600	42,240.00000	4.22400	44,160.000		0.00	0	0.00
GOVI	On 02/05/2013	GOVI			433.96900	433.96900	434.16900	434.16900			0.00	0	0.00
GOVI	On 02/05/2013	GOVI	432.99	Call	9,790.00000	0.97900	11,790.00000	1.17900	9,790.000		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	9,690.00000	0.96900	11,690.00000	1.16900	9,690.000		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	9,590.00000	0.95900	11,590.00000	1.15900	9,590.000		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			195.40100	195.40100	195.28200	195.28200			0.00	0	607.00
IGOV	On 02/05/2013	Index Future			197.85100	197.85100	197.73400	197.73400			0.00	0	0.00
ILBI	On 07/02/2013	Index Future			521.41200	521.41200	521.41200	521.41200			0.00	0	169.00
J157	On 15/09/2015	Interest Rate Swap			8.82200	0.02000	8.82200	-0.02000		15.00	0.00	0	0.00
J186	On 21/12/2026	Interest Rate Swap			8.68300	0.10773	8.68300	0.10773		15.00	0.00	0	0.00
J201	On 22/12/2014	Interest Rate Swap			8.65500	0.05139	8.65500	0.05139		15.00	0.00	0	0.00

Contract Details			Strike	Call / Put	MTM Yield	MarkPrice	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
J203	On 15/09/2017	Interest Rate Swap			8.97500	0.08468	8.97500	0.08468		15.00	0.00	0	0.00
J204	On 21/12/2018	Interest Rate Swap			8.96200	0.09581	8.96200	0.09581		15.00	0.00	0	0.00
J207	On 15/01/2020	Interest Rate Swap			8.99700	0.06909	8.99700	0.06909		15.00	0.00	0	0.00
JIBAR FUTURE	On 19/12/2012	Jibar Tradeable Future			5.12000	94.88000	5.13000	94.87000			0.00	0	840.00
JIBAR FUTURE	On 16/01/2013	Jibar Tradeable Future			5.10000	94.90000	5.09000	94.91000			0.00	0	0.00
JIBAR FUTURE	On 20/02/2013	Jibar Tradeable Future			5.05000	94.95000	5.04000	94.96000			0.00	0	0.00
JIBAR FUTURE	On 20/03/2013	Jibar Tradeable Future			5.02000	94.98000	5.01000	94.99000			0.00	0	1,000.00
JIBAR FUTURE	On 17/04/2013	Jibar Tradeable Future			4.99000	95.01000	4.99000	95.01000			0.00	0	0.00
JIBAR FUTURE	On 15/05/2013	Jibar Tradeable Future			4.98000	95.02000	4.98000	95.02000			0.00	0	0.00
JIBAR FUTURE	On 19/06/2013	Jibar Tradeable Future			4.97000	95.03000	4.98000	95.02000			0.00	0	500.00
JIBAR FUTURE	On 18/09/2013	Jibar Tradeable Future			5.01000	94.99000	5.01000	94.99000			0.00	0	2,200.00
JIBAR FUTURE	On 18/12/2013	Jibar Tradeable Future			5.09000	94.91000	5.09000	94.91000			0.00	0	2,000.00
JIBAR FUTURE	On 19/03/2014	Jibar Tradeable Future			5.20000	94.80000	5.21000	94.79000			0.00	0	1,000.00
JIBAR FUTURE	On 18/06/2014	Jibar Tradeable Future			5.34000	94.66000	5.34000	94.66000			0.00	0	800.00
JIBAR FUTURE	On 17/09/2014	Jibar Tradeable Future			5.49000	94.51000	5.49000	94.51000			0.00	0	0.00
NZ\$ / R	On 14/12/2012	Foreign Exchange Future			7.29500	7.29500	7.26050	7.26050		10.20	0.00	0	0.00
NZ\$ / R	On 14/12/2012	Foreign Exchange Future	6.29	Call	1,007.70000	1.00770	973.20000	0.97320	1,007.700	16.48	0.00	0	0.00
NZ\$ / R	On 14/12/2012	Foreign Exchange Future	6.29	Put	0.00000	0.00000	0.00000	0.00000	0.000	16.48	0.00	0	0.00
NZ\$ / R	On 14/12/2012	Foreign Exchange Future	6.34	Call	957.70000	0.95770	923.20010	0.92320	957.700	16.57	0.00	0	0.00
NZ\$ / R	On 14/12/2012	Foreign Exchange Future	6.34	Put	0.00000	0.00000	0.00010	0.00000	0.000	16.57	0.00	0	0.00
NZ\$ / R	On 14/12/2012	Foreign Exchange Future	6.39	Call	907.70010	0.90770	873.20040	0.87320	907.700	16.67	0.00	0	0.00
NZ\$ / R	On 14/12/2012	Foreign Exchange Future	6.39	Put	0.00010	0.00000	0.00040	0.00000	0.000	16.67	0.00	0	0.00
NZ\$ / R	On 14/12/2012	Foreign Exchange Future	6.45	Call	845.00050	0.84500	810.50190	0.81050	845.001	16.79	0.00	0	0.00
NZ\$ / R	On 14/12/2012	Foreign Exchange Future	6.45	Put	0.00050	0.00000	0.00190	0.00000	0.001	16.79	0.00	0	0.00
NZ\$ / R	On 14/12/2012	Foreign Exchange Future	6.63	Call	665.01770	0.66502	630.54670	0.63055	665.018	16.25	0.00	0	0.00

Contract Details			Strike	Call / Put	MTM	Yield	MarkPrice	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
NZ\$ / R	On 14/12/2012	Foreign Exchange Future	6.63	Put	0.01770		0.00002	0.04670	0.00005	0.018	16.25	0.00	0	0.00
NZ\$ / R	On 18/03/2013	Foreign Exchange Future			7.36120		7.36120	7.32540	7.32540		9.71	0.00	0	0.00
NZ\$ / R	On 18/03/2013	Foreign Exchange Future	6.90	Call	483.48100		0.48348	452.59680	0.45260	483.481	10.15	0.00	0	0.00
NZ\$ / R	On 18/03/2013	Foreign Exchange Future	6.90	Put	22.28100		0.02228	27.19680	0.02720	22.281	10.15	0.00	0	0.00
NZ\$ / R	On 18/03/2013	Foreign Exchange Future	6.91	Call	474.54290		0.47454	443.84790	0.44385	474.543	10.13	0.00	0	0.00
NZ\$ / R	On 18/03/2013	Foreign Exchange Future	6.91	Put	23.34290		0.02334	28.44790	0.02845	23.343	10.13	0.00	0	0.00
NZ\$ / R	On 18/03/2013	Foreign Exchange Future	6.89	Call	492.46170		0.49246	461.39300	0.46139	492.462	10.18	0.00	0	0.00
NZ\$ / R	On 18/03/2013	Foreign Exchange Future	6.89	Put	21.26170		0.02126	25.99300	0.02599	21.262	10.18	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			7.15039		107.77192	7.14617	107.80262			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	806.81000		0.80681	776.11000	0.77611	806.810		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	733.39000		0.73339	702.69000	0.70269	733.390		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	660.04000		0.66004	629.34000	0.62934	660.040		0.00	0	0.00
R023	On 02/05/2013	Bond Future			7.21237		105.15179	7.20785	105.18396			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	1,091.63000		1.09163	1,059.46000	1.05946	1,091.630		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	1,236.01000		1.23601	1,203.84000	1.20384	1,236.010		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	1,163.79000		1.16379	1,131.62000	1.13162	1,163.790		0.00	0	0.00
R023	On 01/08/2013	Bond Future			7.27594		106.56745	7.27123	106.60019			0.00	0	0.00
R023	On 01/08/2013	Bond Future	7.29	Call	97.63000		0.09763	130.37000	0.13037	97.630		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	167.00000		0.16700	199.74000	0.19974	167.000		0.00	0	0.00

Contract Details			Strike	Call / Put	MTM	Yield	MarkPrice	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
R023	On 01/08/2013	Bond Future	7.30	Put	0.00000	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	236.31000	0.23631	269.05000	0.26905	236.310			0.00	0	0.00
R023	On 01/08/2013	Bond Future	7.31	Put	0.00000	0.00000	0.00000	0.00000	0.00000	0.000		0.00	0	0.00
R157	On 07/02/2013	Bond Future			5.53371	124.53024	5.51834	124.57114			2.05	0.00	0	7,617.00
R157	On 07/02/2013	Bond Future	6.28	Call	1,983.59000	1.98359	2,025.08000	2.02508	1,983.590		2.17	0.00	0	0.00
R157	On 07/02/2013	Bond Future	6.28	Put	19.48000	0.01948	20.07000	0.02007	19.480		2.17	0.00	0	0.00
R157	On 07/02/2013	Bond Future	6.50	Call	2,540.79000	2.54079	2,582.05000	2.58205	2,540.790		2.20	0.00	0	0.00
R157	On 07/02/2013	Bond Future	6.50	Put	5.66000	0.00566	6.02000	0.00602	5.660		2.20	0.00	0	0.00
R157	On 07/02/2013	Bond Future	6.70	Call	3,052.57000	3.05257	3,093.62000	3.09362	3,052.570		2.20	0.00	0	0.00
R157	On 07/02/2013	Bond Future	6.70	Put	1.43000	0.00143	1.58000	0.00158	1.430		2.20	0.00	0	0.00
R157	On 07/02/2013	Bond Future	6.75	Call	3,180.66000	3.18066	3,221.68000	3.22168	3,180.660		2.20	0.00	0	0.00
R157	On 07/02/2013	Bond Future	6.75	Put	0.98000	0.00098	1.10000	0.00110	0.980		2.20	0.00	0	0.00
R157	On 07/02/2013	Bond Future	6.80	Call	3,308.71000	3.30871	3,349.70000	3.34970	3,308.710		2.20	0.00	0	0.00
R157	On 07/02/2013	Bond Future	6.80	Put	0.67000	0.00067	0.76000	0.00076	0.670		2.20	0.00	0	0.00
R157	On 02/05/2013	Bond Future			5.56485	119.22251	5.54720	119.26523			2.02	0.00	0	141.00
R157	On 02/05/2013	Bond Future	5.35	Call	386.11000	0.38611	407.92000	0.40792	386.110		2.00	0.00	0	0.00
R157	On 02/05/2013	Bond Future	5.35	Put	907.42000	0.90742	886.51000	0.88651	907.420		2.00	0.00	0	0.00
R157	On 02/05/2013	Bond Future	5.36	Call	395.34000	0.39534	417.44000	0.41744	395.340		2.00	0.00	0	0.00
R157	On 02/05/2013	Bond Future	5.36	Put	892.32000	0.89232	871.70000	0.87170	892.320		2.00	0.00	0	0.00
R157	On 02/05/2013	Bond Future	5.34	Call	377.03000	0.37703	398.54000	0.39854	377.030		2.00	0.00	0	0.00
R157	On 02/05/2013	Bond Future	5.34	Put	922.68000	0.92268	901.47000	0.90147	922.680		2.00	0.00	0	0.00
R157	On 07/11/2013	Bond Future			5.63706	115.70328	5.61205	115.75032			1.87	0.00	0	0.00
R157	On 07/11/2013	Bond Future	5.61	Call	812.62000	0.81262	839.76000	0.83976	812.620		1.88	0.00	0	0.00
R157	On 07/11/2013	Bond Future	5.61	Put	863.52000	0.86352	843.62000	0.84362	863.520		1.88	0.00	0	0.00
R157	On 07/11/2013	Bond Future	5.59	Call	793.54000	0.79354	820.35000	0.82035	793.540		1.88	0.00	0	0.00
R157	On 07/11/2013	Bond Future	5.59	Put	882.08000	0.88208	861.85000	0.86185	882.080		1.88	0.00	0	0.00
R157	On 07/11/2013	Bond Future	5.60	Call	803.04000	0.80304	830.02000	0.83002	803.040		1.88	0.00	0	0.00
R157	On 07/11/2013	Bond Future	5.60	Put	872.76000	0.87276	852.70000	0.85270	872.760		1.88	0.00	0	0.00

Contract Details			Strike	Call / Put	MTM	Yield	MarkPrice	Previous MTM	Previous Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
R157	On 15/09/2015	Price Contribution			100.00000		100.00000	100.00000	100.00000				0.00	0	0.00
R157/R201	On 15/09/2015	Price Contribution			100.00000		100.00000	100.00000	100.00000				0.00	0	0.00
R157/R206	On 15/09/2015	Price Contribution			100.00000		100.00000	100.00000	100.00000				0.00	0	0.00
R186	On 07/02/2013	Bond Future			7.64396		125.65628	7.63468	125.74776		12.95		0.00	0	37,363.00
R186	On 07/02/2013	Bond Future	7.00	Call	650.20000	0.65020	707.99000	0.70799	650.200	12.75			0.00	0	10,300.00
R186	On 07/02/2013	Bond Future	7.00	Put	7,229.33000	7.22933	7,195.64000	7.19564	7,229.330	12.75			0.00	0	0.00
R186	On 07/02/2013	Bond Future	7.25	Call	1,236.39000	1.23639	1,317.26000	1.31726	1,236.390	12.85			0.00	0	670.00
R186	On 07/02/2013	Bond Future	7.25	Put	5,204.79000	5.20479	5,194.18000	5.19418	5,204.790	12.85			0.00	0	0.00
R186	On 07/02/2013	Bond Future	7.50	Call	2,119.29000	2.11929	2,220.08000	2.22008	2,119.290	12.95			0.00	0	575.00
R186	On 07/02/2013	Bond Future	7.50	Put	3,549.19000	3.54919	3,558.50000	3.55850	3,549.190	12.95			0.00	0	0.00
R186	On 07/02/2013	Bond Future	8.32	Call	7,096.53000	7.09653	7,213.47000	7.21347	7,096.530	13.43			0.00	0	0.00
R186	On 07/02/2013	Bond Future	8.32	Put	679.45000	0.67945	704.91000	0.70491	679.450	13.43			0.00	0	2,000.00
R186	On 07/02/2013	Bond Future	8.50	Call	8,481.45000	8.48145	8,594.55000	8.59455	8,481.450	13.54			0.00	0	0.00
R186	On 07/02/2013	Bond Future	8.50	Put	435.11000	0.43511	456.73000	0.45673	435.110	13.54			0.00	0	0.00
R186	On 07/02/2013	Bond Future	7.75	Call	3,330.72000	3.33072	3,444.81000	3.44481	3,330.720	13.10			0.00	0	1,000.00
R186	On 07/02/2013	Bond Future	7.75	Put	2,292.05000	2.29205	2,314.66000	2.31466	2,292.050	13.10			0.00	0	0.00
R186	On 07/02/2013	Bond Future	8.00	Call	4,836.34000	4.83634	4,955.71000	4.95571	4,836.340	13.25			0.00	0	0.00
R186	On 07/02/2013	Bond Future	8.00	Put	1,396.84000	1.39684	1,424.73000	1.42473	1,396.840	13.25			0.00	0	150.00
R186	On 07/02/2013	Bond Future	8.55	Call	8,872.75000	8.87275	8,984.53000	8.98453	8,872.750	13.54			0.00	0	0.00
R186	On 07/02/2013	Bond Future	8.55	Put	379.54000	0.37954	399.84000	0.39984	379.540	13.54			0.00	0	0.00
R186	On 07/02/2013	Bond Future	8.45	Call	8,090.89000	8.09089	8,205.15000	8.20515	8,090.890	13.51			0.00	0	0.00
R186	On 07/02/2013	Bond Future	8.45	Put	493.89000	0.49389	516.67000	0.51667	493.890	13.51			0.00	0	0.00
R186	On 07/02/2013	Bond Future	8.47	Call	8,246.64000	8.24664	8,360.44000	8.36044	8,246.640	13.52			0.00	0	0.00
R186	On 07/02/2013	Bond Future	8.47	Put	469.61000	0.46961	491.93000	0.49193	469.610	13.52			0.00	0	0.00
R186	On 02/05/2013	Bond Future			7.71477	127.16340	7.70505	127.25739			12.98		0.00	0	212.00
R186	On 02/05/2013	Bond Future	7.41	Call	2,903.48000	2.90348	2,982.28000	2.98228	2,903.480	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	7.41	Put	5,899.18000		5.89918	5,883.99000	5.88399	5,899.180	12.87	0.00	0	0.00
R186	On 02/05/2013	Bond Future	7.39	Call	2,827.61000		2.82761	2,905.53000	2.90553	2,827.610	12.87	0.00	0	0.00
R186	On 02/05/2013	Bond Future	7.39	Put	6,023.44000		6.02344	6,007.37000	6.00737	6,023.440	12.87	0.00	0	0.00
R186	On 02/05/2013	Bond Future	7.40	Call	2,865.39000		2.86539	2,943.75000	2.94375	2,865.390	12.87	0.00	0	0.00
R186	On 02/05/2013	Bond Future	7.40	Put	5,961.10000		5.96110	5,945.47000	5.94547	5,961.100	12.87	0.00	0	0.00
R186	On 07/11/2013	Bond Future			7.87768		125.31036	7.86689	125.41024		13.75	0.00	0	0.00
R186	On 07/11/2013	Bond Future	8.14	Call	7,929.64000		7.92964	8,017.09000	8.01709	7,929.640	13.98	0.00	0	0.00
R186	On 07/11/2013	Bond Future	8.14	Put	5,536.45000		5.53645	5,524.02000	5.52402	5,536.450	13.98	0.00	0	0.00
R186	On 07/11/2013	Bond Future	8.15	Call	7,980.24000		7.98024	8,067.88000	8.06788	7,980.240	13.98	0.00	0	0.00
R186	On 07/11/2013	Bond Future	8.15	Put	5,497.13000		5.49713	5,484.89000	5.48489	5,497.130	13.98	0.00	0	0.00
R186	On 07/11/2013	Bond Future	8.16	Call	8,030.97000		8.03097	8,118.80000	8.11880	8,030.970	13.99	0.00	0	0.00
R186	On 07/11/2013	Bond Future	8.16	Put	5,458.04000		5.45804	5,445.99000	5.44599	5,458.040	13.99	0.00	0	0.00
R186	On 07/11/2013	Bond Future	8.75	Call	11,237.24000		11.23724	11,333.87000	11.33387	11,237.240	14.34	0.00	0	0.00
R186	On 07/11/2013	Bond Future	8.75	Put	3,529.45000		3.52945	3,526.20000	3.52620	3,529.450	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			217.31598		217.31598	217.28909	217.28909			0.00	0	154.00
R189	On 07/02/2013	Bond Future	212.99	Call	4,325.98000		4.32598	4,299.09000	4.29909	4,325.980		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	4,315.98000		4.31598	4,289.09000	4.28909	4,315.980		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	4,305.98000		4.30598	4,279.09000	4.27909	4,305.980		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

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			280.92033		280.92033	280.86946	280.86946			0.00	0	2,543.00
R197	On 07/02/2013	Bond Future	278.99	Call	1,930.33000		1.93033	1,879.46000	1.87946	1,930.330		0.00	0	0.00
R197	On 07/02/2013	Bond Future	278.99	Put	0.00000		0.00000	0.00000	0.00000	0.000		0.00	0	0.00
R197	On 07/02/2013	Bond Future	279.00	Call	1,920.33000		1.92033	1,869.46000	1.86946	1,920.330		0.00	0	0.00
R197	On 07/02/2013	Bond Future	279.00	Put	0.00000		0.00000	0.00000	0.00000	0.000		0.00	0	0.00
R197	On 07/02/2013	Bond Future	279.01	Call	1,910.33000		1.91033	1,859.46000	1.85946	1,910.330		0.00	0	0.00
R197	On 07/02/2013	Bond Future	279.01	Put	0.00000		0.00000	0.00000	0.00000	0.000		0.00	0	0.00
R197	On 02/05/2013	Bond Future			284.44300		284.44300	284.39479	284.39479			0.00	0	40.00
R197	On 02/05/2013	Bond Future	282.39	Call	2,053.00000		2.05300	2,004.79000	2.00479	2,053.000		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	2,043.00000		2.04300	1,994.79000	1.99479	2,043.000		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	2,033.00000		2.03300	1,984.79000	1.98479	2,033.000		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			5.13158		107.58623	5.11544	107.61564		1.39	0.00	0	1,540.00
R201	On 07/02/2013	Bond Future	4.98	Call	138.99000		0.13899	154.32000	0.15432	138.990	1.39	0.00	0	0.00
R201	On 07/02/2013	Bond Future	4.98	Put	415.58000		0.41558	401.50000	0.40150	415.580	1.39	0.00	0	0.00
R201	On 07/02/2013	Bond Future	5.60	Call	880.81000		0.88081	909.93000	0.90993	880.810	1.46	0.00	0	0.00
R201	On 07/02/2013	Bond Future	5.60	Put	32.04000		0.03204	31.75000	0.03175	32.040	1.46	0.00	0	0.00
R201	On 07/02/2013	Bond Future	6.20	Call	1,923.53000		1.92353	1,952.98000	1.95298	1,923.530	1.51	0.00	0	0.00
R201	On 07/02/2013	Bond Future	6.20	Put	0.51000		0.00051	0.55000	0.00055	0.510	1.51	0.00	0	0.00
R201	On 07/02/2013	Bond Future	6.25	Call	2,012.21000		2.01221	2,041.66000	2.04166	2,012.210	1.51	0.00	0	0.00
R201	On 07/02/2013	Bond Future	6.25	Put	0.32000		0.00032	0.36000	0.00036	0.320	1.51	0.00	0	0.00
R201	On 07/02/2013	Bond Future	6.30	Call	2,100.86000		2.10086	2,130.30000	2.13030	2,100.860	1.51	0.00	0	0.00
R201	On 07/02/2013	Bond Future	6.30	Put	0.20000		0.00020	0.23000	0.00023	0.200	1.51	0.00	0	0.00
R201	On 02/05/2013	Bond Future			5.11589		108.87667	5.09656	108.90758		1.18	0.00	0	4.00

Contract Details			Strike	Call / Put	MTM	Yield	MarkPrice	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
R201	On 02/05/2013	Bond Future	4.05	Call	3.85000		0.00385	4.62000	0.00462	3.850	1.11	0.00	0	0.00
R201	On 02/05/2013	Bond Future	4.05	Put	1,726.43000		1.72643	1,696.29000	1.69629	1,726.430	1.11	0.00	0	0.00
R201	On 02/05/2013	Bond Future	4.06	Call	4.11000		0.00411	4.92000	0.00492	4.110	1.12	0.00	0	0.00
R201	On 02/05/2013	Bond Future	4.06	Put	1,710.35000		1.71035	1,680.25000	1.68025	1,710.350	1.12	0.00	0	0.00
R201	On 02/05/2013	Bond Future	4.04	Call	3.61000		0.00361	4.33000	0.00433	3.610	1.11	0.00	0	0.00
R201	On 02/05/2013	Bond Future	4.04	Put	1,742.52000		1.74252	1,712.33000	1.71233	1,742.520	1.11	0.00	0	0.00
R201	On 07/11/2013	Bond Future			5.00870		107.41259	4.97715	107.44719		1.02	0.00	0	0.00
R201	On 07/11/2013	Bond Future	4.80	Call	318.57000		0.31857	335.04000	0.33504	318.570	1.02	0.00	0	0.00
R201	On 07/11/2013	Bond Future	4.80	Put	547.76000		0.54776	529.63000	0.52963	547.760	1.02	0.00	0	0.00
R201	On 07/11/2013	Bond Future	4.81	Call	323.54000		0.32354	340.15000	0.34015	323.540	1.03	0.00	0	0.00
R201	On 07/11/2013	Bond Future	4.81	Put	541.73000		0.54173	523.74000	0.52374	541.730	1.03	0.00	0	0.00
R201	On 07/11/2013	Bond Future	4.79	Call	313.65000		0.31365	329.97000	0.32997	313.650	1.02	0.00	0	0.00
R201	On 07/11/2013	Bond Future	4.79	Put	553.84000		0.55384	535.56000	0.53556	553.840	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			208.54528		208.54528	208.50318	208.50318			49,216,686.08	236	51,506.00
R202	On 07/02/2013	Bond Future	204.99	Call	3,555.28000		3.55528	3,513.18000	3.51318	3,555.280		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	3,545.28000		3.54528	3,503.18000	3.50318	3,545.280		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	3,535.28000		3.53528	3,493.18000	3.49318	3,535.280		0.00	0	0.00
R202	On 07/02/2013	Bond Future	205.01	Put	0.00000		0.00000	0.00000	0.00000	0.000		0.00	0	0.00
R202	On 02/05/2013	Bond Future			211.16009		211.16009	211.12005	211.12005			0.00	0	1.00
R202	On 02/05/2013	Bond Future	211.04	Call	120.09000		0.12009	80.05000	0.08005	120.090		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	110.09000		0.11009	70.05000	0.07005	110.090		0.00	0	0.00
R202	On 02/05/2013	Bond Future	211.05	Put	0.00000		0.00000	0.00000	0.00000	0.000		0.00	0	0.00

Contract Details			Strike	Call / Put	MTM	Yield	MarkPrice	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
R202	On 02/05/2013	Bond Future	211.06	Call	100.09000		0.10009	60.05000	0.06005	100.090		0.00	0	0.00
R202	On 02/05/2013	Bond Future	211.06	Put	0.00000		0.00000	0.00000	0.00000	0.000		0.00	0	0.00
R202	On 07/12/2033	Price Contribution			100.00000		100.00000	100.00000	100.00000			0.00	0	0.00
R203	On 07/02/2013	Bond Future			6.02201		112.22260	5.99664	112.32834		4.38	561,113,000.00	5,000	19,048.00
R203	On 07/02/2013	Bond Future	5.54	Call	178.66000		0.17866	209.02000	0.20902	178.660	4.30	0.00	0	10,000.00
R203	On 07/02/2013	Bond Future	5.54	Put	2,209.38000		2.20938	2,134.00000	2.13400	2,209.380	4.30	0.00	0	0.00
R203	On 07/02/2013	Bond Future	6.11	Call	1,033.94000		1.03394	1,113.93000	1.11393	1,033.940	4.41	0.00	0	12,600.00
R203	On 07/02/2013	Bond Future	6.11	Put	668.15000		0.66815	642.40000	0.64240	668.150	4.41	0.00	0	3,254.00
R203	On 07/02/2013	Bond Future	6.45	Call	2,009.44000		2.00944	2,107.76000	2.10776	2,009.440	4.51	0.00	0	0.00
R203	On 07/02/2013	Bond Future	6.45	Put	244.27000		0.24427	236.85000	0.23685	244.270	4.51	0.00	0	0.00
R203	On 07/02/2013	Bond Future	6.55	Call	2,346.35000		2.34635	2,447.58000	2.44758	2,346.350	4.53	0.00	0	0.00
R203	On 07/02/2013	Bond Future	6.55	Put	173.81000		0.17381	169.30000	0.16930	173.810	4.53	0.00	0	0.00
R203	On 07/02/2013	Bond Future	6.65	Call	2,699.23000		2.69923	2,802.48000	2.80248	2,699.230	4.56	0.00	0	0.00
R203	On 07/02/2013	Bond Future	6.65	Put	121.21000		0.12121	118.72000	0.11872	121.210	4.56	0.00	0	30,250.00
R203	On 07/02/2013	Bond Future	6.94	Call	3,781.09000		3.78109	3,886.86000	3.88686	3,781.090	4.64	0.00	0	0.00
R203	On 07/02/2013	Bond Future	6.94	Put	37.80000		0.03780	37.83000	0.03783	37.800	4.64	0.00	0	0.00
R203	On 07/02/2013	Bond Future	7.15	Call	4,591.17000		4.59117	4,697.22000	4.69722	4,591.170	4.65	0.00	0	0.00
R203	On 07/02/2013	Bond Future	7.15	Put	13.82000		0.01382	14.13000	0.01413	13.820	4.65	0.00	0	0.00
R203	On 07/02/2013	Bond Future	6.50	Call	2,175.66000		2.17566	2,275.55000	2.27555	2,175.660	4.52	0.00	0	0.00
R203	On 07/02/2013	Bond Future	6.50	Put	206.57000		0.20657	200.72000	0.20072	206.570	4.52	0.00	0	0.00
R203	On 02/05/2013	Bond Future			6.06974		109.41227	6.04247	109.52051		4.35	0.00	0	22.00
R203	On 02/05/2013	Bond Future	5.90	Call	908.27000		0.90827	966.14000	0.96614	908.270	4.33	0.00	0	0.00
R203	On 02/05/2013	Bond Future	5.90	Put	1,584.12000		1.58412	1,533.75000	1.53375	1,584.120	4.33	0.00	0	0.00
R203	On 02/05/2013	Bond Future	5.91	Call	925.18000		0.92518	983.64000	0.98364	925.180	4.34	0.00	0	0.00
R203	On 02/05/2013	Bond Future	5.91	Put	1,561.07000		1.56107	1,511.29000	1.51129	1,561.070	4.34	0.00	0	0.00
R203	On 02/05/2013	Bond Future	5.89	Call	891.55000		0.89155	948.83000	0.94883	891.550	4.33	0.00	0	0.00
R203	On 02/05/2013	Bond Future	5.89	Put	1,607.38000		1.60738	1,556.42000	1.55642	1,607.380	4.33	0.00	0	0.00
R203	On 07/11/2013	Bond Future			6.18533		108.27001	6.15289	108.38413		4.41	0.00	0	0.00

Contract Details			Strike	Call / Put	MTM	Yield	MarkPrice	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
R203	On 07/11/2013	Bond Future	6.00	Call	1,520.20000		1.52020	1,580.32000	1.58032	1,520.200	4.38	0.00	0	0.00
R203	On 07/11/2013	Bond Future	6.00	Put	2,174.19000		2.17419	2,120.19000	2.12019	2,174.190	4.38	0.00	0	0.00
R203	On 07/11/2013	Bond Future	6.01	Call	1,536.06000		1.53606	1,596.55000	1.59655	1,536.060	4.38	0.00	0	0.00
R203	On 07/11/2013	Bond Future	6.01	Put	2,154.64000		2.15464	2,101.01000	2.10101	2,154.640	4.38	0.00	0	0.00
R203	On 07/11/2013	Bond Future	5.99	Call	1,504.43000		1.50443	1,564.19000	1.56419	1,504.430	4.38	0.00	0	0.00
R203	On 07/11/2013	Bond Future	5.99	Put	2,193.85000		2.19385	2,139.49000	2.13949	2,193.850	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			6.26266		109.55865	6.24788	109.63385		5.94	0.00	0	11,672.00
R204	On 07/02/2013	Bond Future	7.29	Call	5,117.71000		5.11771	5,195.49000	5.19549	5,117.710	6.30	0.00	0	0.00
R204	On 07/02/2013	Bond Future	7.29	Put	44.12000		0.04412	46.70000	0.04670	44.120	6.30	0.00	0	0.00
R204	On 07/02/2013	Bond Future	7.45	Call	5,858.82000		5.85882	5,935.73000	5.93573	5,858.820	6.30	0.00	0	0.00
R204	On 07/02/2013	Bond Future	7.45	Put	21.55000		0.02155	23.26000	0.02326	21.550	6.30	0.00	0	0.00
R204	On 07/02/2013	Bond Future	7.95	Call	8,180.95000		8.18095	8,256.41000	8.25641	8,180.950	6.30	0.00	0	0.00
R204	On 07/02/2013	Bond Future	7.95	Put	1.55000		0.00155	1.81000	0.00181	1.550	6.30	0.00	0	0.00
R204	On 07/02/2013	Bond Future	8.00	Call	8,411.11000		8.41111	8,486.52000	8.48652	8,411.110	6.30	0.00	0	0.00
R204	On 07/02/2013	Bond Future	8.00	Put	1.15000		0.00115	1.36000	0.00136	1.150	6.30	0.00	0	0.00
R204	On 07/02/2013	Bond Future	8.05	Call	8,640.73000		8.64073	8,716.09000	8.71609	8,640.730	6.30	0.00	0	0.00
R204	On 07/02/2013	Bond Future	8.05	Put	0.85000		0.00085	1.01000	0.00101	0.850	6.30	0.00	0	0.00
R204	On 02/05/2013	Bond Future			6.31490		110.87278	6.29913	110.95002		6.05	0.00	0	24.00
R204	On 02/05/2013	Bond Future	6.30	Call	1,684.26000		1.68426	1,740.36000	1.74036	1,684.260	6.07	0.00	0	0.00
R204	On 02/05/2013	Bond Future	6.30	Put	1,757.23000		1.75723	1,736.09000	1.73609	1,757.230	6.07	0.00	0	0.00
R204	On 02/05/2013	Bond Future	6.31	Call	1,709.00000		1.70900	1,765.45000	1.76545	1,709.000	6.07	0.00	0	0.00
R204	On 02/05/2013	Bond Future	6.31	Put	1,732.99000		1.73299	1,712.20000	1.71220	1,732.990	6.07	0.00	0	0.00
R204	On 02/05/2013	Bond Future	6.29	Call	1,659.72000		1.65972	1,715.47000	1.71547	1,659.720	6.06	0.00	0	0.00
R204	On 02/05/2013	Bond Future	6.29	Put	1,781.70000		1.78170	1,760.21000	1.76021	1,781.700	6.06	0.00	0	0.00
R204	On 07/11/2013	Bond Future			6.43741		109.84669	6.41901	109.92896		6.13	0.00	0	0.00

Contract Details			Strike	Call / Put	MTM	Yield	MarkPrice	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
R204	On 07/11/2013	Bond Future	6.30	Call	2,285.77000		2.28577	2,336.32000	2.33632	2,285.770	6.10	0.00	0	0.00
R204	On 07/11/2013	Bond Future	6.30	Put	2,902.03000		2.90203	2,870.31000	2.87031	2,902.030	6.10	0.00	0	0.00
R204	On 07/11/2013	Bond Future	6.31	Call	2,306.94000		2.30694	2,357.73000	2.35773	2,306.940	6.10	0.00	0	0.00
R204	On 07/11/2013	Bond Future	6.31	Put	2,878.20000		2.87820	2,846.72000	2.84672	2,878.200	6.10	0.00	0	0.00
R204	On 07/11/2013	Bond Future	7.00	Call	4,049.17000		4.04917	4,114.24000	4.11424	4,049.170	6.29	0.00	0	0.00
R204	On 07/11/2013	Bond Future	7.00	Put	1,570.72000		1.57072	1,553.52000	1.55352	1,570.720	6.29	0.00	0	180.00
R204	On 07/11/2013	Bond Future	6.29	Call	2,264.71000		2.26471	2,315.02000	2.31502	2,264.710	6.10	0.00	0	0.00
R204	On 07/11/2013	Bond Future	6.29	Put	2,925.99000		2.92599	2,894.03000	2.89403	2,925.990	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			5.10958		102.70185	5.09226	102.71755		0.62	0.00	0	1,120.00
R206	On 07/02/2013	Bond Future	4.76	Call	15.28000		0.01528	18.49000	0.01849	15.280	0.61	0.00	0	0.00
R206	On 07/02/2013	Bond Future	4.76	Put	332.79000		0.33279	320.30000	0.32030	332.790	0.61	0.00	0	0.00
R206	On 07/02/2013	Bond Future	5.00	Call	65.58000		0.06558	73.68000	0.07368	65.580	0.62	0.00	0	0.00
R206	On 07/02/2013	Bond Future	5.00	Put	164.94000		0.16494	157.34000	0.15734	164.940	0.62	0.00	0	0.00
R206	On 07/02/2013	Bond Future	5.95	Call	757.63000		0.75763	773.35000	0.77335	757.630	0.69	0.00	0	0.00
R206	On 07/02/2013	Bond Future	5.95	Put	0.53000		0.00053	0.55000	0.00055	0.530	0.69	0.00	0	0.00
R206	On 07/02/2013	Bond Future	6.00	Call	802.21000		0.80221	817.93000	0.81793	802.210	0.69	0.00	0	0.00
R206	On 07/02/2013	Bond Future	6.00	Put	0.35000		0.00035	0.37000	0.00037	0.350	0.69	0.00	0	0.00
R206	On 07/02/2013	Bond Future	6.05	Call	846.81000		0.84681	862.53000	0.86253	846.810	0.69	0.00	0	0.00
R206	On 07/02/2013	Bond Future	6.05	Put	0.21000		0.00021	0.23000	0.00023	0.210	0.69	0.00	0	0.00
R206	On 02/05/2013	Bond Future			5.07690		103.93359	5.05196	103.95060		0.50	0.00	0	23.00
R206	On 02/05/2013	Bond Future	3.40	Call	0.01000		0.00001	0.01000	0.00001	0.010	0.47	0.00	0	0.00
R206	On 02/05/2013	Bond Future	3.40	Put	1,154.66000		1.15466	1,137.65000	1.13765	1,154.660	0.47	0.00	0	0.00
R206	On 02/05/2013	Bond Future	3.41	Call	0.01000		0.00001	0.01000	0.00001	0.010	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	3.41	Put	1,147.71000		1.14771	1,130.70000	1.13070	1,147.710	0.47	0.00	0	0.00
R206	On 02/05/2013	Bond Future	3.39	Call	0.01000		0.00001	0.01000	0.00001	0.010	0.47	0.00	0	0.00
R206	On 02/05/2013	Bond Future	3.39	Put	1,161.61000		1.16161	1,144.60000	1.14460	1,161.610	0.47	0.00	0	0.00
R206	On 07/11/2013	Bond Future			4.23918		102.98450	4.12656	103.00469		0.14	0.00	0	0.00
R206	On 07/11/2013	Bond Future	4.30	Call	61.84000		0.06184	73.38000	0.07338	61.840	0.14	0.00	0	0.00
R206	On 07/11/2013	Bond Future	4.30	Put	50.94000		0.05094	42.29000	0.04229	50.940	0.14	0.00	0	0.00
R206	On 07/11/2013	Bond Future	4.31	Call	62.79000		0.06279	74.43000	0.07443	62.790	0.14	0.00	0	0.00
R206	On 07/11/2013	Bond Future	4.31	Put	50.10000		0.05010	41.55000	0.04155	50.100	0.14	0.00	0	0.00
R206	On 07/11/2013	Bond Future	4.29	Call	60.89000		0.06089	72.32000	0.07232	60.890	0.14	0.00	0	0.00
R206	On 07/11/2013	Bond Future	4.29	Put	51.79000		0.05179	43.03000	0.04303	51.790	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			6.55709		104.35980	6.54758	104.41328		7.23	0.00	0	6,643.00
R207	On 07/02/2013	Bond Future	7.66	Call	6,023.54000		6.02354	6,080.91000	6.08091	6,023.540	7.61	0.00	0	0.00
R207	On 07/02/2013	Bond Future	7.66	Put	44.13000		0.04413	48.02000	0.04802	44.130	7.61	0.00	0	0.00
R207	On 07/02/2013	Bond Future	7.80	Call	6,731.73000		6.73173	6,787.81000	6.78781	6,731.730	7.61	0.00	0	0.00
R207	On 07/02/2013	Bond Future	7.80	Put	24.04000		0.02404	26.64000	0.02664	24.040	7.61	0.00	0	0.00
R207	On 07/02/2013	Bond Future	8.20	Call	8,755.22000		8.75522	8,809.31000	8.80931	8,755.220	7.61	0.00	0	0.00
R207	On 07/02/2013	Bond Future	8.20	Put	3.35000		0.00335	3.96000	0.00396	3.350	7.61	0.00	0	0.00
R207	On 07/02/2013	Bond Future	8.25	Call	9,006.19000		9.00619	9,060.15000	9.06015	9,006.190	7.61	0.00	0	0.00
R207	On 07/02/2013	Bond Future	8.25	Put	2.56000		0.00256	3.04000	0.00304	2.560	7.61	0.00	0	0.00
R207	On 07/02/2013	Bond Future	8.30	Call	9,256.51000		9.25651	9,310.38000	9.31038	9,256.510	7.61	0.00	0	0.00
R207	On 07/02/2013	Bond Future	8.30	Put	1.94000		0.00194	2.33000	0.00233	1.940	7.61	0.00	0	0.00
R207	On 02/05/2013	Bond Future			6.61618		105.61140	6.60604	105.66667		7.40	0.00	0	0.00
R207	On 02/05/2013	Bond Future	6.45	Call	1,581.56000		1.58156	1,625.51000	1.62551	1,581.560	7.39	0.00	0	0.00
R207	On 02/05/2013	Bond Future	6.45	Put	2,491.82000		2.49182	2,480.50000	2.48050	2,491.820	7.39	0.00	0	0.00
R207	On 02/05/2013	Bond Future	6.46	Call	1,605.27000		1.60527	1,649.49000	1.64949	1,605.270	7.39	0.00	0	0.00
R207	On 02/05/2013	Bond Future	6.46	Put	2,460.48000		2.46048	2,449.43000	2.44943	2,460.480	7.39	0.00	0	0.00
R207	On 02/05/2013	Bond Future	6.44	Call	1,558.07000		1.55807	1,601.75000	1.60175	1,558.070	7.39	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
R207	On 02/05/2013	Bond Future	6.44	Put	2,523.42000	2.52342	2,511.83000	2.51183	2,523.420	7.39	0.00	0	0.00
R207	On 07/11/2013	Bond Future			6.75107	104.83584	6.73931	104.89535		7.61	0.00	0	0.00
R207	On 07/11/2013	Bond Future	6.70	Call	2,938.75000	2.93875	2,982.20000	2.98220	2,938.750	7.60	0.00	0	0.00
R207	On 07/11/2013	Bond Future	6.70	Put	3,197.49000	3.19749	3,181.43000	3.18143	3,197.490	7.60	0.00	0	0.00
R207	On 07/11/2013	Bond Future	6.71	Call	2,963.56000	2.96356	3,007.17000	3.00717	2,963.560	7.60	0.00	0	0.00
R207	On 07/11/2013	Bond Future	6.71	Put	3,171.58000	3.17158	3,155.68000	3.15568	3,171.580	7.60	0.00	0	0.00
R207	On 07/11/2013	Bond Future	6.69	Call	2,914.05000	2.91405	2,957.34000	2.95734	2,914.050	7.60	0.00	0	0.00
R207	On 07/11/2013	Bond Future	6.69	Put	3,223.55000	3.22355	3,207.33000	3.20733	3,223.550	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			6.71231	102.72595	6.69767	102.81674		8.54	0.00	0	18,998.00
R208	On 07/02/2013	Bond Future	8.00	Call	7,633.34000	7.63334	7,726.75000	7.72675	7,633.340	9.00	0.00	0	0.00
R208	On 07/02/2013	Bond Future	8.00	Put	31.36000	0.03136	33.98000	0.03398	31.360	9.00	0.00	0	0.00
R208	On 07/02/2013	Bond Future	8.05	Call	7,907.82000	7.90782	8,000.90000	8.00090	7,907.820	9.00	0.00	0	0.00
R208	On 07/02/2013	Bond Future	8.05	Put	25.39000	0.02539	27.68000	0.02768	25.390	9.00	0.00	0	0.00
R208	On 07/02/2013	Bond Future	8.83	Call	12,123.62000	12.12362	12,214.53000	12.21453	12,123.620	9.00	0.00	0	0.00
R208	On 07/02/2013	Bond Future	8.83	Put	0.50000	0.00050	0.62000	0.00062	0.500	9.00	0.00	0	0.00
R208	On 07/02/2013	Bond Future	6.00	Call	199.21000	0.19921	226.35000	0.22635	199.210	8.32	0.00	0	12,250.00
R208	On 07/02/2013	Bond Future	6.00	Put	4,736.77000	4.73677	4,673.12000	4.67312	4,736.770	8.32	0.00	0	0.00
R208	On 07/02/2013	Bond Future	7.78	Call	6,430.43000	6.43043	6,525.59000	6.52559	6,430.430	9.00	0.00	0	0.00
R208	On 07/02/2013	Bond Future	7.78	Put	75.12000	0.07512	79.49000	0.07949	75.120	9.00	0.00	0	0.00
R208	On 07/02/2013	Bond Future	7.85	Call	6,811.68000	6.81168	6,906.25000	6.90625	6,811.680	9.00	0.00	0	0.00
R208	On 07/02/2013	Bond Future	7.85	Put	57.45000	0.05745	61.23000	0.06123	57.450	9.00	0.00	0	0.00
R208	On 07/02/2013	Bond Future	7.95	Call	7,359.02000	7.35902	7,452.80000	7.45280	7,359.020	9.00	0.00	0	0.00
R208	On 07/02/2013	Bond Future	7.95	Put	38.55000	0.03855	41.54000	0.04154	38.550	9.00	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
R208	On 02/05/2013	Bond Future			6.76790		100.56521	6.75252	100.65814		8.97	0.00	0	47.00
R208	On 02/05/2013	Bond Future	6.66	Call	1,996.14000		1.99614	2,062.65000	2.06265	1,996.140	8.95	0.00	0	0.00
R208	On 02/05/2013	Bond Future	6.66	Put	2,650.36000		2.65036	2,623.94000	2.62394	2,650.360	8.95	0.00	0	0.00
R208	On 02/05/2013	Bond Future	6.64	Call	1,941.56000		1.94156	2,007.25000	2.00725	1,941.560	8.94	0.00	0	0.00
R208	On 02/05/2013	Bond Future	6.64	Put	2,717.62000		2.71762	2,690.38000	2.69038	2,717.620	8.94	0.00	0	0.00
R208	On 02/05/2013	Bond Future	6.65	Call	1,968.74000		1.96874	2,034.83000	2.03483	1,968.740	8.95	0.00	0	0.00
R208	On 02/05/2013	Bond Future	6.65	Put	2,683.85000		2.68385	2,657.01000	2.65701	2,683.850	8.95	0.00	0	0.00
R208	On 07/11/2013	Bond Future			6.89789		99.94271	6.88062	100.04089		9.34	0.00	0	0.00
R208	On 07/11/2013	Bond Future	6.81	Call	3,337.18000		3.33718	3,401.86000	3.40186	3,337.180	9.30	0.00	0	0.00
R208	On 07/11/2013	Bond Future	6.81	Put	3,838.07000		3.83807	3,804.57000	3.80457	3,838.070	9.30	0.00	0	0.00
R208	On 07/11/2013	Bond Future	7.50	Call	5,529.48000		5.52948	5,609.42000	5.60942	5,529.480	9.56	0.00	0	0.00
R208	On 07/11/2013	Bond Future	7.50	Put	2,180.04000		2.18004	2,161.80000	2.16180	2,180.040	9.56	0.00	0	230.00
R208	On 07/11/2013	Bond Future	6.79	Call	3,283.31000		3.28331	3,347.47000	3.34747	3,283.310	9.30	0.00	0	0.00
R208	On 07/11/2013	Bond Future	6.79	Put	3,898.61000		3.89861	3,864.59000	3.86459	3,898.610	9.30	0.00	0	0.00
R208	On 07/11/2013	Bond Future	6.80	Call	3,310.18000		3.31018	3,374.60000	3.37460	3,310.180	9.30	0.00	0	0.00
R208	On 07/11/2013	Bond Future	6.80	Put	3,868.25000		3.86825	3,834.49000	3.83449	3,868.250	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			8.44432		80.15631	8.42992	80.27632		15.88	0.00	0	11,374.00
R209	On 07/02/2013	Bond Future	8.63	Call	2,992.98000		2.99298	3,114.52000	3.11452	2,992.980	15.94	0.00	0	0.00
R209	On 07/02/2013	Bond Future	8.63	Put	1,471.06000		1.47106	1,472.59000	1.47259	1,471.060	15.94	0.00	0	11,000.00
R209	On 07/02/2013	Bond Future	8.83	Call	4,043.29000		4.04329	4,171.65000	4.17165	4,043.290	16.04	0.00	0	0.00
R209	On 07/02/2013	Bond Future	8.83	Put	933.65000		0.93365	942.00000	0.94200	933.650	16.04	0.00	0	14,000.00
R209	On 07/02/2013	Bond Future	8.95	Call	4,733.11000		4.73311	4,863.41000	4.86341	4,733.110	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
R209	On 07/02/2013	Bond Future	8.95	Put	695.68000		0.69568	705.97000	0.70597	695.680	16.10	0.00	0	0.00
R209	On 07/02/2013	Bond Future	9.06	Call	5,395.63000		5.39563	5,526.58000	5.52658	5,395.630	16.16	0.00	0	0.00
R209	On 07/02/2013	Bond Future	9.06	Put	523.63000		0.52363	534.57000	0.53457	523.630	16.16	0.00	0	0.00
R209	On 07/02/2013	Bond Future	9.10	Call	5,642.35000		5.64235	5,773.33000	5.77333	5,642.350	16.18	0.00	0	0.00
R209	On 07/02/2013	Bond Future	9.10	Put	470.58000		0.47058	481.55000	0.48155	470.580	16.18	0.00	0	0.00
R209	On 07/02/2013	Bond Future	9.00	Call	5,031.17000		5.03117	5,161.88000	5.16188	5,031.170	16.13	0.00	0	0.00
R209	On 07/02/2013	Bond Future	9.00	Put	612.52000		0.61252	623.22000	0.62322	612.520	16.13	0.00	0	0.00
R209	On 07/02/2013	Bond Future	9.05	Call	5,334.38000		5.33438	5,465.31000	5.46531	5,334.380	16.15	0.00	0	0.00
R209	On 07/02/2013	Bond Future	9.05	Put	537.63000		0.53763	548.55000	0.54855	537.630	16.15	0.00	0	0.00
R209	On 02/05/2013	Bond Future			8.51330		77.97622	8.49843	78.09849		19.85	0.00	0	33.00
R209	On 02/05/2013	Bond Future	8.01	Call	2,228.80000		2.22880	2,309.56000	2.30956	2,228.800	19.64	0.00	0	0.00
R209	On 02/05/2013	Bond Future	8.01	Put	6,539.78000		6.53978	6,498.27000	6.49827	6,539.780	19.64	0.00	0	0.00
R209	On 02/05/2013	Bond Future	7.99	Call	2,172.05000		2.17205	2,251.77000	2.25177	2,172.050	19.64	0.00	0	0.00
R209	On 02/05/2013	Bond Future	7.99	Put	6,661.94000		6.66194	6,619.39000	6.61939	6,661.940	19.64	0.00	0	0.00
R209	On 02/05/2013	Bond Future	8.00	Call	2,200.31000		2.20031	2,280.55000	2.28055	2,200.310	19.64	0.00	0	0.00
R209	On 02/05/2013	Bond Future	8.00	Put	6,600.67000		6.60067	6,558.64000	6.55864	6,600.670	19.64	0.00	0	0.00
R209	On 07/11/2013	Bond Future			8.67104		76.98215	8.65503	77.10986		21.33	0.00	0	0.00
R209	On 07/11/2013	Bond Future	8.81	Call	6,895.78000		6.89578	6,996.40000	6.99640	6,895.780	21.59	0.00	0	0.00
R209	On 07/11/2013	Bond Future	8.81	Put	5,801.14000		5.80114	5,774.05000	5.77405	5,801.140	21.59	0.00	0	0.00
R209	On 07/11/2013	Bond Future	9.50	Call	9,851.60000		9.85160	9,965.55000	9.96555	9,851.600	22.17	0.00	0	0.00
R209	On 07/11/2013	Bond Future	9.50	Put	3,669.60000		3.66960	3,655.84000	3.65584	3,669.600	22.17	0.00	0	180.00
R209	On 07/11/2013	Bond Future	8.79	Call	6,815.29000		6.81529	6,915.44000	6.91544	6,815.290	21.57	0.00	0	0.00
R209	On 07/11/2013	Bond Future	8.79	Put	5,876.69000		5.87669	5,849.13000	5.84913	5,876.690	21.57	0.00	0	0.00
R209	On 07/11/2013	Bond Future	8.80	Call	6,855.34000		6.85534	6,955.73000	6.95573	6,855.340	21.58	0.00	0	0.00
R209	On 07/11/2013	Bond Future	8.80	Put	5,838.66000		5.83866	5,811.34000	5.81134	5,838.660	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

Contract Details			Strike	Call / Put	MTM	Yield	MarkPrice	Previous MTM	Previous Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
R209/R186	On 31/03/2036	Price Contribution			100.00000		100.00000	100.00000	100.00000				0.00	0	0.00
R209/R204	On 31/03/2036	Price Contribution			100.00000		100.00000	100.00000	100.00000				0.00	0	0.00
R209/R208	On 31/03/2036	Price Contribution			100.00000		100.00000	100.00000	100.00000				0.00	0	0.00
R210	On 07/02/2013	Bond Future			162.49951		162.49951	162.46819	162.46819				0.00	0	1,212.00
R210	On 07/02/2013	Bond Future	156.99	Call	5,509.51000		5.50951	5,478.19000	5.47819	5,509.510			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	5,499.51000		5.49951	5,468.19000	5.46819	5,499.510			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	5,489.51000		5.48951	5,458.19000	5.45819	5,489.510			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			162.68493		162.68493	162.65544	162.65544				0.00	0	7.00
R210	On 02/05/2013	Bond Future	161.14	Call	1,544.93000		1.54493	1,515.44000	1.51544	1,544.930			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	1,534.93000		1.53493	1,505.44000	1.50544	1,534.930			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	1,524.93000		1.52493	1,495.44000	1.49544	1,524.930			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			125.62068		125.62068	125.60183	125.60183				22,737,343.08	181	522.00
R211	On 07/02/2013	Bond Future	122.99	Call	2,630.68000		2.63068	2,611.83000	2.61183	2,630.680			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	2,620.68000		2.62068	2,601.83000	2.60183	2,620.680			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	2,610.68000		2.61068	2,591.83000	2.59183	2,610.680			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			127.19593		127.19593	127.17836	127.17836				0.00	0	7.00

Contract Details			Strike	Call / Put	MTM	Yield	MarkPrice	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
R211	On 02/05/2013	Bond Future	125.69	Call	1,505.93000		1.50593	1,488.36000	1.48836	1,505.930		0.00	0	0.00
R211	On 02/05/2013	Bond Future	125.69	Put	0.00000		0.00000	0.00000	0.00000	0.000		0.00	0	0.00
R211	On 02/05/2013	Bond Future	125.70	Call	1,495.93000		1.49593	1,478.36000	1.47836	1,495.930		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	1,485.93000		1.48593	1,468.36000	1.46836	1,485.930		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			130.88979		130.88979	130.86633	130.86633			0.00	0	3,064.00
R212	On 07/02/2013	Bond Future	128.99	Call	1,899.79000		1.89979	1,876.33000	1.87633	1,899.790		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	1,889.79000		1.88979	1,866.33000	1.86633	1,889.790		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	1,879.79000		1.87979	1,856.33000	1.85633	1,879.790		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			132.53112		132.53112	132.50898	132.50898			0.00	0	11.00
R212	On 02/05/2013	Bond Future	131.09	Call	1,441.12000		1.44112	1,418.98000	1.41898	1,441.120		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	1,431.12000		1.43112	1,408.98000	1.40898	1,431.120		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	1,421.12000		1.42112	1,398.98000	1.39898	1,421.120		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			8.21200		91.88048	8.19763	92.00347		15.75	0.00	0	9,399.00
R213	On 07/02/2013	Bond Future	8.90	Call	6,193.53000		6.19353	6,331.30000	6.33130	6,193.530		0.00	0	0.00
R213	On 07/02/2013	Bond Future	8.90	Put	585.13000		0.58513	599.91000	0.59991	585.130		0.00	0	0.00
R213	On 07/02/2013	Bond Future	8.95	Call	6,513.75000		6.51375	6,651.31000	6.65131	6,513.750		0.00	0	0.00
R213	On 07/02/2013	Bond Future	8.95	Put	518.29000		0.51829	532.86000	0.53286	518.290		0.00	0	0.00

Contract Details			Strike	Call / Put	MTM	Yield	MarkPrice	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
R213	On 07/02/2013	Bond Future	9.00	Call	6,837.87000		6.83787	6,975.11000	6.97511	6,837.870	16.10	0.00	0	0.00
R213	On 07/02/2013	Bond Future	9.00	Put	458.02000		0.45802	472.27000	0.47227	458.020	16.10	0.00	0	0.00
R213	On 07/02/2013	Bond Future	9.05	Call	7,165.27000		7.16527	7,302.08000	7.30208	7,165.270	16.12	0.00	0	0.00
R213	On 07/02/2013	Bond Future	9.05	Put	403.67000		0.40367	417.49000	0.41749	403.670	16.12	0.00	0	0.00
R213	On 02/05/2013	Bond Future			8.28150		89.44838	8.26664	89.57374		17.25	0.00	0	5.00
R213	On 02/05/2013	Bond Future	7.86	Call	2,424.04000		2.42404	2,509.03000	2.50903	2,424.040	17.10	0.00	0	0.00
R213	On 02/05/2013	Bond Future	7.86	Put	6,082.67000		6.08267	6,042.30000	6.04230	6,082.670	17.10	0.00	0	0.00
R213	On 02/05/2013	Bond Future	7.84	Call	2,362.54000		2.36254	2,446.47000	2.44647	2,362.540	17.09	0.00	0	0.00
R213	On 02/05/2013	Bond Future	7.84	Put	6,200.19000		6.20019	6,158.76000	6.15876	6,200.190	17.09	0.00	0	0.00
R213	On 02/05/2013	Bond Future	7.85	Call	2,393.16000		2.39316	2,477.63000	2.47763	2,393.160	17.10	0.00	0	0.00
R213	On 02/05/2013	Bond Future	7.85	Put	6,141.24000		6.14124	6,100.35000	6.10035	6,141.240	17.10	0.00	0	0.00
R213	On 07/11/2013	Bond Future			8.44459		88.37812	8.42851	88.50932		18.19	0.00	0	0.00
R213	On 07/11/2013	Bond Future	8.61	Call	6,840.87000		6.84087	6,942.75000	6.94275	6,840.870	18.27	0.00	0	0.00
R213	On 07/11/2013	Bond Future	8.61	Put	5,507.81000		5.50781	5,478.49000	5.47849	5,507.810	18.27	0.00	0	0.00
R213	On 07/11/2013	Bond Future	8.59	Call	6,756.82000		6.75682	6,858.19000	6.85819	6,756.820	18.25	0.00	0	0.00
R213	On 07/11/2013	Bond Future	8.59	Put	5,583.36000		5.58336	5,553.53000	5.55353	5,583.360	18.25	0.00	0	0.00
R213	On 07/11/2013	Bond Future	8.60	Call	6,798.79000		6.79879	6,900.42000	6.90042	6,798.790	18.26	0.00	0	0.00
R213	On 07/11/2013	Bond Future	8.60	Put	5,545.47000		5.54547	5,515.90000	5.51590	5,545.470	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			8.47901		81.89065	8.45950	82.06212		17.36	0.00	0	1,714.00
R214	On 07/02/2013	Bond Future	8.59	Call	2,915.99000		2.91599	3,069.17000	3.06917	2,915.990	17.41	0.00	0	0.00
R214	On 07/02/2013	Bond Future	8.59	Put	1,952.19000		1.95219	1,933.90000	1.93390	1,952.190	17.41	0.00	0	0.00
R214	On 07/02/2013	Bond Future	8.60	Call	2,964.05000		2.96405	3,118.04000	3.11804	2,964.050	17.41	0.00	0	0.00
R214	On 07/02/2013	Bond Future	8.60	Put	1,914.37000		1.91437	1,896.89000	1.89689	1,914.370	17.41	0.00	0	0.00
R214	On 07/02/2013	Bond Future	8.61	Call	3,012.50000		3.01250	3,167.27000	3.16727	3,012.500	17.42	0.00	0	0.00
R214	On 07/02/2013	Bond Future	8.61	Put	1,877.11000		1.87711	1,860.41000	1.86041	1,877.110	17.42	0.00	0	0.00

Contract Details			Strike	Call / Put	MTM	Yield	MarkPrice	Previous MTM	Previous Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
R214	On 28/02/2041	Price Contribution			100.00000		100.00000	100.00000	100.00000				0.00	0	0.00
R214/R209	On 28/02/2041	Price Contribution			100.00000		100.00000	100.00000	100.00000				0.00	0	0.00
YUAN/R	On 14/12/2012	Foreign Exchange Future			1.42410		1.42410	1.42210	1.42210		12.23		0.00	0	0.00
YUAN/R	On 14/12/2012	Foreign Exchange Future	1.18	Call	2,461.00650		0.24610	2,441.00970	0.24410	2,461.006	27.92		0.00	0	0.00
YUAN/R	On 14/12/2012	Foreign Exchange Future	1.18	Put	0.00650		0.00000	0.00970	0.00000	0.007	27.92		0.00	0	0.00
YUAN/R	On 14/12/2012	Foreign Exchange Future	1.23	Call	1,961.00680		0.19610	1,941.01430	0.19410	1,961.007	22.13		0.00	0	0.00
YUAN/R	On 14/12/2012	Foreign Exchange Future	1.23	Put	0.00680		0.00000	0.01430	0.00000	0.007	22.13		0.00	0	0.00
YUAN/R	On 14/12/2012	Foreign Exchange Future	1.28	Call	1,461.03160		0.14610	1,441.06840	0.14411	1,461.032	18.13		0.00	0	0.00
YUAN/R	On 14/12/2012	Foreign Exchange Future	1.28	Put	0.03160		0.00000	0.06840	0.00001	0.032	18.13		0.00	0	0.00
YUAN/R	On 14/12/2012	Foreign Exchange Future	1.34	Call	842.14830		0.08421	822.71280	0.08227	842.148	14.95		0.00	0	0.00
YUAN/R	On 14/12/2012	Foreign Exchange Future	1.34	Put	1.14830		0.00011	1.71280	0.00017	1.148	14.95		0.00	0	0.00
YUAN/R	On 14/12/2012	Foreign Exchange Future	1.35	Call	743.05570		0.07431	723.91490	0.07239	743.056	14.44		0.00	0	0.00
YUAN/R	On 14/12/2012	Foreign Exchange Future	1.35	Put	2.05570		0.00021	2.91490	0.00029	2.056	14.44		0.00	0	0.00
YUAN/R	On 18/03/2013	Foreign Exchange Future			1.42980		1.42980	1.42810	1.42810		14.10		0.00	0	0.00
YUAN/R	On 18/03/2013	Foreign Exchange Future	1.30	Call	1,333.93720		0.13339	1,322.08100	0.13221	1,333.937	12.85		0.00	0	0.00
YUAN/R	On 18/03/2013	Foreign Exchange Future	1.30	Put	35.93720		0.00359	41.08100	0.00411	35.937	12.85		0.00	0	0.00
YUAN/R	On 18/03/2013	Foreign Exchange Future	1.31	Call	1,244.23560		0.12442	1,232.72640	0.12327	1,244.236	12.89		0.00	0	0.00
YUAN/R	On 18/03/2013	Foreign Exchange Future	1.31	Put	46.23560		0.00462	51.72640	0.00517	46.236	12.89		0.00	0	0.00
YUAN/R	On 18/03/2013	Foreign Exchange Future	1.29	Call	1,428.24380		0.14282	1,413.28660	0.14133	1,428.244	13.09		0.00	0	0.00
YUAN/R	On 18/03/2013	Foreign Exchange Future	1.29	Put	30.24380		0.00302	32.28660	0.00323	30.244	13.09		0.00	0	0.00
Total for Derivatives :											795,274,642.86	47,600	1 634 146.00		

i-Bonds

AA02	On 28/03/2016	Spot Bond			100.19948		13.30283	100.19948	13.27018				0.00	0	0.00
AA03	On 11/05/2015	Spot Bond			111.91291		19.80153	111.91291	19.75297				0.00	0	0.00
AA04	On 22/03/2017	Spot Bond			100.28788		10.24850	100.28788	10.22333				0.00	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	10.69704	107.66087	10.67163				0.00	0	8,000,000.00
AB010	On 21/11/2022	Spot Bond	100.00000	0.07732	100.00000	0.07674				0.00	0	0.00
AB011	On 21/11/2023	Spot Bond	100.00000	0.03866	100.00000	0.03837				0.00	0	0.00
AB012	On 21/11/2022	Spot Bond	8.00000	44.85599	8.00000	44.83693				0.00	0	0.00
AB013	On 21/11/2023	Spot Bond	8.00000	106.91313	8.00000	106.86767				0.00	0	0.00
AB06	On 27/03/2015	Spot Bond	103.39172	22.68428	103.39172	22.63212				1,137,308,920.00	11,000	13,610,000.00
AB07	On 07/03/2014	Spot Bond	104.36845	42.40183	104.36845	42.30357				0.00	0	7,900,000.00
AB08	On 03/05/2017	Spot Bond	101.36321	9.84221	101.36321	9.81808				0.00	0	0.00
AB09	On 03/05/2017	Spot Bond	113.91613	11.50554	113.91613	11.47693				0.00	0	5,000,000.00
ABCL1	On 22/09/2013	Spot Bond	100.27783	65.11238	100.27783	64.95251				0.00	0	0.00
ABCP11	On 31/03/2013	Spot Bond	211.62296	61.87164	211.62296	61.65716				0.00	0	0.00
ABCP12	On 20/09/2014	Spot Bond	129.44081	26.35400	129.44081	26.27395				0.00	0	0.00
ABCP13	On 07/12/2023	Spot Bond	262.36064	2.08677	262.36064	2.07724				524,721,280,000.00	2,000,000	1,000,000.00
ABFN04	On 25/02/2015	Spot Bond	100.84946	19.65564	100.84946	19.60766				0.00	0	0.00
ABFN05	On 17/03/2014	Spot Bond	100.44837	44.70951	100.44837	44.59958				602,690,220,000.00	6,000,000	1,000,000.00
ABFN06	On 17/03/2016	Spot Bond	100.42180	13.87322	100.42180	13.83912				0.00	0	0.00
ABFN07	On 17/03/2018	Spot Bond	100.43468	8.94201	100.43468	8.92003				0.00	0	0.00

Contract Details	Strike	Call / Put	MTM Yield	MarkPrice	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
ABFN08	On 17/03/2020	Spot Bond	100.45423	8.44432	100.45423	8.42356			0.00	0	10,000,000.00
ABFN09	On 17/03/2026	Spot Bond	100.46712	8.51559	100.46712	8.49465			0.00	0	0.00
ABL10A	On 15/03/2015	Spot Bond	111.10270	24.66995	111.10270	24.60981			0.00	0	3,700,000.00
ABL10B	On 15/03/2015	Spot Bond	103.51808	24.04975	103.51808	23.98899			0.00	0	0.00
ABL11A	On 29/09/2014	Spot Bond	105.34380	30.20343	105.34380	30.13291		737,406,600.00	7,000	7,000	7,000.00
ABL11B	On 29/09/2014	Spot Bond	101.94970	31.18842	101.94970	31.11071			0.00	0	0.00
ABL12B	On 08/03/2015	Spot Bond	101.07971	24.41342	101.07971	24.35305			0.00	0	0.00
ABL13	On 11/10/2016	Spot Bond	99.99989	12.40207	99.99989	12.37203			0.00	0	0.00
ABL14	On 09/10/2015	Spot Bond	100.00000	13.68279	100.00000	13.58009			0.00	0	0.00
ABL15	On 09/10/2017	Spot Bond	100.00000	3.42070	100.00000	3.39502			0.00	0	0.00
ABL7	On 18/02/2013	Spot Bond	103.66357	87.52922	103.66357	87.32429			0.00	0	0.00
ABL8A	On 19/09/2013	Spot Bond	107.24687	59.38939	107.24687	59.24869		321,740,610.00	3,000	1,400,000.00	
ABL8B	On 19/09/2013	Spot Bond	102.43496	66.09823	102.43496	65.93282			0.00	0	0.00
ABL9	On 19/02/2013	Spot Bond	100.00000	84.79510	100.00000	84.60282			0.00	0	0.00
ABLC04	On 15/02/2013	Spot Bond	100.00000	83.71560	100.00000	83.52403			0.00	0	0.00
ABLC07	On 15/02/2013	Spot Bond	100.85053	85.88835	100.85053	85.69042			0.00	0	0.00
ABLI01	On 31/03/2013	Spot Bond	211.08307	61.93484	211.08307	61.72048			0.00	0	0.00
ABLI02	On 08/05/2014	Spot Bond	133.30786	34.25867	133.30786	34.15238			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
ABLI03	On 15/03/2015	Spot Bond	119.08892	19.08828	119.08892	19.03365				0.00	0	0.00
ABLI04	On 11/10/2016	Spot Bond	109.87287	8.16890	109.87287	8.14683				0.00	0	0.00
ABLS2A	On 13/07/2016	Spot Bond	118.65286	21.93425	118.65286	21.87879				0.00	0	0.00
ABLS2B	On 13/07/2016	Spot Bond	99.88052	16.54681	99.88052	16.50676				0.00	0	0.00
ABLS3	On 31/03/2018	Spot Bond	100.32050	12.23756	100.32050	12.20782				0.00	0	0.00
ABLS4	On 29/03/2019	Spot Bond	100.26386	11.68567	100.26386	11.65698				0.00	0	0.00
ABLS5	On 29/06/2019	Spot Bond	100.35503	11.63757	100.35503	11.60074				0.00	0	1,000,000.00
ABLS11	On 29/06/2019	Spot Bond	104.30633	6.71507	104.30633	6.69777				0.00	0	0.00
ABN03U	On 12/03/2015	Spot Bond	100.00000	23.96879	100.00000	23.84126				0.00	0	0.00
ABN05	On 18/04/2021	Spot Bond	158.84518	3.17120	158.84518	3.16013				0.00	0	0.00
ABN07	On 13/06/2015	Spot Bond	152.12037	11.14887	152.12037	11.11128				0.00	0	0.00
ABN09	On 27/06/2023	Spot Bond	164.13952	4.65429	164.13952	4.63777				0.00	0	0.00
ABN13	On 04/03/2013	Spot Bond	141.35498	106.72511	141.35498	106.38737				0.00	0	0.00
ABN14	On 10/10/2033	Spot Bond	161.61787	3.04917	161.61787	3.03840				0.00	0	0.00
ABN17	On 31/03/2013	Spot Bond	211.55410	61.87969	211.55410	61.66523				0.00	0	0.00
ABN23	On 31/03/2013	Spot Bond	211.63281	61.87048	211.63281	61.65601				0.00	0	0.00
ABN32	On 31/03/2013	Spot Bond	100.00000	78.41797	100.00000	78.25494				0.00	0	0.00

Contract Details	Strike	Call / Put	MTM Yield	MarkPrice	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
ABN33	On 29/01/2018	Spot Bond	69.59203	6.59365	69.59203	6.58414			0.00	0	0.00
ABN34	On 29/01/2018	Spot Bond	69.59203	6.59365	69.59203	6.58414			0.00	0	0.00
ABN35	On 04/03/2013	Spot Bond	100.66669	81.75222	100.66669	81.56115			0.00	0	0.00
ABN37	On 07/07/2016	Spot Bond	84.61000	11.11368	84.61000	11.09503			0.00	0	0.00
ABN38	On 17/08/2015	Spot Bond	93.01000	16.98667	93.01000	16.95609			0.00	0	0.00
ABN39	On 21/09/2016	Spot Bond	100.38164	12.16360	100.38164	12.13370			0.00	0	0.00
ABN40	On 29/09/2015	Spot Bond	95.94000	15.06793	95.94000	15.04019			0.00	0	0.00
ABN41	On 01/10/2014	Spot Bond	100.00000	28.33824	100.00000	28.28447			0.00	0	0.00
ABN42	On 16/11/2015	Spot Bond	94.42000	14.11233	94.42000	14.08664			0.00	0	0.00
ABN44	On 14/12/2015	Spot Bond	95.33000	13.22000	95.33000	13.19544			0.00	0	0.00
ABN45	On 23/02/2016	Spot Bond	89.17000	28.05194	89.17000	28.00217			0.00	0	0.00
ABN46	On 23/03/2016	Spot Bond	92.44000	26.02787	92.44000	25.98032			0.00	0	0.00
ABN47	On 05/04/2017	Spot Bond	100.10161	10.30581	100.10161	10.27361			0.00	0	0.00
ABN48	On 13/04/2017	Spot Bond	99.93416	10.13280	99.93416	10.10118			0.00	0	0.00
ABN49	On 12/04/2016	Spot Bond	90.18000	25.45109	90.18000	25.40543			0.00	0	0.00
ABN50	On 21/12/2014	Spot Bond	122.92857	21.25965	122.92857	21.21978			0.00	0	0.00
ABN51	On 09/09/2015	Spot Bond	111.67000	18.37091	111.67000	18.34859			0.00	0	0.00
ABN52	On 18/05/2016	Spot Bond	97.51000	21.62494	97.51000	21.58387			0.00	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	21.21202	95.63000	21.17230				0.00	0	0.00
ABN54	On 14/06/2016	Spot Bond	97.02000	20.48592	97.02000	20.44715				0.00	0	0.00
ABN55	On 27/06/2017	Spot Bond	100.23447	8.54312	100.23447	8.51610				0.00	0	0.00
ABN56	On 15/09/2015	Spot Bond	119.76186	20.51320	119.76186	20.46009				0.00	0	0.00
ABN57	On 05/07/2013	Spot Bond	94.20000	71.84803	94.20000	71.71750				0.00	0	0.00
ABN58	On 16/07/2017	Spot Bond	99.90991	10.65392	99.90991	10.60710				0.00	0	0.00
ABN59	On 20/07/2016	Spot Bond	94.15000	18.57241	94.15000	18.53802				0.00	0	0.00
ABN60	On 23/08/2016	Spot Bond	94.84000	17.31540	94.84000	17.28317				0.00	0	0.00
ABN61	On 31/01/2025	Spot Bond	99.13676	3.11508	99.13676	3.10062				0.00	0	0.00
ABN62	On 31/03/2028	Spot Bond	143.60519	2.20966	143.60519	2.20311				0.00	0	0.00
ABN63	On 07/12/2033	Spot Bond	186.40405	1.83762	186.40405	1.82451				0.00	0	0.00
ABN64	On 12/10/2015	Spot Bond	100.00000	13.80867	100.00000	13.78226				0.00	0	0.00
ABN65	On 05/07/2013	Spot Bond	100.00000	66.98536	100.00000	66.85828				0.00	0	0.00
ABN66	On 21/11/2016	Spot Bond	100.00000	13.45201	100.00000	13.42599				0.00	0	0.00
ABS10	On 17/03/2018	Spot Bond	111.64771	11.60907	111.64771	11.58065				558,238,550.00	5,000	5,400,000.00
ABS5	On 01/05/2015	Spot Bond	108.15845	19.90166	108.15845	19.85419				757,109,150.00	7,000	4,900,000.00
ABS6	On 01/06/2020	Spot Bond	102.54996	8.27472	102.54996	8.25592				820,399,680.00	8,000	4,000,000.00

Contract Details	Strike	Call / Put	MTM Yield	MarkPrice	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
ABS7	On 11/09/2026	Spot Bond	94.96915	11.14700	94.96915	11.12311			0.00	0	0.00
ABS9	On 17/03/2016	Spot Bond	108.39757	15.80469	108.39757	15.76693			0.00	0	0.00
ABSI1	On 11/06/2014	Spot Bond	122.68013	30.81161	122.68013	30.72241		490,720,520,000.00		4,000,000	2,000,000.00
ABSI1	On 11/06/2014	Spot Bond	4.00000	118.65429	4.00000	118.60761			0.00	0	0.00
ABSI2	On 07/12/2023	Spot Bond	266.98405	2.05052	266.98405	2.04104			0.00	0	0.00
ABSI3	On 31/01/2017	Spot Bond	120.37770	5.33096	120.37770	5.31580			0.00	0	0.00
ABSI4	On 31/01/2022	Spot Bond	121.95151	3.47718	121.95151	3.46721			0.00	0	0.00
ACL001	On 31/07/2013	Spot Bond	99.40204	59.39375	99.40204	59.25064			0.00	0	0.00
ACL017	On 20/03/2013	Spot Bond	100.37243	97.81752	100.37243	97.55851			0.00	0	0.00
ACL019	On 20/06/2013	Spot Bond	100.40649	65.83984	100.40649	65.67800			0.00	0	0.00
ACL01U	On 30/06/2015	Spot Bond	100.00000	21.50491	100.00000	21.45282			0.00	0	0.00
ACL020	On 31/08/2013	Spot Bond	100.91878	55.69951	100.91878	55.56045			0.00	0	0.00
ACL024	On 20/04/2013	Spot Bond	99.79614	90.69583	99.79614	90.47716			0.00	0	0.00
ACL025	On 31/08/2013	Spot Bond	100.91878	55.69951	100.91878	55.56045			0.00	0	0.00
ACL026	On 08/05/2013	Spot Bond	101.24381	86.52820	101.24381	86.32626			0.00	0	0.00
ACL027	On 20/05/2013	Spot Bond	107.32702	71.69179	107.32702	71.55013			0.00	0	23,600,000.00
ACL028	On 15/09/2015	Spot Bond	108.29483	23.10374	108.29483	23.04857			0.00	0	0.00
ACL029	On 20/08/2015	Spot Bond	101.29798	17.22225	101.29798	17.18005			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM Yield	MarkPrice	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
ACL033		On 20/08/2015	Spot Bond	101.33324	17.44856	101.33324	17.40579		0.00	0	0.00
ACL036		On 20/08/2015	Spot Bond	101.83296	20.64975	101.83296	20.59891		0.00	0	0.00
ACL039		On 20/09/2013	Spot Bond	100.38145	65.58756	100.38145	65.42637		0.00	0	0.00
ACL041		On 20/09/2013	Spot Bond	100.37804	65.55315	100.37804	65.39206		0.00	0	0.00
ACL042		On 20/08/2015	Spot Bond	101.26271	16.99582	101.26271	16.95418		0.00	0	0.00
ACL047		On 22/10/2018	Spot Bond	53.29666	8.12228	53.29666	8.11277		0.00	0	0.00
ACL053		On 29/01/2013	Spot Bond	100.00000	88.58763	100.00000	88.37671		0.00	0	0.00
ACL054		On 29/01/2013	Spot Bond	100.00000	88.58763	100.00000	88.37671		0.00	0	0.00
ACL068		On 22/02/2014	Spot Bond	100.96976	38.45943	100.96976	38.36546		0.00	0	0.00
ACL070		On 31/12/2013	Spot Bond	100.25039	44.47745	100.25039	44.36946		0.00	0	0.00
ACL071		On 20/06/2015	Spot Bond	100.00000	17.23023	100.00000	17.19754		0.00	0	0.00
ACL073		On 20/09/2015	Spot Bond	100.00000	14.46822	100.00000	14.44077		0.00	0	0.00
ACL074		On 20/09/2015	Spot Bond	100.00000	14.46822	100.00000	14.44077		0.00	0	0.00
ACL075		On 20/09/2013	Spot Bond	100.42346	66.01187	100.42346	65.84957		0.00	0	0.00
ACL076		On 20/09/2015	Spot Bond	100.44432	18.69915	100.44432	18.65318		0.00	0	0.00
ACL077		On 20/09/2015	Spot Bond	100.49129	19.60048	100.49129	19.55226		0.00	0	0.00
ACL078		On 20/09/2015	Spot Bond	100.42335	18.29720	100.42335	18.25221		0.00	0	0.00
ACL080		On 20/09/2015	Spot Bond	100.43752	18.56880	100.43752	18.52315		0.00	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	18.68829	100.44375	18.64234			0.00	0	0.00
ACL082	On 30/07/2017	Spot Bond	101.50954	12.17976	101.50954	12.15261			0.00	0	0.00
ACL083	On 30/07/2017	Spot Bond	101.50954	12.17976	101.50954	12.15261			0.00	0	0.00
ACL084	On 30/07/2017	Spot Bond	101.51908	12.24304	101.51908	12.21576			0.00	0	0.00
ACL085	On 20/12/2015	Spot Bond	100.41204	14.62686	100.41204	14.59091			0.00	0	0.00
ACL086	On 30/07/2017	Spot Bond	101.51908	12.24304	101.51908	12.21576			0.00	0	0.00
ACL087	On 30/07/2017	Spot Bond	101.49999	12.11646	101.49999	12.08947			0.00	0	0.00
ACL088	On 20/12/2015	Spot Bond	78.26156	34.46998	78.26156	34.41557			0.00	0	0.00
ACL089	On 20/12/2014	Spot Bond	100.40403	23.34046	100.40403	23.28309			0.00	0	0.00
ACL090	On 20/12/2012	Spot Bond	100.37805	97.85136	100.37805	97.59292			0.00	0	0.00
ACL091	On 20/12/2013	Spot Bond	100.39793	44.98174	100.39793	44.87119			0.00	0	0.00
ACL092	On 26/12/2015	Spot Bond	100.28977	14.32628	100.28977	14.29111			0.00	0	0.00
ACL093	On 20/12/2013	Spot Bond	100.39793	44.98174	100.39793	44.87119			0.00	0	0.00
ACL094	On 20/12/2012	Spot Bond	100.37805	97.85136	100.37805	97.59292			0.00	0	0.00
ACL095	On 20/12/2018	Spot Bond	100.42907	9.29015	100.42907	9.26731			0.00	0	0.00
ACL096	On 20/06/2020	Spot Bond	100.44304	9.28347	100.44304	9.26064			0.00	0	0.00
ACL097	On 20/12/2025	Spot Bond	100.44869	9.29653	100.44869	9.27367			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
ACL098		On 20/12/2025	Spot Bond		100.43737	9.05672	100.43737	9.03445		0.00	0	0.00
ACL099		On 20/12/2013	Spot Bond		100.36953	44.58609	100.36953	44.47653		0.00	0	0.00
ACL100		On 20/12/2017	Spot Bond		100.41205	9.53463	100.41205	9.51120		0.00	0	0.00
ACL101		On 18/01/2013	Spot Bond		99.88150	90.92029	99.88150	90.69823		0.00	0	0.00
ACL102		On 12/07/2013	Spot Bond		99.98291	62.17811	99.98291	62.02751		0.00	0	0.00
ACL103		On 18/01/2013	Spot Bond		99.88150	90.92029	99.88150	90.69823		0.00	0	0.00
ACL104		On 20/12/2019	Spot Bond		108.24656	11.42056	108.24656	11.39054		0.00	0	930,000.00
ACL114		On 20/03/2014	Spot Bond		100.37811	44.70477	100.37811	44.59491		0.00	0	0.00
ACL115		On 31/01/2014	Spot Bond		104.10799	46.38902	104.10799	46.28349		0.00	0	0.00
ACL116		On 31/01/2014	Spot Bond		101.33364	40.22701	101.33364	40.12839		0.00	0	0.00
ACL118		On 26/01/2021	Spot Bond		101.54682	8.01558	101.54682	7.99590		0.00	0	0.00
ACL120		On 26/01/2021	Spot Bond		102.38458	7.96408	102.38458	7.94437		0.00	0	0.00
ACL122		On 20/06/2016	Spot Bond		100.00000	8.61511	100.00000	8.59877		0.00	0	0.00
ACL123		On 27/01/2014	Spot Bond		101.42788	40.66496	101.42788	40.56519		0.00	0	0.00
ACL124		On 09/06/2018	Spot Bond		100.00000	3.65226	100.00000	3.64418		0.00	0	0.00
ACL125		On 20/09/2017	Spot Bond		100.00000	4.68785	100.00000	4.67736		0.00	0	0.00
ACL126		On 20/09/2016	Spot Bond		71.11496	13.06358	71.11496	13.04437		0.00	0	0.00
ACL127		On 20/09/2021	Spot Bond		132.65083	2.66176	132.65083	2.65429		0.00	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	2.76459	132.65812	2.75682				0.00	0	0.00
ACL129	On 20/09/2021	Spot Bond	100.42332	8.80024	100.42332	8.77860				0.00	0	0.00
ACL130	On 18/08/2014	Spot Bond	100.93790	26.98690	100.93790	26.92097				0.00	0	0.00
ACL131	On 18/08/2014	Spot Bond	100.93790	26.98690	100.93790	26.92097				0.00	0	0.00
ACL132	On 27/01/2014	Spot Bond	101.42788	40.66496	101.42788	40.56519				0.00	0	0.00
ACL133	On 26/08/2014	Spot Bond	100.82870	26.64436	100.82870	26.57933				0.00	0	0.00
ACL134	On 20/09/2014	Spot Bond	100.40912	31.89549	100.40912	31.81708				0.00	0	0.00
ACL135	On 20/09/2014	Spot Bond	100.40572	31.83948	100.40572	31.76122				0.00	0	0.00
ACL136	On 20/09/2021	Spot Bond	101.67963	8.55203	101.67963	8.53078				0.00	0	0.00
ACL137	On 02/09/2016	Spot Bond	100.74141	10.34913	100.74141	10.27505				0.00	0	0.00
ACL138	On 20/09/2021	Spot Bond	101.67956	8.54013	101.67956	8.51889				0.00	0	0.00
ACL139	On 30/07/2017	Spot Bond	102.34980	11.87286	102.34980	11.84622				0.00	0	0.00
ACL140	On 20/12/2012	Spot Bond	100.42347	98.04230	100.42347	97.78324				0.00	0	0.00
ACL141	On 30/07/2017	Spot Bond	102.41855	11.92790	102.41855	11.90113				0.00	0	0.00
ACL142	On 20/12/2014	Spot Bond	100.57096	23.38390	100.57096	23.32633				0.00	0	0.00
ACL143	On 20/12/2016	Spot Bond	100.76241	11.60453	100.76241	11.57592				0.00	0	0.00
ACL144	On 20/12/2016	Spot Bond	100.26297	10.91531	100.26297	10.88852				0.00	0	0.00

Contract Details	Strike	Call / Put	MTM Yield	MarkPrice	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
ACL145	On 20/12/2021	Spot Bond	100.42504	8.82026	100.42504	8.79858			0.00	0	0.00
ACL146	On 30/11/2013	Spot Bond	101.60514	58.65908	101.60514	58.51175			0.00	0	0.00
ACL149	On 20/03/2014	Spot Bond	100.61305	43.73015	100.61305	43.64214			0.00	0	0.00
ACL150	On 20/03/2014	Spot Bond	100.35023	43.59769	100.35023	43.51015			0.00	0	0.00
ACL151	On 20/03/2017	Spot Bond	100.41612	10.63027	100.41612	10.60892			0.00	0	0.00
ACL152	On 08/02/2014	Spot Bond	101.07263	39.06983	101.07263	38.97427			0.00	0	0.00
ACL153	On 20/03/2015	Spot Bond	100.37072	21.99904	100.37072	21.95486			0.00	0	0.00
ACL154	On 20/03/2015	Spot Bond	100.36105	21.83064	100.36105	21.78680			0.00	0	0.00
ACL155	On 20/03/2015	Spot Bond	100.37982	22.15752	100.37982	22.11302			0.00	0	0.00
ACL156	On 20/03/2017	Spot Bond	100.41498	10.60769	100.41498	10.58637			0.00	0	0.00
ACL157	On 20/03/2017	Spot Bond	100.39511	10.21234	100.39511	10.19181			0.00	0	0.00
ACL158	On 20/03/2015	Spot Bond	100.37243	22.02876	100.37243	21.98452			0.00	0	0.00
ACL159	On 20/03/2015	Spot Bond	100.37868	22.13771	100.37868	22.09325			0.00	0	0.00
ACL161	On 20/03/2022	Spot Bond	100.58046	11.53316	100.58046	11.51475			0.00	0	0.00
ACL162	On 20/09/2015	Spot Bond	100.38479	16.22533	100.38479	16.19275			0.00	0	0.00
ACL163	On 20/03/2015	Spot Bond	100.37527	22.07828	100.37527	22.03394			0.00	0	0.00
ACL164	On 20/06/2014	Spot Bond	100.52552	33.80792	100.52552	33.72474			0.00	0	0.00
ACL165	On 20/06/2017	Spot Bond	100.96473	22.15167	100.96473	22.09696			0.00	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	44.44703	100.34943	44.33783			0.00	0	0.00
ACL167	On 20/06/2019	Spot Bond	109.48099	10.41809	109.48099	10.40039			0.00	0	0.00
ACL168	On 20/06/2017	Spot Bond	100.41322	10.13373	100.41322	10.10883			0.00	0	0.00
ACL169	On 20/06/2017	Spot Bond	103.04527	3.82056	103.04527	3.81331			0.00	0	0.00
ACL170	On 20/03/2015	Spot Bond	100.37811	22.86827	100.37811	22.81207			0.00	0	0.00
ACL172	On 20/06/2015	Spot Bond	100.37910	17.44951	100.37910	17.40662			0.00	0	0.00
ACL173	On 20/06/2017	Spot Bond	100.39881	10.05250	100.39881	10.02779			0.00	0	0.00
ACL174	On 20/06/2019	Spot Bond	100.41280	9.02195	100.41280	8.99976			0.00	0	0.00
ACL175	On 20/06/2019	Spot Bond	100.38479	8.42380	100.38479	8.40309			0.00	0	0.00
ACL177	On 20/09/2013	Spot Bond	100.37751	65.25135	100.37751	65.04472			0.00	0	0.00
ACL178	On 20/09/2014	Spot Bond	100.41000	32.16499	100.41000	32.06310			0.00	0	0.00
ACL180	On 20/06/2015	Spot Bond	100.39600	17.89114	100.39600	17.83448			0.00	0	0.00
ACL181	On 20/06/2017	Spot Bond	100.42679	10.07522	100.42679	10.04330			0.00	0	0.00
ACL182	On 20/06/2017	Spot Bond	100.39881	9.53832	100.39881	9.50811			0.00	0	0.00
ACL183	On 20/06/2019	Spot Bond	100.41560	8.37961	100.41560	8.35307			0.00	0	0.00
ACL184	On 20/09/2017	Spot Bond	100.40776	9.71016	100.40776	9.67939			0.00	0	0.00
ACL185	On 20/09/2022	Spot Bond	101.11287	7.92383	101.11287	7.89857			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM Yield	MarkPrice	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
ACL186		On 20/09/2016	Spot Bond	100.39293	4.61720	100.39293	4.60258		0.00	0	0.00
ACL187		On 20/09/2020	Spot Bond	100.41672	0.14435	100.41672	0.14389		0.00	0	0.00
ACL188		On 20/09/2020	Spot Bond	100.42399	0.14429	100.42399	0.14383		0.00	0	0.00
ACL189		On 20/09/2013	Spot Bond	100.31940	62.51479	100.31940	62.23304		0.00	0	0.00
ACL190		On 20/09/2013	Spot Bond	100.32262	62.51401	100.32262	62.23227		0.00	0	0.00
ACL191		On 20/09/2015	Spot Bond	100.00000	12.08345	100.00000	12.00945		0.00	0	0.00
ACL192		On 20/12/2015	Spot Bond	100.00000	8.05563	100.00000	8.00630		0.00	0	0.00
ACL193		On 20/09/2022	Spot Bond	100.00000	0.04122	100.00000	0.04096		0.00	0	0.00
ACL194		On 20/09/2022	Spot Bond	100.00000	0.04122	100.00000	0.04096		0.00	0	0.00
ACL195		On 20/06/2017	Spot Bond	100.00000	2.36262	100.00000	2.34644		0.00	0	0.00
ACL196		On 20/12/2017	Spot Bond	100.00000	1.56977	100.00000	1.55865		0.00	0	0.00
ACL197		On 20/06/2017	Spot Bond	100.00000	2.34615	100.00000	2.32892		0.00	0	0.00
ACL198		On 20/06/2017	Spot Bond	100.00000	2.28639	100.00000	2.26541		0.00	0	0.00
ACL199		On 20/06/2017	Spot Bond	100.00000	2.24028	100.00000	2.21651		0.00	0	0.00
ACL200		On 21/11/2016	Spot Bond	100.00000	4.03518	100.00000	4.02615		0.00	0	0.00
ACL201		On 20/12/2022	Spot Bond	100.00000	0.02545	100.00000	0.02515		0.00	0	0.00
ACL202		On 20/12/2022	Spot Bond	100.00000	0.02545	100.00000	0.02515		0.00	0	0.00
ADB01S		On 14/12/2012	Spot Bond	103.90964	102.19260	103.90964	101.90894		0.00	0	0.00

Contract Details	Strike	Call / Put	MTM Yield	MarkPrice	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
ADB02S	On 14/12/2012	Spot Bond	103.89068	102.16368	103.89068	101.88015			0.00	0	0.00
ADB03S	On 09/04/2013	Spot Bond	102.86773	77.63428	102.86773	77.47248			0.00	0	0.00
AER01U	On 18/11/2016	Spot Bond	100.00000	3.67545	100.00000	3.66655			0.00	0	0.00
AHF1A1	On 21/11/2014	Spot Bond	100.89131	26.72810	100.89131	26.66284			0.00	0	0.00
AHF1B1	On 21/11/2014	Spot Bond	100.99451	27.30570	100.99451	27.23897			0.00	0	0.00
AHF1C1	On 21/11/2014	Spot Bond	101.06323	27.69041	101.06323	27.62269			0.00	0	0.00
AHF2A1	On 18/10/2015	Spot Bond	100.00000	18.67039	100.00000	18.53026			0.00	0	0.00
AHF2B1	On 18/10/2015	Spot Bond	100.00000	19.34165	100.00000	19.19647			0.00	0	0.00
AHF2C1	On 18/10/2015	Spot Bond	100.00000	20.23664	100.00000	20.08475			0.00	0	0.00
AIR01	On 15/03/2019	Spot Bond	104.59347	10.39381	104.59347	10.36968			0.00	0	4,500,000.00
AIR02	On 30/04/2023	Spot Bond	122.89930	10.48005	122.89930	10.45251			0.00	0	0.00
AIR02U	On 05/10/2014	Spot Bond	100.00000	33.12366	100.00000	33.04341			0.00	0	0.00
AIR03	On 09/03/2016	Spot Bond	113.22249	16.79533	113.22249	16.75376		113,222,490.00	1,000	9,300,000.00	
AIR03U	On 26/10/2014	Spot Bond	100.00000	31.70047	100.00000	31.62368			0.00	0	0.00
AIR04U	On 26/10/2029	Spot Bond	100.00000	12.69860	100.00000	12.67034			0.00	0	0.00
AIRL01	On 30/04/2028	Spot Bond	151.06546	3.56174	151.06546	3.54972			0.00	0	0.00
AIRL02	On 18/02/2014	Spot Bond	125.57279	35.52343	125.57279	35.42949			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM Yield	MarkPrice	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
ANG01	On 14/01/2013	Spot Bond	100.00000	90.34653	100.00000	90.12346			0.00	0	0.00
ANG02	On 11/10/2013	Spot Bond	100.00000	53.50798	100.00000	53.10636			0.00	0	0.00
BAW10	On 01/10/2016	Spot Bond	100.26923	11.58416	100.26923	11.55602			0.00	0	35,000,000.00
BAW11	On 01/10/2018	Spot Bond	108.77896	11.12658	108.77896	11.10007			0.00	0	0.00
BAW12	On 17/04/2015	Spot Bond	99.90066	22.06474	99.90066	21.99591			0.00	0	0.00
BAW13	On 17/04/2017	Spot Bond	99.89602	10.35511	99.89602	10.32281			0.00	0	0.00
BAW14U	On 01/01/2014	Spot Bond	100.00000	44.35940	100.00000	44.22089			0.00	0	0.00
BAW2	On 02/10/2015	Spot Bond	112.73330	19.33855	112.73330	19.29111		338,199,900.00	3,000	3,000.00	
BAW3	On 02/10/2017	Spot Bond	100.19041	10.51813	100.19041	10.49260			0.00	0	0.00
BAW4	On 15/09/2013	Spot Bond	100.45105	66.52375	100.45105	66.36017			0.00	0	0.00
BAW5	On 15/09/2013	Spot Bond	102.32887	58.27852	102.32887	58.14564			0.00	0	0.00
BAW6	On 02/10/2014	Spot Bond	100.17231	30.90139	100.17231	30.82641			0.00	0	0.00
BAW7	On 02/10/2014	Spot Bond	103.90134	29.70751	103.90134	29.63929			0.00	0	0.00
BAW8	On 02/10/2017	Spot Bond	108.14051	12.13205	108.14051	12.10326			0.00	0	0.00
BAW9	On 03/02/2014	Spot Bond	101.25961	39.88508	101.25961	39.78737			0.00	0	0.00
BAYA01	On 31/03/2016	Spot Bond	104.66313	19.28165	104.66313	19.23300			0.00	0	0.00
BAYA02	On 30/06/2013	Spot Bond	100.27024	65.79788	100.27024	65.63810			0.00	0	0.00
BAYA04	On 30/09/2015	Spot Bond	102.35861	21.78869	102.35861	21.73480			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM Yield	MarkPrice	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
BAYA05	On 30/09/2015	Spot Bond	102.28416	21.77734	102.28416	21.72351			0.00	0	0.00
BAYA06	On 30/09/2016	Spot Bond	100.27011	15.23711	100.27011	15.20011			0.00	0	0.00
BAYA07	On 31/12/2015	Spot Bond	102.23278	18.55820	102.23278	18.51235			0.00	0	0.00
BAYA08	On 31/12/2017	Spot Bond	103.79822	14.25046	103.79822	14.21476			0.00	0	0.00
BAYA09	On 31/12/2015	Spot Bond	100.27685	17.60327	100.27685	17.56052			0.00	0	0.00
BAYA10	On 31/12/2015	Spot Bond	100.27685	17.60327	100.27685	17.56052			0.00	0	0.00
BAYA11	On 31/03/2016	Spot Bond	100.27691	17.60326	100.27691	17.56051			0.00	0	0.00
BAYA12	On 31/03/2016	Spot Bond	101.50925	18.33951	101.50925	18.29448			0.00	0	0.00
BAYA13	On 31/03/2016	Spot Bond	102.45999	19.28075	102.45999	19.23302			0.00	0	0.00
BAYA14	On 30/09/2015	Spot Bond	102.35861	21.78869	102.35861	21.73480			0.00	0	0.00
BAYA15	On 30/06/2016	Spot Bond	102.86494	16.62926	102.86494	16.58794			0.00	0	0.00
BAYA16	On 30/09/2016	Spot Bond	102.39307	12.78822	102.39307	12.75658			0.00	0	0.00
BAYA17	On 30/09/2016	Spot Bond	100.26206	14.89886	100.26206	14.86269			0.00	0	0.00
BAYA18	On 31/12/2016	Spot Bond	100.25556	13.55894	100.25556	13.52603			0.00	0	0.00
BAYA19	On 31/12/2016	Spot Bond	100.25556	13.55894	100.25556	13.52603			0.00	0	0.00
BAYA20	On 30/09/2014	Spot Bond	100.24109	32.93227	100.24109	32.85232			0.00	0	0.00
BAYA21	On 31/03/2013	Spot Bond	100.18420	95.22523	100.18420	94.98312			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM Yield	MarkPrice	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
BAYA22	On 30/09/2015	Spot Bond	100.00000	20.21444	100.00000	20.16547			0.00	0	0.00
BAYA23	On 30/06/2017	Spot Bond	100.92479	12.77756	100.92479	12.73736			0.00	0	0.00
BAYA24	On 30/06/2017	Spot Bond	100.32752	13.47966	100.32752	13.43746			0.00	0	0.00
BAYA25	On 30/06/2017	Spot Bond	99.23300	11.69497	99.23300	11.65870			0.00	0	0.00
BAYA26	On 30/09/2017	Spot Bond	99.11456	1.96169	99.11456	1.95561			0.00	0	0.00
BAYA27	On 30/09/2017	Spot Bond	100.00000	2.32703	100.00000	2.31668			0.00	0	0.00
BAYA28	On 30/09/2013	Spot Bond	100.18154	59.59326	100.18154	59.32793			0.00	0	0.00
BAYA29	On 31/12/2015	Spot Bond	100.00000	7.76985	100.00000	7.73199			0.00	0	0.00
BAYB02	On 31/03/2016	Spot Bond	104.64060	22.51694	104.64060	22.46014			0.00	0	0.00
BAYB03	On 31/12/2016	Spot Bond	103.89800	19.48058	103.89800	19.43174			0.00	0	0.00
BAYB04	On 31/03/2017	Spot Bond	102.66503	18.46252	102.66503	18.41673			0.00	0	0.00
BAYB05	On 30/06/2019	Spot Bond	100.33517	13.67751	100.33517	13.63469			0.00	0	0.00
BAYC1U	On 31/12/2016	Spot Bond	100.00000	5.96098	100.00000	5.94970			0.00	0	0.00
BAYD1U	On 30/06/2035	Spot Bond	100.00000	21.98797	100.00000	21.93470			0.00	0	0.00
BAYD2U	On 30/06/2035	Spot Bond	100.00000	20.01152	100.00000	19.96304			0.00	0	0.00
BAYD3U	On 30/06/2035	Spot Bond	100.00000	12.35279	100.00000	12.32287			0.00	0	0.00
BAYD4U	On 30/06/2035	Spot Bond	100.00000	12.35279	100.00000	12.32287			0.00	0	0.00
BAYD5U	On 30/06/2035	Spot Bond	100.00000	14.93512	100.00000	14.89893			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM Yield	MarkPrice	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
BAYD6U	On 30/06/2035	Spot Bond	100.00000	12.94102	100.00000	12.90967			0.00	0	0.00
BCJ01	On 10/03/2013	Spot Bond	100.44416	97.84012	100.44416	97.31465			0.00	0	0.00
BCP1	On 30/09/2014	Spot Bond	100.27701	34.00191	100.27701	33.91843			0.00	0	0.00
BCP2	On 30/09/2015	Spot Bond	100.28373	21.16796	100.28373	21.11599			0.00	0	0.00
BCP63U	On 07/12/2012	Spot Bond	100.00000	99.72678	100.00000	99.45504			0.00	0	0.00
BCP64U	On 24/01/2013	Spot Bond	100.00000	88.16425	100.00000	87.95181			0.00	0	0.00
BCP65U	On 15/02/2013	Spot Bond	100.00000	83.71560	100.00000	83.52403			0.00	0	0.00
BD0202	On 31/12/2018	Spot Bond	165.86185	3.03124	165.86185	3.02130			0.00	0	0.00
BD0205	On 28/04/2028	Spot Bond	134.98268	9.08091	134.98268	9.05969			0.00	0	0.00
BD0206	On 02/03/2028	Spot Bond	135.23863	10.38731	135.23863	10.36300			0.00	0	0.00
BD0302	On 18/04/2028	Spot Bond	98.54987	9.17830	98.54987	9.15812			0.00	0	0.00
BD310A	On 08/05/2014	Spot Bond	101.43384	40.42539	101.43384	40.32621			0.00	0	0.00
BD310B	On 03/07/2013	Spot Bond	100.16538	64.02243	100.16538	63.86711			0.00	0	0.00
BD310C	On 18/02/2014	Spot Bond	101.00289	38.78487	101.00289	38.69007			0.00	0	0.00
BD311A	On 08/02/2014	Spot Bond	100.89815	38.41342	100.89815	38.31961			0.00	0	0.00
BD311B	On 04/07/2013	Spot Bond	102.94694	63.91493	102.94694	63.75602			0.00	0	0.00
BD311C	On 31/10/2013	Spot Bond	101.21182	58.75951	101.21182	58.61562			0.00	0	0.00

Contract Details			Strike	Call / Put	MTM Yield	MarkPrice	Previous MTM	Previous Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
BD311D	On 31/03/2013	Spot Bond			100.25001	95.27226	100.25001	95.02990				0.00	0	0.00
BD311E	On 07/12/2023	Spot Bond			100.66600	8.78003	100.66600	8.75840				0.00	0	0.00
BD311F	On 20/09/2014	Spot Bond			100.38899	31.56410	100.38899	31.48652				0.00	0	0.00
BD32AU	On 08/05/2014	Spot Bond			100.00000	34.53583	100.00000	34.42800				0.00	0	0.00
BEER01	On 19/07/2013	Spot Bond			100.00000	68.02032	100.00000	67.87061				0.00	0	0.00
BG22A1	On 21/07/2016	Spot Bond			101.42461	10.68152	101.42461	10.65531				0.00	0	0.00
BG22A2	On 21/07/2016	Spot Bond			101.43555	10.73306	101.43555	10.70672				0.00	0	0.00
BG22A3	On 21/07/2016	Spot Bond			101.46836	10.88764	101.46836	10.86093				0.00	0	0.00
BG22B1	On 21/07/2016	Spot Bond			101.57774	11.40237	101.57774	11.37435				0.00	0	0.00
BG22C1	On 21/07/2016	Spot Bond			101.68711	11.91623	101.68711	11.88692				0.00	0	0.00
BG22D1	On 21/07/2016	Spot Bond			101.99310	13.35054	101.99310	13.31763				0.00	0	0.00
BG22YU	On 21/07/2016	Spot Bond			100.00000	3.93373	100.00000	3.92420				0.00	0	0.00
BG32A1	On 30/10/2016	Spot Bond			101.25226	10.21468	101.25226	10.18966				0.00	0	0.00
BG32A2	On 30/10/2016	Spot Bond			101.32200	10.56900	101.32200	10.54308				0.00	0	0.00
BG32A3	On 30/10/2016	Spot Bond			101.35188	10.72072	101.35188	10.69444				0.00	0	0.00
BG32A4	On 30/10/2016	Spot Bond			101.36184	10.77128	101.36184	10.74487				0.00	0	0.00
BG32B	On 30/10/2016	Spot Bond			101.48134	11.37739	101.48134	11.34947				0.00	0	0.00
BG32C	On 30/10/2016	Spot Bond			101.64062	12.18379	101.64062	12.15384				0.00	0	0.00

Contract Details	Strike	Call / Put	MTM Yield	MarkPrice	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
BG32DU	On 30/10/2016	Spot Bond	100.00000	3.84879	100.00000	3.83947			0.00	0	0.00
BG32YU	On 30/10/2016	Spot Bond	100.00000	3.84879	100.00000	3.83947			0.00	0	0.00
BG42A1	On 15/03/2017	Spot Bond	100.41538	10.13392	100.41538	10.10901			0.00	0	0.00
BG42A2	On 15/03/2017	Spot Bond	100.45116	10.78399	100.45116	10.75748			0.00	0	0.00
BG42A3	On 15/03/2017	Spot Bond	100.46091	10.96123	100.46091	10.93428			0.00	0	0.00
BG42A4	On 15/03/2017	Spot Bond	105.04449	12.62649	105.04449	12.59707			0.00	0	0.00
BG42B	On 15/03/2017	Spot Bond	100.49015	11.49279	100.49015	11.46451			0.00	0	0.00
BG42C	On 15/06/2017	Spot Bond	100.54199	11.53894	100.54199	11.51054			0.00	0	0.00
BG42DU	On 15/03/2017	Spot Bond	100.00000	2.75331	100.00000	2.74657			0.00	0	0.00
BG42YU	On 15/03/2017	Spot Bond	100.00000	2.75331	100.00000	2.74657			0.00	0	0.00
BID01	On 06/08/2014	Spot Bond	109.02542	33.69567	109.02542	33.61608		872,203,360.00	8,000	3,500,000.00	
BID04	On 23/11/2017	Spot Bond	100.00000	12.22506	100.00000	12.13330			0.00	0	0.00
BIDC25	On 25/01/2013	Spot Bond	98.45450	88.11588	98.45450	87.90694			0.00	0	0.00
BIDC26	On 02/08/2013	Spot Bond	95.58562	64.45167	95.58562	64.33332			0.00	0	0.00
BIDC27	On 05/02/2013	Spot Bond	100.00000	85.68075	100.00000	85.48009			0.00	0	0.00
BIDC28	On 20/02/2013	Spot Bond	100.00000	82.76644	100.00000	82.57919			0.00	0	0.00
BLG1A4	On 21/11/2015	Spot Bond	100.78103	14.06527	100.78103	14.03095			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM Yield	MarkPrice	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
BLG1A5	On 21/11/2032	Spot Bond	100.00000	6.55935	100.00000	6.54346			0.00	0	0.00
BLG1A6	On 21/11/2032	Spot Bond	100.94045	6.86610	100.94045	6.84933			0.00	0	0.00
BLG1B	On 21/11/2015	Spot Bond	100.78378	14.08348	100.78378	14.04913			0.00	0	0.00
BLG1C	On 21/11/2015	Spot Bond	100.82929	14.38389	100.82929	14.34880			0.00	0	0.00
BLG1D	On 21/11/2015	Spot Bond	100.91196	14.92960	100.91196	14.89313			0.00	0	0.00
BLG1E	On 21/11/2015	Spot Bond	101.25521	17.19644	101.25521	17.15431			0.00	0	0.00
BLG1F	On 21/11/2032	Spot Bond	101.82396	13.33060	101.82396	13.29777			0.00	0	0.00
BMWFO3	On 15/06/2013	Spot Bond	100.43475	66.37910	100.43475	66.21590			0.00	0	0.00
BSR05	On 01/07/2013	Spot Bond	100.66283	63.93596	100.66283	63.78015			0.00	0	0.00
BSR08	On 07/12/2012	Spot Bond	102.16271	99.72089	102.16271	99.44332			0.00	0	0.00
BSR09	On 20/12/2013	Spot Bond	100.41213	46.39129	100.41213	46.24435			0.00	0	0.00
BSR10	On 07/06/2013	Spot Bond	100.00000	70.71061	100.00000	70.71054			0.00	0	0.00
BUS01U	On 30/09/2016	Spot Bond	100.00000	9.53084	100.00000	9.50775			0.00	0	0.00
CBL06	On 02/11/2014	Spot Bond	117.90266	27.23483	117.90266	27.16519			353,707,980.00	3,000	3,900,000.00
CBL08	On 02/11/2016	Spot Bond	125.14109	14.33665	125.14109	14.29821			375,423,270.00	3,000	3,000.00
CBL09	On 29/01/2017	Spot Bond	102.03851	13.03079	102.03851	12.99865			0.00	0	0.00
CBL10	On 06/05/2014	Spot Bond	101.32226	40.03823	101.32226	39.94009			0.00	0	0.00
CBL11	On 06/05/2016	Spot Bond	111.35530	14.56359	111.35530	14.52802			890,842,400.00	8,000	8,700,000.00

Contract Details	Strike	Call / Put	MTM Yield	MarkPrice	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
CBL12	On 06/09/2018	Spot Bond	105.54647	13.95538	105.54647	13.92274			0.00	0	0.00
CBL13	On 01/02/2019	Spot Bond	101.86680	10.58678	101.86680	10.56070			0.00	0	0.00
CBL14	On 01/02/2019	Spot Bond	106.76252	14.99479	106.76252	14.95996			0.00	0	0.00
CBL15	On 18/05/2015	Spot Bond	100.85304	20.22939	100.85304	20.16576			0.00	0	0.00
CBL16	On 18/05/2017	Spot Bond	107.65219	11.12725	107.65219	11.10081		861,217,520.00	8,000	3,900,000.00	
CBL17	On 23/08/2019	Spot Bond	101.28817	10.34814	101.28817	10.30215			0.00	0	0.00
CBL18	On 23/08/2019	Spot Bond	101.82280	12.10128	101.82280	12.05518			0.00	0	0.00
CBL19	On 02/11/2015	Spot Bond	100.00000	11.41945	100.00000	11.33374			0.00	0	0.00
CCT01	On 23/06/2023	Spot Bond	122.47945	15.83341	122.47945	15.79212			0.00	0	0.00
CCT02	On 12/06/2024	Spot Bond	118.42047	15.38148	118.42047	15.34245			0.00	0	1,000,000.00
CCT03	On 15/03/2025	Spot Bond	117.20315	11.73580	117.20315	11.70592			0.00	0	37,000,000.00
CGR10	On 08/12/2016	Spot Bond	100.88420	12.67614	100.88420	12.64486			0.00	0	0.00
CGR11	On 28/03/2016	Spot Bond	104.14474	17.99480	104.14474	17.96519			0.00	0	0.00
CGR12	On 14/11/2014	Spot Bond	100.00000	32.76004	100.00000	32.51145			0.00	0	0.00
CGR6	On 18/02/2013	Spot Bond	101.65048	85.31212	101.65048	85.11559			0.00	0	0.00
CGR7	On 22/07/2014	Spot Bond	102.86721	33.88704	102.86721	33.80284			0.00	0	0.00
CGR8	On 22/07/2015	Spot Bond	103.30382	23.96355	103.30382	23.90379			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM Yield	MarkPrice	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
CIG01	On 06/06/2015	Spot Bond	100.80383	20.33372	100.80383	17.53594			0.00	0	0.00
CLN100	On 20/12/2012	Spot Bond	100.33426	97.66757	100.33426	97.40973			0.00	0	0.00
CLN103	On 20/03/2013	Spot Bond	100.61895	98.85557	100.61895	98.59320			0.00	0	0.00
CLN104	On 15/06/2014	Spot Bond	100.74860	36.36414	100.74860	36.27449			0.00	0	0.00
CLN108	On 20/06/2013	Spot Bond	100.40933	65.86851	100.40933	65.70660			0.00	0	0.00
CLN110	On 31/03/2013	Spot Bond	100.00000	78.41797	100.00000	78.25494			0.00	0	0.00
CLN111	On 31/03/2013	Spot Bond	100.00000	78.41797	100.00000	78.25494			0.00	0	0.00
CLN112	On 31/03/2013	Spot Bond	100.00000	78.41797	100.00000	78.25494			0.00	0	0.00
CLN113	On 31/03/2013	Spot Bond	100.00000	78.41797	100.00000	78.25494			0.00	0	0.00
CLN114	On 20/06/2013	Spot Bond	100.40933	65.86851	100.40933	65.70660			0.00	0	0.00
CLN115	On 20/06/2013	Spot Bond	100.40933	65.86851	100.40933	65.70660			0.00	0	0.00
CLN116	On 31/08/2013	Spot Bond	100.91360	55.67647	100.91360	55.53747			0.00	0	0.00
CLN117	On 20/06/2013	Spot Bond	100.41216	65.89717	100.41216	65.73519			0.00	0	0.00
CLN118	On 20/06/2013	Spot Bond	100.38376	65.61048	100.38376	65.44924			0.00	0	0.00
CLN120	On 20/06/2013	Spot Bond	100.36102	65.38111	100.36102	65.22046			0.00	0	0.00
CLN123	On 23/05/2013	Spot Bond	100.95747	83.64761	100.95747	83.45943			0.00	0	0.00
CLN126	On 20/08/2015	Spot Bond	101.78237	20.32617	101.78237	20.27616			0.00	0	0.00
CLN127	On 01/07/2013	Spot Bond	100.19516	64.08534	100.19516	63.92981			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
CLN130	On 20/08/2015	Spot Bond	101.76269	20.20028	101.76269	20.15057				0.00	0	0.00
CLN132	On 20/09/2013	Spot Bond	100.38372	65.61049	100.38372	65.44925				0.00	0	0.00
CLN133	On 20/09/2013	Spot Bond	100.36383	65.40979	100.36383	65.24907				0.00	0	0.00
CLN134	On 20/08/2015	Spot Bond	101.86667	20.86533	101.86667	20.81394				0.00	0	0.00
CLN135	On 22/08/2013	Spot Bond	100.97002	56.05533	100.97002	55.91836				0.00	0	0.00
CLN136	On 22/08/2013	Spot Bond	100.92517	56.05971	100.92517	55.92278				0.00	0	0.00
CLN138	On 31/08/2013	Spot Bond	101.01305	56.08913	101.01305	55.94899				0.00	0	0.00
CLN140	On 20/06/2013	Spot Bond	100.41784	65.95451	100.41784	65.79238				0.00	0	0.00
CLN141	On 20/06/2013	Spot Bond	100.39797	65.75383	100.39797	65.59222				0.00	0	0.00
CLN143	On 20/09/2013	Spot Bond	100.40359	65.81119	100.40359	65.64943				0.00	0	0.00
CLN145	On 20/09/2013	Spot Bond	104.39421	60.83900	104.39421	60.69799				0.00	0	0.00
CLN147	On 19/04/2013	Spot Bond	101.82300	77.75423	101.82300	77.59666				0.00	0	0.00
CLN149	On 20/09/2013	Spot Bond	102.79173	58.68070	102.79173	58.54640				0.00	0	0.00
CLN152	On 20/08/2013	Spot Bond	101.32621	57.51349	101.32621	57.37250				0.00	0	0.00
CLN154	On 20/03/2014	Spot Bond	100.52565	46.76132	100.52565	46.64626				0.00	0	0.00
CLN156	On 20/12/2013	Spot Bond	101.34356	46.07026	101.34356	45.95608				0.00	0	0.00
CLN157	On 20/12/2013	Spot Bond	101.34356	46.07026	101.34356	45.95608				0.00	0	0.00

Contract Details	Strike	Call / Put	MTM Yield	MarkPrice	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
CLN158	On 19/04/2013	Spot Bond	99.85161	90.91465	99.85161	90.69481			0.00	0	0.00
CLN159	On 14/02/2015	Spot Bond	101.22270	20.79140	101.22270	20.74048			0.00	0	0.00
CLN162	On 20/09/2015	Spot Bond	100.00000	19.10270	100.00000	19.05591			0.00	0	0.00
CLN163	On 20/09/2015	Spot Bond	100.00000	18.89293	100.00000	18.84665			0.00	0	0.00
CLN164	On 30/04/2014	Spot Bond	100.00000	44.80025	100.00000	44.69172			0.00	0	0.00
CLN165	On 30/04/2014	Spot Bond	100.00000	44.80025	100.00000	44.69172			0.00	0	0.00
CLN166	On 30/04/2014	Spot Bond	100.00000	44.80025	100.00000	44.69172			0.00	0	0.00
CLN167	On 30/04/2014	Spot Bond	100.00000	44.80025	100.00000	44.69172			0.00	0	0.00
CLN168	On 30/04/2014	Spot Bond	100.00000	44.80025	100.00000	44.69172			0.00	0	0.00
CLN169	On 30/04/2014	Spot Bond	100.00000	44.80025	100.00000	44.69172			0.00	0	0.00
CLN170	On 20/12/2015	Spot Bond	100.42338	14.85207	100.42338	14.81555			0.00	0	0.00
CLN172	On 30/04/2014	Spot Bond	100.00000	44.80025	100.00000	44.69172			0.00	0	0.00
CLN174	On 31/03/2013	Spot Bond	100.50974	95.09272	100.50974	94.85021			0.00	0	0.00
CLN175	On 31/03/2013	Spot Bond	100.82702	95.23545	100.82702	94.99186			0.00	0	0.00
CLN176	On 31/03/2013	Spot Bond	100.54079	95.14981	100.54079	94.90709			0.00	0	0.00
CLN177	On 31/03/2013	Spot Bond	100.49424	95.15263	100.49424	94.91001			0.00	0	0.00
CLN178	On 15/04/2014	Spot Bond	100.00000	43.78917	100.00000	43.68309			0.00	0	0.00
CLN179	On 20/03/2016	Spot Bond	100.39213	14.23270	100.39213	14.19771			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM Yield	MarkPrice	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
CLN180	On 26/05/2013	Spot Bond	100.00000	66.66814	100.00000	66.66814			0.00	0	0.00
CLN181	On 26/05/2013	Spot Bond	100.00000	66.66814	100.00000	66.66814			0.00	0	0.00
CLN183	On 15/06/2016	Spot Bond	100.60029	12.67121	100.60029	12.64001			0.00	0	0.00
CLN184	On 01/07/2021	Spot Bond	102.77141	14.11865	102.77141	14.08687			0.00	0	0.00
CLN185	On 15/06/2016	Spot Bond	100.60029	12.67121	100.60029	12.64001			0.00	0	0.00
CLN186	On 06/07/2016	Spot Bond	100.01323	11.54428	100.01323	11.51631			0.00	0	0.00
CLN187	On 15/06/2014	Spot Bond	100.90290	35.25067	100.90290	35.16364			0.00	0	0.00
CLN188	On 20/06/2014	Spot Bond	100.91909	40.32449	100.91909	40.22492			0.00	0	0.00
CLN191	On 23/08/2016	Spot Bond	106.57524	7.38218	106.57524	7.36507			0.00	0	0.00
CLN192	On 24/08/2016	Spot Bond	99.04734	13.01595	99.04734	12.98469			0.00	0	0.00
CLN193	On 29/08/2021	Spot Bond	106.47706	3.54702	106.47706	3.53775			0.00	0	0.00
CLN194	On 31/08/2016	Spot Bond	100.91984	14.52747	100.91984	14.49471			0.00	0	0.00
CLN195	On 15/06/2014	Spot Bond	101.01820	36.49970	101.01820	36.40950			0.00	0	0.00
CLN196	On 15/06/2016	Spot Bond	100.60029	12.67121	100.60029	12.64001			0.00	0	0.00
CLN197	On 15/06/2016	Spot Bond	100.60029	12.67121	100.60029	12.64001			0.00	0	0.00
CLN198	On 13/09/2021	Spot Bond	106.09892	4.03310	106.09892	4.02248			0.00	0	0.00
CLN199	On 13/09/2016	Spot Bond	106.04227	7.49396	106.04227	7.47423			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM Yield	MarkPrice	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
CLN200	On 20/12/2016	Spot Bond	100.61212	15.14137	100.61212	15.10408			0.00	0	0.00
CLN205	On 24/03/2013	Spot Bond	100.32240	97.00151	100.32240	96.74746			0.00	0	0.00
CLN209	On 20/03/2013	Spot Bond	100.39517	97.91299	100.39517	97.65365			0.00	0	0.00
CLN210	On 20/06/2013	Spot Bond	100.47626	66.54502	100.47626	66.38134			0.00	0	0.00
CLN211	On 20/12/2013	Spot Bond	100.57686	47.48078	100.57686	47.36390			0.00	0	0.00
CLN213	On 12/10/2014	Spot Bond	99.98364	29.63655	99.98364	29.56477			0.00	0	0.00
CLN214	On 12/10/2014	Spot Bond	99.98339	29.71792	99.98339	29.64594			0.00	0	0.00
CLN215	On 17/10/2016	Spot Bond	103.62392	12.86961	103.62392	12.84012			0.00	0	0.00
CLN216	On 11/10/2014	Spot Bond	99.99988	29.92938	99.99988	29.85687			0.00	0	0.00
CLN217	On 11/10/2014	Spot Bond	99.99989	29.83884	99.99989	29.76656			0.00	0	0.00
CLN219	On 20/10/2016	Spot Bond	99.79173	11.46759	99.79173	11.43986			0.00	0	0.00
CLN220	On 20/10/2016	Spot Bond	99.80002	11.46614	99.80002	11.43842			0.00	0	0.00
CLN221	On 20/10/2016	Spot Bond	103.81175	12.87893	103.81175	12.84938			0.00	0	0.00
CLN222	On 20/10/2016	Spot Bond	103.81175	12.87893	103.81175	12.84938			0.00	0	0.00
CLN223	On 15/06/2014	Spot Bond	104.34821	34.92866	104.34821	34.83980			0.00	0	0.00
CLN224	On 15/06/2014	Spot Bond	107.51178	35.20702	107.51178	35.11504			0.00	0	0.00
CLN225	On 09/12/2016	Spot Bond	107.00303	11.01524	107.00303	10.98947			0.00	0	0.00
CLN226	On 20/12/2016	Spot Bond	100.43472	11.47821	100.43472	11.44998			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
CLN227	On 20/12/2016	Spot Bond	100.48341	12.48243	100.48341	12.45174				0.00	0	0.00
CLN228	On 14/06/2013	Spot Bond	100.44030	64.70558	100.44030	64.54649				0.00	0	0.00
CLN229	On 14/06/2013	Spot Bond	100.44323	64.71890	100.44323	64.55976				0.00	0	0.00
CLN230	On 17/01/2015	Spot Bond	99.90043	21.87719	99.90043	21.82423				0.00	0	0.00
CLN231	On 17/01/2015	Spot Bond	99.90043	21.87719	99.90043	21.82423				0.00	0	0.00
CLN232	On 20/06/2014	Spot Bond	100.94701	37.95475	100.94701	37.87812				0.00	0	0.00
CLN233	On 02/02/2013	Spot Bond	101.15359	87.43905	101.15359	87.23078				0.00	0	0.00
CLN234	On 19/04/2013	Spot Bond	99.83657	91.07245	99.83657	90.85225				0.00	0	0.00
CLN235	On 19/04/2013	Spot Bond	99.83657	91.07245	99.83657	90.85225				0.00	0	0.00
CLN236	On 15/06/2016	Spot Bond	100.64882	12.32413	100.64882	12.29931				0.00	0	0.00
CLN237	On 14/02/2017	Spot Bond	101.05242	9.01037	101.05242	8.98834				0.00	0	0.00
CLN238	On 15/02/2013	Spot Bond	100.93369	84.82666	100.93369	84.63104				0.00	0	0.00
CLN239	On 20/03/2017	Spot Bond	100.44136	11.13276	100.44136	11.11038				0.00	0	0.00
CLN240	On 24/02/2015	Spot Bond	100.86994	19.45872	100.86994	19.41121				0.00	0	0.00
CLN241	On 24/02/2017	Spot Bond	100.93114	9.30768	100.93114	9.28495				0.00	0	0.00
CLN242	On 24/02/2019	Spot Bond	101.19905	12.20321	101.19905	12.17608				0.00	0	0.00
CLN243	On 24/02/2019	Spot Bond	101.19905	12.20321	101.19905	12.17608				0.00	0	0.00

Contract Details	Strike	Call / Put	MTM Yield	MarkPrice	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
CLN244	On 25/02/2015	Spot Bond	100.81644	19.42626	100.81644	19.37886			0.00	0	0.00
CLN245	On 25/02/2015	Spot Bond	100.81889	19.44326	100.81889	19.39581			0.00	0	0.00
CLN246	On 24/02/2017	Spot Bond	100.84952	13.56368	100.84952	13.53057			0.00	0	0.00
CLN247	On 24/02/2017	Spot Bond	101.47693	13.40413	101.47693	13.37123			0.00	0	0.00
CLN248	On 14/03/2015	Spot Bond	100.47537	21.47806	100.47537	21.42523			0.00	0	0.00
CLN249	On 24/02/2017	Spot Bond	101.44712	13.13114	101.44712	13.09892			0.00	0	0.00
CLN250	On 26/03/2015	Spot Bond	100.26649	22.48417	100.26649	22.42898			0.00	0	0.00
CLN251	On 26/03/2015	Spot Bond	100.26649	22.48417	100.26649	22.42898			0.00	0	0.00
CLN252	On 26/03/2015	Spot Bond	100.26649	22.48417	100.26649	22.42898			0.00	0	0.00
CLN253	On 26/03/2015	Spot Bond	100.26649	22.48417	100.26649	22.42898			0.00	0	0.00
CLN254	On 26/03/2015	Spot Bond	100.26649	22.48417	100.26649	22.42898			0.00	0	0.00
CLN255	On 26/03/2015	Spot Bond	100.27379	22.66718	100.27379	22.61154			0.00	0	0.00
CLN256	On 26/03/2017	Spot Bond	100.28582	10.63606	100.28582	10.60994			0.00	0	0.00
CLN257	On 26/03/2017	Spot Bond	100.28582	10.63606	100.28582	10.60994			0.00	0	0.00
CLN258	On 26/03/2017	Spot Bond	100.28582	10.63606	100.28582	10.60994			0.00	0	0.00
CLN259	On 26/03/2017	Spot Bond	100.28582	10.63606	100.28582	10.60994			0.00	0	0.00
CLN260	On 26/03/2017	Spot Bond	100.28582	10.63606	100.28582	10.60994			0.00	0	0.00
CLN261	On 26/03/2017	Spot Bond	100.28785	10.69379	100.28785	10.66754			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
CLN262	On 26/03/2019	Spot Bond	106.98684	11.08070	106.98684	11.05450				0.00	0	0.00
CLN263	On 20/06/2014	Spot Bond	100.51194	33.58411	100.51194	33.50149				0.00	0	0.00
CLN264	On 18/08/2014	Spot Bond	100.89505	26.83660	100.89505	26.77106				0.00	0	0.00
CLN265	On 02/04/2013	Spot Bond	100.15533	92.96634	100.15533	92.66010				0.00	0	0.00
CLN266	On 16/03/2014	Spot Bond	100.39498	43.33168	100.39498	44.70337				0.00	0	0.00
CLN267	On 16/03/2014	Spot Bond	100.39498	43.33168	100.39498	44.70337				0.00	0	0.00
CLN268	On 30/04/2017	Spot Bond	101.37065	10.08220	101.37065	10.05034				0.00	0	0.00
CLN269	On 20/06/2017	Spot Bond	100.49989	11.93702	100.49989	11.90765				0.00	0	0.00
CLN270	On 24/02/2017	Spot Bond	101.35958	12.67883	101.35958	12.64774				0.00	0	0.00
CLN271	On 20/06/2017	Spot Bond	100.58462	13.70266	100.58462	13.66892				0.00	0	0.00
CLN272	On 20/06/2017	Spot Bond	100.39320	9.93453	100.39320	9.91011				0.00	0	0.00
CLN273	On 20/06/2017	Spot Bond	100.39040	9.87554	100.39040	9.85127				0.00	0	0.00
CLN274	On 20/06/2017	Spot Bond	100.40357	9.93322	100.40357	9.90881				0.00	0	0.00
CLN275	On 22/05/2017	Spot Bond	100.91562	9.13224	100.91562	9.10351				0.00	0	0.00
CLN276	On 24/05/2017	Spot Bond	101.06552	10.52148	101.06552	10.48833				0.00	0	0.00
CLN277	On 25/05/2017	Spot Bond	100.99983	10.49806	100.99983	10.46499				0.00	0	0.00
CLN278	On 20/06/2017	Spot Bond	100.40244	9.90963	100.40244	9.88527				0.00	0	0.00

Contract Details	Strike	Call / Put	MTM Yield	MarkPrice	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
CLN279	On 20/06/2015	Spot Bond	100.54373	20.85189	100.54373	20.80058			0.00	0	0.00
CLN280	On 07/06/2017	Spot Bond	100.65226	7.80287	100.65226	7.77809			0.00	0	0.00
CLN281	On 21/06/2015	Spot Bond	100.36006	17.34947	100.36006	17.29454			0.00	0	0.00
CLN282	On 27/06/2015	Spot Bond	100.24531	16.94270	100.24531	16.88912			0.00	0	0.00
CLN283	On 20/09/2015	Spot Bond	100.37919	17.59802	100.37919	17.54229			0.00	0	0.00
CLN284	On 20/06/2017	Spot Bond	100.44355	10.39724	100.44355	10.36430			0.00	0	0.00
CLN285	On 20/06/2017	Spot Bond	100.44355	10.39724	100.44355	10.36430			0.00	0	0.00
CLN286	On 20/06/2017	Spot Bond	100.44355	10.39724	100.44355	10.36430			0.00	0	0.00
CLN287	On 20/06/2017	Spot Bond	100.44355	10.39724	100.44355	10.36430			0.00	0	0.00
CLN288	On 10/08/2017	Spot Bond	101.18342	9.42710	101.18342	9.38524			0.00	0	0.00
CLN289	On 30/08/2017	Spot Bond	100.81012	8.72437	100.81012	8.68489			0.00	0	0.00
CLN290	On 26/06/2017	Spot Bond	100.17296	2.34931	100.17296	2.33798			0.00	0	0.00
CLN291	On 26/06/2017	Spot Bond	100.17296	2.34931	100.17296	2.33798			0.00	0	0.00
CLN292	On 26/06/2017	Spot Bond	100.17084	2.34946	100.17084	2.33813			0.00	0	0.00
CLN293	On 30/06/2017	Spot Bond	100.14936	2.30752	100.14936	2.29690			0.00	0	0.00
CLN294	On 26/06/2017	Spot Bond	100.14949	2.34827	100.14949	2.33681			0.00	0	0.00
CLN295	On 30/06/2017	Spot Bond	100.15029	2.31518	100.15029	2.30440			0.00	0	0.00
CLN296	On 20/12/2017	Spot Bond	100.00000	1.59124	100.00000	1.58149			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
CLN297	On 30/06/2017	Spot Bond	100.00000	2.27238	100.00000	2.26013				0.00	0	0.00
CLN298	On 30/06/2017	Spot Bond	100.00000	2.28070	100.00000	2.26824				0.00	0	0.00
CLN299	On 30/06/2017	Spot Bond	100.00000	2.25907	100.00000	2.24583				0.00	0	0.00
CLN300	On 20/12/2017	Spot Bond	100.00000	1.55149	100.00000	1.53920				0.00	0	0.00
CLN301	On 20/12/2017	Spot Bond	100.00000	1.50994	100.00000	1.49508				0.00	0	0.00
CLN302	On 20/12/2017	Spot Bond	100.00000	1.36889	100.00000	1.34595				0.00	0	0.00
CLN39	On 07/02/2016	Spot Bond	100.00000	21.99683	100.00000	21.94842				0.00	0	0.00
CLN40	On 07/02/2016	Spot Bond	100.00000	21.99683	100.00000	21.94842				0.00	0	0.00
CLN42	On 18/04/2028	Spot Bond	34.94295	0.70945	34.94295	0.70882				0.00	0	0.00
CLN44	On 31/03/2013	Spot Bond	154.47129	68.24892	154.47129	68.05518				0.00	0	0.00
CLN46	On 07/03/2013	Spot Bond	100.53703	101.13941	100.53703	100.86159				0.00	0	0.00
CLN47	On 07/03/2013	Spot Bond	100.53241	101.12695	100.53241	100.84919				0.00	0	0.00
CLN48	On 07/03/2013	Spot Bond	100.00000	124.65241	100.00000	124.34416				0.00	0	0.00
CLN49	On 31/03/2013	Spot Bond	154.29358	104.76315	154.29358	104.43620				0.00	0	0.00
CLN50	On 07/03/2013	Spot Bond	100.52779	101.11450	100.52779	100.83677				0.00	0	0.00
CLN51	On 07/03/2013	Spot Bond	152.83040	73.40540	152.83040	73.18352				0.00	0	0.00
CLN52	On 30/04/2013	Spot Bond	101.20452	88.16126	101.20452	87.95116				0.00	0	0.00

Contract Details	Strike	Call / Put	MTM Yield	MarkPrice	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
CLN54	On 30/04/2013	Spot Bond	101.20452	88.16126	101.20452	87.95116			0.00	0	0.00
CLN55	On 18/04/2028	Spot Bond	156.76383	5.49848	156.76383	5.47875			0.00	0	0.00
CLN56	On 30/04/2013	Spot Bond	94.77223	75.71418	94.77223	75.57163			0.00	0	0.00
CLN57	On 30/04/2013	Spot Bond	97.02201	75.23297	97.02201	75.08890			0.00	0	0.00
CLN58	On 07/03/2013	Spot Bond	100.53241	101.12695	100.53241	100.84919			0.00	0	0.00
CLN59	On 07/03/2013	Spot Bond	100.53241	101.12695	100.53241	100.84919			0.00	0	0.00
CLN61	On 02/03/2028	Spot Bond	100.00000	12.99333	100.00000	12.96116			0.00	0	0.00
CLN71	On 02/03/2028	Spot Bond	100.00000	0.00043	100.00000	0.00043			0.00	0	0.00
CLN72	On 02/03/2028	Spot Bond	100.00000	0.00043	100.00000	0.00043			0.00	0	0.00
CLN78	On 19/04/2013	Spot Bond	101.10498	76.41594	101.10498	76.26187			0.00	0	10,000,000.00
CLN81	On 18/04/2028	Spot Bond	120.49629	7.65106	120.49629	7.63127			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	18.83446	78.86322	18.80448			0.00	0	0.00
CLNF02	On 20/10/2015	Spot Bond	78.68249	18.88921	78.68249	18.85920			0.00	0	0.00
CLNF03	On 10/10/2016	Spot Bond	100.01914	12.20717	100.01914	12.17760			0.00	0	0.00
CLNF04	On 10/10/2016	Spot Bond	100.01914	12.20717	100.01914	12.17760			0.00	0	0.00
CLNF05	On 20/09/2016	Spot Bond	100.44036	12.99635	100.44036	12.96440			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
CLNF06	On 20/12/2016	Spot Bond	100.40864	10.95254	100.40864	10.92561				0.00	0	0.00
CLNF07	On 20/06/2017	Spot Bond	100.41492	10.16911	100.41492	10.14412				0.00	0	0.00
CLNF08	On 10/07/2013	Spot Bond	100.01997	61.57491	100.01997	61.38264				0.00	0	0.00
CLNF09	On 20/06/2017	Spot Bond	100.41000	10.28841	100.41000	10.26311				0.00	0	0.00
CLNF10	On 24/07/2017	Spot Bond	101.50812	10.30287	101.50812	10.25701				0.00	0	0.00
COJ02	On 15/09/2016	Spot Bond	109.94659	16.46835	109.94659	16.42854				0.00	0	0.00
COJ03	On 26/04/2013	Spot Bond	106.29178	74.32973	106.29178	74.17659				0.00	0	0.00
COJ04	On 05/06/2018	Spot Bond	106.25789	9.33500	106.25789	9.31316				0.00	0	10,000.00
COJ05	On 05/06/2023	Spot Bond	122.59946	9.98531	122.59946	9.95911				0.00	0	339,547,000.00
COJ06	On 09/12/2015	Spot Bond	112.90836	20.99665	112.90836	20.94535				0.00	0	100,000.00
COJ07	On 23/03/2021	Spot Bond	111.62273	11.63493	111.62273	11.60646				0.00	0	0.00
COJ10C	On 18/01/2013	Spot Bond	100.00000	94.70542	100.00000	94.47387				0.00	0	0.00
COJ12C	On 17/02/2013	Spot Bond	5.86800	104.63955	5.86800	104.62293				0.00	0	0.00
CPL002	On 29/11/2014	Spot Bond	100.79434	26.44187	100.79434	26.37666				0.00	0	0.00
CPL003	On 28/02/2017	Spot Bond	100.83040	9.03314	100.83040	9.01110				0.00	0	0.00
CPL005	On 01/03/2015	Spot Bond	100.70290	19.28524	100.70290	19.19368				0.00	0	0.00
CPL007	On 01/08/2015	Spot Bond	101.26682	16.83644	101.26682	16.76163				0.00	0	0.00

Contract Details	Strike	Call / Put	MTM Yield	MarkPrice	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
CPL009	On 07/12/2012	Spot Bond	100.45141	99.72555	100.45141	99.45260			0.00	0	0.00
CPL010	On 25/02/2013	Spot Bond	100.00000	81.83857	100.00000	81.65548			0.00	0	0.00
DENG28	On 12/02/2013	Spot Bond	100.00000	84.29561	100.00000	84.10138			0.00	0	0.00
DENG31	On 02/04/2013	Spot Bond	100.00000	77.84079	100.00000	77.67963			0.00	0	0.00
DENG41	On 28/01/2013	Spot Bond	100.18699	87.29988	100.18699	87.09118			0.00	0	0.00
DENG42	On 03/04/2013	Spot Bond	100.13300	79.61970	100.13300	79.45503			0.00	0	0.00
DRD03	On 02/07/2014	Spot Bond	100.21016	48.14855	100.21016	47.93645			0.00	0	0.00
DRD04	On 03/07/2015	Spot Bond	100.22082	23.76447	100.22082	23.65977			0.00	0	0.00
DRD05	On 03/10/2013	Spot Bond	100.19483	65.55881	100.19483	65.27005			0.00	0	0.00
DV13	On 25/08/2013	Spot Bond	104.31041	61.56407	104.31041	61.42380			0.00	0	0.00
DV21	On 15/06/2016	Spot Bond	133.09009	20.74025	133.09009	20.68253			0.00	0	14,300,000.00
DV22	On 07/02/2020	Spot Bond	111.95336	11.46300	111.95336	11.43534			2,351,020,560.00	21,000	81,200,000.00
DV23	On 27/02/2023	Spot Bond	110.94098	11.49529	110.94098	11.46776			332,822,940.00	3,000	104,866,000.00
E170	On 01/08/2020	Spot Bond	142.91138	13.72867	142.91138	13.68850			0.00	0	23,000,000.00
EDC01	On 04/04/2016	Spot Bond	101.79146	18.44158	101.79146	18.39619			0.00	0	0.00
EFC01	On 31/08/2014	Spot Bond	100.97946	20.67261	100.97946	20.60607			0.00	0	0.00
EFC02	On 31/08/2015	Spot Bond	101.06163	8.64256	101.06163	8.61472			0.00	0	0.00
EFC03	On 31/08/2016	Spot Bond	101.11630	3.61157	101.11630	3.59993			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM Yield	MarkPrice	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
EFC04	On 31/08/2017	Spot Bond	101.17092	1.50798	101.17092	1.50312			0.00	0	0.00
EL15	On 29/06/2015	Spot Bond	126.54006	11.55154	126.54006	11.52063		10,123,204,800,000.00	80,000,000	70,000,000.00	
EL28	On 02/05/2028	Spot Bond	1.70000	115.19440	1.70000	115.15616			0.00	0	40,500,000.00
EL29	On 19/11/2029	Spot Bond	1.90000	101.36652	1.90000	101.32708			0.00	0	352,229,000.00
EMM01	On 28/07/2020	Spot Bond	111.69838	13.06877	111.69838	13.03729			0.00	0	0.00
EMM02	On 11/03/2021	Spot Bond	112.15374	11.86757	112.15374	11.83842			0.00	0	0.00
EMM03	On 04/05/2024	Spot Bond	106.65311	10.16795	106.65311	10.14397			0.00	0	0.00
EPF001	On 19/08/2015	Spot Bond	100.93077	14.89808	100.93077	14.86169			0.00	0	0.00
EPFC02	On 07/11/2013	Spot Bond	100.00000	51.61019	100.00000	51.22281			0.00	0	0.00
EPFC03	On 18/02/2013	Spot Bond	100.00000	83.14351	100.00000	82.95455			0.00	0	0.00
EQ181U	On 03/12/2012	Spot Bond	100.00000	68.48502	100.00000	68.48502			0.00	0	0.00
EQ182U	On 11/12/2012	Spot Bond	100.00000	98.64865	100.00000	98.38275			0.00	0	0.00
EQ183U	On 24/01/2013	Spot Bond	100.00000	88.16425	100.00000	87.95181			0.00	0	0.00
EQ184U	On 13/02/2013	Spot Bond	100.00000	88.64706	100.00000	88.44328			0.00	0	0.00
EQS01	On 18/11/2014	Spot Bond	126.47802	22.70081	126.47802	22.63297			0.00	0	0.00
EQS02	On 01/07/2015	Spot Bond	109.43400	26.52709	109.43400	26.46424			0.00	0	0.00
EQS04	On 22/09/2015	Spot Bond	107.25989	19.50277	107.25989	19.45191			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM Yield	MarkPrice	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
EQS05	On 25/04/2017	Spot Bond	101.66692	11.11221	101.66692	11.07702			0.00	0	70,000,000.00
ERS3A8	On 17/11/2014	Spot Bond	101.14823	27.84775	101.14823	27.77959			0.00	0	0.00
ERS3B2	On 17/08/2014	Spot Bond	101.05103	27.34519	101.05103	27.27832			0.00	0	0.00
ERS3B3	On 17/11/2025	Spot Bond	100.00000	0.00984	100.00000	0.00976			0.00	0	0.00
ERS3C2	On 17/08/2014	Spot Bond	101.17066	27.96364	101.17066	27.89520			0.00	0	0.00
ERS3C3	On 17/11/2025	Spot Bond	100.00000	0.00984	100.00000	0.00976			0.00	0	0.00
ERSA10	On 17/08/2013	Spot Bond	100.93125	56.45715	100.93125	56.31923			0.00	0	0.00
ERSA11	On 17/08/2014	Spot Bond	100.96871	26.91953	100.96871	26.85375			0.00	0	0.00
ERSA12	On 17/08/2015	Spot Bond	100.99870	15.05012	100.99870	15.01334			0.00	0	0.00
ERSA13	On 17/08/2013	Spot Bond	100.93575	56.47105	100.93575	56.33309			0.00	0	0.00
ERSA14	On 17/11/2025	Spot Bond	100.00000	0.00984	100.00000	0.00976			0.00	0	0.00
ERSA15	On 17/11/2025	Spot Bond	100.00000	0.00984	100.00000	0.00976			0.00	0	0.00
ES15	On 30/08/2015	Spot Bond	105.94219	18.29086	105.94219	18.24819			0.00	0	10,200,000.00
ES18	On 20/04/2018	Spot Bond	111.43974	10.09372	111.43974	10.06918		45,244,534,440.00		406,000	505,335,000.00
ES23	On 25/01/2023	Spot Bond	117.73441	11.90646	117.73441	11.87655		11,773,441,000.00		100,000	260,405,000.00
ES26	On 02/04/2026	Spot Bond	95.26383	9.47314	95.26383	9.45289		11,717,451,090.00		123,000	44,385,000.00
ES33	On 15/09/2033	Spot Bond	8.98500	87.81338	8.97000	87.91709		162,161,280,000.00		18,048,000	756,048,000.00
FIFB01	On 24/08/2015	Spot Bond	100.85636	15.57586	100.85636	15.50689			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
FIFC02	On 14/12/2012	Spot Bond	100.35540	97.84777	100.35540	97.58524				0.00	0	0.00
FIFC03	On 09/10/2013	Spot Bond	100.00000	54.73118	100.00000	54.32037				0.00	0	0.00
FR002U	On 02/08/2023	Spot Bond	100.00000	11.11060	100.00000	11.08368				0.00	0	0.00
FR003U	On 02/08/2023	Spot Bond	100.00000	10.81198	100.00000	10.78578				0.00	0	0.00
FR2A3C	On 15/08/2013	Spot Bond	101.07344	57.04859	101.07344	56.90906				0.00	0	0.00
FR2B3C	On 15/08/2013	Spot Bond	101.11222	57.16457	101.11222	57.02471				0.00	0	0.00
FR2C3C	On 15/08/2013	Spot Bond	101.23627	57.53555	101.23627	57.39464				0.00	0	0.00
FR2D3D	On 15/08/2013	Spot Bond	101.30601	57.74411	101.30601	57.60259				0.00	0	0.00
FRB03	On 15/09/2014	Spot Bond	105.15565	30.79600	105.15565	30.72420				630,933,900.00	6,000	15,400,000.00
FRB05	On 21/12/2018	Spot Bond	103.15112	12.67467	103.15112	12.64590				0.00	0	0.00
FRB07	On 06/12/2012	Spot Bond	100.55742	81.05464	100.55742	101.15257				0.00	0	0.00
FRB08	On 10/06/2016	Spot Bond	100.49836	11.16745	100.49836	11.13997				0.00	0	0.00
FRB09	On 10/06/2017	Spot Bond	100.49830	8.77103	100.49830	8.74944				0.00	0	0.00
FRB10	On 25/01/2017	Spot Bond	101.51768	9.93338	101.51768	9.90899				0.00	0	0.00
FRBC21	On 21/12/2018	Spot Bond	111.84945	16.54736	111.84945	16.50724				0.00	0	20,000.00
FRBC22	On 21/12/2018	Spot Bond	100.44644	10.10287	100.44644	10.07803				0.00	0	0.00
FRBI01	On 30/06/2014	Spot Bond	100.00000	47.74322	100.00000	47.62453				0.00	0	0.00

Contract Details	Strike	Call / Put	MTM Yield	MarkPrice	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
FRBI04	On 31/03/2013	Spot Bond	211.83970	61.84630	211.83970	61.63178			0.00	0	0.00
FRBI07	On 07/07/2013	Spot Bond	105.16707	66.98918	105.16707	66.83552			0.00	0	0.00
FRBI22	On 31/01/2022	Spot Bond	121.95151	3.52339	121.95151	3.51329			0.00	0	0.00
FRBI23	On 07/12/2023	Spot Bond	266.05149	2.05773	266.05149	2.04824			0.00	0	0.00
FRBI28	On 31/03/2028	Spot Bond	145.44748	2.18597	145.44748	2.17942			0.00	0	0.00
FRBI33	On 07/12/2033	Spot Bond	186.40405	1.84417	186.40405	1.83755			0.00	0	0.00
FRBN04	On 15/09/2015	Spot Bond	118.97136	20.67533	118.97136	20.62207			0.00	0	0.00
FRBN06	On 15/09/2015	Spot Bond	100.00000	25.34746	100.00000	25.29074			0.00	0	0.00
FRBN07	On 15/09/2015	Spot Bond	100.00000	25.34746	100.00000	25.29074			0.00	0	0.00
FRBZ01	On 30/11/2020	Spot Bond	51.72712	3.58485	51.72712	3.58075			0.00	0	0.00
FRBZ02	On 28/10/2024	Spot Bond	32.59207	3.49044	32.59207	3.48774			0.00	0	0.00
FRBZ03	On 10/12/2024	Spot Bond	31.38364	3.76885	31.38364	3.76604			0.00	0	0.00
FRC04	On 03/06/2014	Spot Bond	103.71290	35.68973	103.71290	35.86741			0.00	0	0.00
FRC08	On 29/04/2013	Spot Bond	101.43171	88.59480	101.43171	88.38275			0.00	0	0.00
FRC101	On 24/02/2017	Spot Bond	101.42118	12.98652	101.42118	12.95466			0.00	0	0.00
FRC103	On 20/03/2014	Spot Bond	100.70350	48.30440	100.70350	48.20710			0.00	0	0.00
FRC104	On 20/03/2014	Spot Bond	100.43778	44.76024	100.43778	44.67029			0.00	0	0.00
FRC105	On 24/02/2017	Spot Bond	101.37968	12.67547	101.37968	12.64438			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM Yield	MarkPrice	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
FRC106	On 24/02/2017	Spot Bond	101.37968	12.67547	101.37968	12.64438			0.00	0	0.00
FRC107	On 03/06/2021	Spot Bond	100.95684	9.40048	100.95684	9.32726			0.00	0	0.00
FRC108	On 24/02/2017	Spot Bond	101.35502	12.49068	101.35502	12.46006			0.00	0	0.00
FRC109	On 20/06/2017	Spot Bond	100.49706	11.87812	100.49706	11.84891			0.00	0	0.00
FRC11	On 26/05/2013	Spot Bond	100.81157	82.99721	100.81157	82.81197			0.00	0	0.00
FRC110	On 15/06/2016	Spot Bond	100.62812	15.38978	100.62812	15.35188			0.00	0	0.00
FRC112	On 20/06/2017	Spot Bond	100.42343	10.34601	100.42343	10.32057			0.00	0	0.00
FRC113	On 20/06/2017	Spot Bond	100.46990	11.31262	100.46990	11.28479			0.00	0	0.00
FRC114	On 20/06/2014	Spot Bond	100.53541	34.18535	100.53541	34.10122			0.00	0	0.00
FRC115	On 20/06/2017	Spot Bond	98.00000	8.98736	98.00000	9.78646			0.00	0	0.00
FRC116	On 20/06/2017	Spot Bond	100.00000	9.21589	100.00000	9.17979			0.00	0	0.00
FRC117	On 15/06/2016	Spot Bond	100.61842	15.21552	100.61842	15.17805			0.00	0	0.00
FRC118	On 20/06/2017	Spot Bond	100.45750	11.29058	100.45750	11.26282			0.00	0	0.00
FRC119	On 20/06/2017	Spot Bond	100.56313	13.52819	100.56313	13.49489			0.00	0	0.00
FRC120	On 20/06/2017	Spot Bond	100.61014	14.52809	100.61014	14.49231			0.00	0	0.00
FRC121	On 20/06/2017	Spot Bond	100.43349	10.78369	100.43349	10.75718			0.00	0	0.00
FRC122	On 20/06/2017	Spot Bond	100.51033	12.17269	100.51033	12.14274			0.00	0	0.00

Contract Details			Strike	Call / Put	MTM Yield	MarkPrice	Previous MTM	Previous Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
FRC123	On 20/06/2017	Spot Bond			100.67570	15.92678	100.67570	15.88753				0.00	0	0.00
FRC124	On 20/06/2017	Spot Bond			100.44913	10.50456	100.44913	10.47128				0.00	0	0.00
FRC125	On 20/09/2017	Spot Bond			100.00000	7.34295	100.00000	8.16749				0.00	0	0.00
FRC126	On 20/09/2017	Spot Bond			100.53319	12.12393	100.53319	12.08548				0.00	0	0.00
FRC127	On 20/09/2017	Spot Bond			100.63883	14.16908	100.63883	14.12412				0.00	0	0.00
FRC128	On 20/09/2017	Spot Bond			100.48091	11.11611	100.48091	11.08087				0.00	0	0.00
FRC129	On 20/09/2017	Spot Bond			100.51430	11.75949	100.51430	11.72221				0.00	0	0.00
FRC130	On 20/09/2017	Spot Bond			100.60627	13.53770	100.60627	13.49476				0.00	0	0.00
FRC131	On 20/09/2017	Spot Bond			100.56147	12.67036	100.56147	12.63017				0.00	0	0.00
FRC132	On 20/09/2017	Spot Bond			100.63331	14.06209	100.63331	14.01746				0.00	0	0.00
FRC133	On 20/09/2017	Spot Bond			100.67296	14.83220	100.67296	14.78511				0.00	0	0.00
FRC134	On 20/09/2017	Spot Bond			100.60461	13.50559	100.60461	13.46274				0.00	0	0.00
FRC135	On 20/09/2017	Spot Bond			100.58527	13.67071	100.58527	13.62734				0.00	0	0.00
FRC136	On 20/09/2017	Spot Bond			100.52263	11.92029	100.52263	11.88249				0.00	0	0.00
FRC137	On 20/09/2017	Spot Bond			100.51264	12.26749	100.51264	12.22860				0.00	0	0.00
FRC138	On 20/09/2017	Spot Bond			100.64764	14.34024	100.64764	14.29473				0.00	0	0.00
FRC139	On 20/09/2017	Spot Bond			100.63938	14.17978	100.63938	14.13478				0.00	0	0.00
FRC140	On 20/09/2017	Spot Bond			100.61676	13.74107	100.61676	13.69747				0.00	0	0.00

Contract Details	Strike	Call / Put	MTM Yield	MarkPrice	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
FRC141	On 20/09/2017	Spot Bond	100.64874	14.36164	100.64874	14.31606			0.00	0	0.00
FRC142	On 20/09/2017	Spot Bond	100.54761	12.40253	100.54761	12.36319			0.00	0	0.00
FRC143	On 20/09/2017	Spot Bond	100.48314	11.15901	100.48314	11.12364			0.00	0	0.00
FRC144	On 20/09/2017	Spot Bond	100.40273	9.61350	100.40273	9.58306			0.00	0	0.00
FRC145	On 20/09/2017	Spot Bond	100.68010	14.97120	100.68010	14.92366			0.00	0	0.00
FRC146	On 20/09/2014	Spot Bond	100.48314	33.24145	100.48314	33.13609			0.00	0	0.00
FRC147	On 20/09/2015	Spot Bond	100.54650	20.52646	100.54650	20.46136			0.00	0	0.00
FRC148	On 24/02/2017	Spot Bond	101.08864	12.44612	101.08864	12.39090			0.00	0	0.00
FRC149	On 20/09/2015	Spot Bond	100.52041	10.95006	100.52041	10.91534			0.00	0	0.00
FRC150	On 20/09/2017	Spot Bond	100.44745	1.93855	100.44745	1.93240			0.00	0	0.00
FRC151	On 20/09/2017	Spot Bond	98.00000	1.74799	98.00000	1.73527			0.00	0	0.00
FRC152	On 20/12/2017	Spot Bond	100.00000	1.60268	100.00000	1.59368			0.00	0	0.00
FRC153	On 20/12/2017	Spot Bond	100.00000	1.60268	100.00000	1.59368			0.00	0	0.00
FRC154	On 20/12/2017	Spot Bond	100.00000	1.57247	100.00000	1.56152			0.00	0	0.00
FRC155	On 20/12/2017	Spot Bond	100.00000	1.41593	100.00000	1.39557			0.00	0	0.00
FRC17	On 03/06/2014	Spot Bond	103.88434	35.98113	103.88434	36.20964			0.00	0	0.00
FRC29	On 22/07/2014	Spot Bond	101.69803	29.62759	101.69803	29.55472			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM Yield	MarkPrice	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
FRC37	On 20/06/2015	Spot Bond	100.46014	19.00328	100.46014	18.95655			0.00	0	0.00
FRC40	On 20/12/2015	Spot Bond	100.45737	15.52746	100.45737	15.48928			0.00	0	0.00
FRC41	On 25/10/2013	Spot Bond	101.67764	60.41811	101.67764	60.26955			0.00	0	0.00
FRC46	On 10/09/2017	Spot Bond	98.80765	9.16447	98.80765	9.14227			0.00	0	0.00
FRC47	On 18/02/2013	Spot Bond	113.68077	81.26936	113.68077	81.06417			0.00	0	0.00
FRC55	On 11/07/2013	Spot Bond	100.00003	62.21232	100.00003	62.06162			0.00	0	0.00
FRC57	On 20/06/2014	Spot Bond	100.38660	31.52202	100.38660	31.44456			0.00	0	0.00
FRC61	On 28/07/2017	Spot Bond	101.46163	9.28426	101.46163	9.26147			0.00	0	0.00
FRC66	On 31/01/2022	Spot Bond	109.33538	7.31015	109.33538	7.29285			0.00	0	0.00
FRC67	On 20/09/2016	Spot Bond	100.46640	13.52586	100.46640	13.49260			0.00	0	0.00
FRC68	On 20/09/2016	Spot Bond	100.47150	13.62944	100.47150	13.59592			0.00	0	0.00
FRC69	On 31/01/2022	Spot Bond	109.51236	5.60012	109.51236	5.58684			0.00	0	0.00
FRC70	On 20/09/2014	Spot Bond	111.32550	26.22091	111.32550	26.16721			0.00	0	0.00
FRC71	On 31/01/2022	Spot Bond	109.33538	5.13663	109.33538	5.12447			0.00	0	0.00
FRC72	On 31/01/2017	Spot Bond	114.09057	6.25887	114.09057	6.24353			0.00	0	0.00
FRC74	On 20/09/2016	Spot Bond	114.42023	8.81344	114.42023	8.79504			0.00	0	0.00
FRC75	On 20/12/2012	Spot Bond	100.45580	98.17834	100.45580	97.91885			0.00	0	0.00
FRC76	On 28/07/2017	Spot Bond	101.66489	10.34905	101.66489	10.32361			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
FRC77	On 15/06/2016	Spot Bond	100.00000	19.00695	100.00000	18.96040				0.00	0	0.00
FRC78	On 15/06/2016	Spot Bond	100.79789	18.44138	100.79789	18.39589				0.00	0	0.00
FRC79	On 15/06/2016	Spot Bond	100.69405	16.57413	100.69405	16.53329				0.00	0	0.00
FRC80	On 15/06/2016	Spot Bond	4.73000	108.21423	4.73000	108.16954				0.00	0	0.00
FRC81	On 20/12/2012	Spot Bond	100.56499	98.63896	100.56499	98.37797				0.00	0	0.00
FRC82	On 15/06/2016	Spot Bond	100.70697	16.80623	100.70697	16.76481				0.00	0	0.00
FRC83	On 20/12/2016	Spot Bond	100.40068	10.77715	100.40068	10.75067				0.00	0	0.00
FRC84	On 20/12/2016	Spot Bond	100.46304	12.06215	100.46304	12.03248				0.00	0	0.00
FRC85	On 20/12/2014	Spot Bond	100.61808	27.22563	100.61808	27.15859				0.00	0	0.00
FRC86	On 20/12/2016	Spot Bond	100.54671	13.78921	100.54671	13.75526				0.00	0	0.00
FRC87	On 20/12/2016	Spot Bond	100.52525	13.34597	100.52525	13.31313				0.00	0	0.00
FRC88	On 20/12/2012	Spot Bond	100.34678	97.72008	100.34678	97.46207				0.00	0	0.00
FRC89	On 20/12/2012	Spot Bond	100.34394	97.70815	100.34394	97.45018				0.00	0	0.00
FRC90	On 20/03/2013	Spot Bond	100.32862	98.12582	100.32862	97.91638				0.00	0	0.00
FRC91	On 20/03/2013	Spot Bond	100.34043	98.12742	100.34043	97.91795				0.00	0	0.00
FRC92	On 20/03/2013	Spot Bond	100.34112	98.13516	100.34112	97.92567				0.00	0	0.00
FRC93	On 20/03/2013	Spot Bond	100.34682	97.71013	100.34682	97.45147				0.00	0	0.00

Contract Details			Strike	Call / Put	MTM Yield	MarkPrice	Previous MTM	Previous Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
FRC94	On 20/03/2017	Spot Bond			100.44788	11.26258	100.44788	11.23995				0.00	0	0.00
FRC95	On 15/06/2016	Spot Bond			100.64235	13.98300	100.64235	13.95485				0.00	0	0.00
FRC96	On 20/03/2017	Spot Bond			100.44732	11.25129	100.44732	11.22868				0.00	0	0.00
FRC97	On 20/03/2015	Spot Bond			98.04956	25.49908	98.04956	25.44896				0.00	0	0.00
FRC98	On 15/06/2016	Spot Bond			100.67532	14.50168	100.67532	14.47248				0.00	0	0.00
FRC99	On 24/02/2017	Spot Bond			101.43156	13.06425	101.43156	13.03219				0.00	0	0.00
FRE2A1	On 02/08/2013	Spot Bond			101.08680	58.25598	101.08680	58.11348				0.00	0	0.00
FRE2A2	On 02/08/2013	Spot Bond			102.04635	60.31675	102.04635	60.16796				0.00	0	10,000.00
FRE2B1	On 02/08/2013	Spot Bond			101.11165	58.31722	101.11165	58.17455				0.00	0	0.00
FRE2B2	On 02/08/2013	Spot Bond			104.68033	59.59705	104.68033	59.44665				0.00	0	0.00
FRE2C	On 02/08/2013	Spot Bond			96.98334	59.74191	96.98334	59.60111				0.00	0	0.00
FRE2D	On 02/08/2013	Spot Bond			101.19191	58.51502	101.19191	58.37175				0.00	0	0.00
FRE2E	On 02/08/2013	Spot Bond			101.39248	59.00911	101.39248	58.86439				0.00	0	0.00
FRE2F	On 02/08/2013	Spot Bond			101.63872	59.61543	101.63872	59.46890				0.00	0	0.00
FRE2G	On 02/08/2013	Spot Bond			101.79324	59.99573	101.79324	59.84806				0.00	0	0.00
FRI15	On 14/03/2015	Spot Bond			137.45936	15.89639	137.45936	15.84599				0.00	0	0.00
FRJ13	On 01/09/2013	Spot Bond			101.30769	54.57658	101.30769	54.41533				0.00	0	0.00
FRJ14	On 20/07/2014	Spot Bond			104.00517	28.62829	104.00517	28.55646				0.00	0	0.00

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
FRJ15	On 04/04/2015	Spot Bond	100.18638	22.61080	100.18638	22.54009				0.00	0	0.00
FRJ16	On 21/01/2016	Spot Bond	103.41346	12.67662	103.41346	12.64497				0.00	0	0.00
FRJ17	On 04/04/2017	Spot Bond	100.62484	10.47597	100.62484	10.44309				0.00	0	0.00
FRJ18	On 21/02/2018	Spot Bond	101.45882	7.56155	101.45882	7.54300				0.00	0	0.00
FRJ19	On 04/04/2019	Spot Bond	100.00000	12.28785	100.00000	12.26454				0.00	0	0.00
FRS36	On 07/12/2023	Spot Bond	254.50193	2.15141	254.50193	2.14178				0.00	0	0.00
FRS37	On 07/12/2023	Spot Bond	265.81898	2.05954	265.81898	2.05004				0.00	0	0.00
FRS43	On 07/12/2023	Spot Bond	249.70910	2.19283	249.70910	2.18314				0.00	0	0.00
FRS46	On 31/01/2022	Spot Bond	117.34620	3.25193	117.34620	3.24378				0.00	0	0.00
FRS49	On 27/10/2020	Spot Bond	101.41744	7.46337	101.41744	7.44506				0.00	0	0.00
FRS51	On 31/01/2022	Spot Bond	117.54524	3.53794	117.54524	3.52807				0.00	0	0.00
FRS56	On 19/07/2016	Spot Bond	101.77641	11.40379	101.77641	11.37573				0.00	0	0.00
FRS59	On 07/10/2016	Spot Bond	100.01476	11.73921	100.01476	11.71076				0.00	0	0.00
FRS61	On 02/08/2013	Spot Bond	101.49749	59.26773	101.49749	59.12223				0.00	0	0.00
FRS62	On 04/11/2026	Spot Bond	101.25022	7.34490	101.25022	7.32691				0.00	0	0.00
FRS63	On 22/12/2013	Spot Bond	100.29734	44.67471	100.29734	44.56501				0.00	0	0.00
FRS64	On 26/01/2042	Spot Bond	90.41057	3.02034	90.41057	3.01337				0.00	0	0.00

Contract Details	Strike	Call / Put	MTM Yield	MarkPrice	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
FRS65	On 30/03/2013	Spot Bond	100.18030	94.99129	100.18030	94.74669			0.00	0	0.00
FRS66	On 22/03/2013	Spot Bond	100.00000	97.23590	100.00000	96.98068			0.00	0	0.00
FRS67	On 25/05/2013	Spot Bond	100.68430	78.61268	100.68430	78.39193			0.00	0	0.00
FRS68	On 09/11/2024	Spot Bond	100.00000	0.95131	100.00000	0.94834			0.00	0	0.00
FRS69	On 31/05/2017	Spot Bond	101.11871	12.11367	101.11871	12.07464			0.00	0	0.00
FRS70	On 04/06/2013	Spot Bond	100.52362	76.59625	100.52362	76.38204			0.00	0	0.00
FRS71	On 08/06/2013	Spot Bond	100.43945	65.52478	100.43945	65.31718			0.00	0	0.00
FRS72	On 09/11/2024	Spot Bond	101.12618	8.30268	101.12618	8.27651			0.00	0	0.00
FRS73	On 12/06/2017	Spot Bond	101.07593	16.91968	101.07593	16.86578			0.00	0	0.00
FRS74	On 14/06/2017	Spot Bond	100.44759	8.53639	100.44759	8.50934			0.00	0	0.00
FRS75	On 13/06/2014	Spot Bond	100.44015	31.64808	100.44015	31.54781			0.00	0	0.00
FRS76	On 18/06/2017	Spot Bond	100.76967	15.19309	100.76967	15.14481			0.00	0	0.00
FRS77	On 19/07/2014	Spot Bond	101.24351	29.45323	101.24351	29.32239			0.00	0	0.00
FRS78	On 08/08/2013	Spot Bond	101.17008	53.37748	101.17008	53.14050			0.00	0	0.00
FRS79	On 10/07/2017	Spot Bond	100.00000	3.39502	100.00000	3.36954			0.00	0	0.00
FRS80	On 24/10/2013	Spot Bond	100.00000	48.88255	100.00000	48.51564			0.00	0	0.00
FRS81	On 30/10/2042	Spot Bond	2.25000	101.98983	2.25000	101.94827			0.00	0	0.00
FRS82	On 21/11/2017	Spot Bond	100.00000	2.47409	100.00000	2.45552			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM Yield	MarkPrice	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
FRX14	On 01/09/2014	Spot Bond	105.55013	31.21504	105.55013	31.14204			211,100,260.00	2,000	1,400,000.00
FRX15	On 14/03/2015	Spot Bond	106.51279	23.19553	106.51279	23.14087			214,410,246,270.00	2,013,000	1,713,000.00
FRX16	On 15/09/2016	Spot Bond	104.36488	13.15368	104.36488	13.12319			0.00	0	0.00
FRX17	On 15/09/2017	Spot Bond	105.51532	11.37043	105.51532	11.34384			0.00	0	0.00
FRX18	On 14/04/2018	Spot Bond	113.83008	11.24633	113.83008	11.21852			0.00	0	0.00
FRX19	On 15/11/2019	Spot Bond	108.96559	10.16231	108.96559	10.14493			871,724,720.00	8,000	2,700,000.00
FRX24	On 10/12/2024	Spot Bond	117.28648	14.39605	117.28648	14.35979			0.00	0	0.00
FRX31	On 21/02/2031	Spot Bond	102.81960	11.76013	102.81960	11.73364			0.00	0	0.00
FRX45	On 14/04/2045	Spot Bond	79.83345	11.05054	79.83345	11.03017			0.00	0	0.00
FTG1	On 05/09/2016	Spot Bond	100.94835	12.61201	100.94835	12.58051			8,479,661,400,000.00	84,000,000	508,000,000.00
GBL01	On 15/10/2015	Spot Bond	100.00000	19.37183	100.00000	19.22644			0.00	0	0.00
GFC03	On 10/04/2015	Spot Bond	100.01778	23.01538	100.01778	22.94351			0.00	0	0.00
GFC04	On 11/04/2017	Spot Bond	104.81266	12.63617	104.81266	12.60696			0.00	0	0.00
GFC2	On 27/02/2013	Spot Bond	100.00000	85.22098	100.00000	85.03118			0.00	0	0.00
GOVEX1	On 09/05/2047	Spot Bond	100.00000	0.00000	100.00000	0.00000			0.00	0	22.00
GPT11	On 29/01/2013	Spot Bond	100.00000	92.23001	100.00000	92.01041			0.00	0	0.00
GPT12	On 28/02/2013	Spot Bond	100.00000	86.07334	100.00000	85.88206			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM Yield	MarkPrice	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
GPT20	On 30/01/2013	Spot Bond	100.00000	86.90476	100.00000	86.69834			0.00	0	0.00
GPT21	On 28/02/2013	Spot Bond	100.00000	81.29176	100.00000	81.11111			0.00	0	0.00
GRA292	On 15/02/2013	Spot Bond	100.00000	83.71560	100.00000	83.52403			0.00	0	0.00
GRA299	On 18/12/2012	Spot Bond	99.03016	96.84687	99.03016	96.59306			0.00	0	0.00
GRA300	On 15/02/2013	Spot Bond	100.00000	83.71560	100.00000	83.52403			0.00	0	0.00
GRA301	On 20/03/2013	Spot Bond	100.00000	99.99837	100.00000	100.00000			0.00	0	0.00
GRB85	On 25/01/2013	Spot Bond	100.00000	87.95181	100.00000	87.74038			0.00	0	0.00
GRB89	On 25/01/2013	Spot Bond	100.00000	87.95181	100.00000	87.74038			0.00	0	0.00
GRD164	On 18/01/2013	Spot Bond	100.00000	89.46078	100.00000	89.24205			0.00	0	0.00
GRD166	On 15/02/2013	Spot Bond	100.00000	83.71560	100.00000	83.52403			0.00	0	0.00
GRD179	On 11/01/2013	Spot Bond	100.00000	91.02244	100.00000	90.79602			0.00	0	0.00
GRD180	On 16/01/2013	Spot Bond	100.00000	89.90148	100.00000	89.68059		1,200,000,000,000.00	12,000,000	6,000,000.00	
GRD181	On 31/01/2013	Spot Bond	100.00000	86.69834	100.00000	86.49289			0.00	0	0.00
GRD182	On 04/02/2013	Spot Bond	100.00000	85.88235	100.00000	85.68075			0.00	0	0.00
GRDB1	On 10/01/2018	Spot Bond	100.01501	7.68456	100.01501	7.66594			0.00	0	0.00
GRDC1	On 10/01/2018	Spot Bond	100.01973	9.73156	100.01973	9.70799			0.00	0	0.00
GRH1A1	On 25/10/2017	Spot Bond	100.00000	2.63461	100.00000	2.60749			0.00	0	0.00
GRH1A2	On 25/10/2017	Spot Bond	100.00000	2.63461	100.00000	2.60749			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM Yield	MarkPrice	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
GRH1A3	On 25/10/2017	Spot Bond	100.00000	2.63461	100.00000	2.60749			0.00	0	0.00
GRH1A4	On 25/10/2017	Spot Bond	100.00000	2.38194	100.00000	2.37145			0.00	0	0.00
GRH1B	On 25/10/2017	Spot Bond	100.00000	2.63461	100.00000	2.60749			0.00	0	25,000,000.00
GRH1C	On 25/10/2017	Spot Bond	100.00000	2.63461	100.00000	2.60749			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	23.66713	100.57078	23.60887			0.00	0	0.00
GRT02	On 13/05/2016	Spot Bond	101.42786	11.94319	101.42786	11.91390			0.00	0	0.00
GRT03	On 15/10/2015	Spot Bond	99.93193	16.52789	99.93193	16.48787			0.00	0	0.00
GRT04	On 15/09/2016	Spot Bond	100.43806	10.37397	100.43806	10.34846			0.00	0	0.00
GRT05	On 25/01/2015	Spot Bond	102.01673	20.44062	102.01673	20.39021			0.00	0	0.00
GSIZ16	On 23/09/2016	Spot Bond	100.31458	12.34651	100.31458	12.31619			0.00	0	0.00
HILB01	On 18/07/2015	Spot Bond	99.88260	18.18641	99.88260	18.10652			0.00	0	0.00
HILB02	On 13/09/2017	Spot Bond	100.51108	8.66014	100.51108	8.62148			0.00	0	0.00
HILC02	On 17/01/2013	Spot Bond	100.00000	89.68059	100.00000	89.46078			0.00	0	0.00
HM1B5U	On 19/07/2045	Spot Bond	100.00000	0.00000	100.00000	0.00000			0.00	0	0.00
HM1B6U	On 19/07/2045	Spot Bond	100.00000	0.00000	100.00000	0.00000			0.00	0	0.00
HMS1B2	On 19/12/2012	Spot Bond	105.54321	97.72037	105.54321	97.44879			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM Yield	MarkPrice	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
HMS1B3	On 19/12/2012	Spot Bond	105.54321	97.72037	105.54321	97.44879			0.00	0	0.00
HMS1B5	On 19/07/2013	Spot Bond	100.00000	65.05724	100.00000	64.93414			0.00	0	0.00
HMS1B6	On 19/07/2013	Spot Bond	100.00000	71.93988	100.00000	71.80339			0.00	0	0.00
HMS1B7	On 19/07/2013	Spot Bond	101.63173	60.62100	101.63173	60.47201			0.00	0	0.00
HMS1B8	On 19/07/2015	Spot Bond	101.67762	16.14510	101.67762	16.10540			0.00	0	0.00
HMS1B9	On 19/07/2015	Spot Bond	105.13866	17.33851	105.13866	17.29458			0.00	0	0.00
HMS1C2	On 19/12/2012	Spot Bond	105.76786	97.77066	105.76786	97.49839			0.00	0	0.00
HMS1C3	On 19/07/2013	Spot Bond	101.68917	60.74072	101.68917	60.59135			0.00	0	0.00
HMS1C4	On 19/07/2015	Spot Bond	101.75803	16.48086	101.75803	16.44031			0.00	0	0.00
HMS1C5	On 19/07/2015	Spot Bond	117.06290	15.14033	117.06290	15.09814			0.00	0	0.00
HMS1D2	On 19/12/2012	Spot Bond	106.05795	97.83561	106.05795	97.56243			0.00	0	0.00
HMS1D3	On 19/07/2013	Spot Bond	101.79257	60.95613	101.79257	60.80609			0.00	0	0.00
HMS1D4	On 19/07/2015	Spot Bond	101.86140	16.91203	101.86140	16.87038			0.00	0	0.00
HMS1D5	On 19/07/2015	Spot Bond	117.06290	15.55373	117.06290	15.51039			0.00	0	0.00
HMS1E2	On 19/12/2012	Spot Bond	107.08651	98.06597	107.08651	97.78961			0.00	0	0.00
HMS1E3	On 19/07/2013	Spot Bond	101.93042	61.24316	101.93042	61.09223			0.00	0	0.00
HMS1E4	On 19/07/2015	Spot Bond	101.98773	17.43823	101.98773	17.39523			0.00	0	0.00
HMS1F2	On 19/12/2012	Spot Bond	108.34719	98.34854	108.34719	98.06825			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
HMS1G2	On 19/12/2012	Spot Bond	110.21153	98.76681	110.21153	98.48068				0.00	0	0.00
HWAY20	On 31/07/2020	Spot Bond	115.88630	11.64665	115.88630	11.61776				36,156,525,600.00	312,000	33,112,000.00
HWAY23	On 07/12/2023	Spot Bond	272.42396	2.00945	272.42396	2.00003				7,864,879,725,200.00	28,870,000	125,870,000.00
HWAY24	On 07/12/2024	Spot Bond	271.70682	2.01477	271.70682	2.00534				0.00	0	0.00
HWAY34	On 31/07/2034	Spot Bond	101.83148	12.09475	101.83148	12.06772				305,494,440.00	3,000	29,503,000.00
HWAY35	On 31/07/2035	Spot Bond	102.02133	12.07753	102.02133	12.05049				0.00	0	0.00
I2025	On 31/01/2025	Spot Bond	1.23000	110.90348	1.23000	110.86814				7,394,638,230.00	6,011,901	189,944,071.00
I2038	On 31/01/2038	Spot Bond	1.89500	109.37831	1.89000	109.44684				189,841,518,795.00	100,180,221	433,276,000.00
I2050	On 31/12/2050	Spot Bond	2.02000	115.27359	2.02000	115.23401				548,083,303,360.00	271,328,368	578,278,368.00
IBC01	On 16/03/2015	Spot Bond	95.45000	21.78677	95.45000	21.74681				0.00	0	0.00
IBL06	On 14/12/2012	Spot Bond	100.50759	99.50182	100.50759	99.23445				0.00	0	0.00
IBL09	On 08/12/2012	Spot Bond	100.56563	101.08672	100.56563	100.81049				0.00	0	0.00
IBL11	On 12/03/2015	Spot Bond	109.26558	24.18927	109.26558	24.13109				0.00	0	0.00
IBL12	On 12/03/2013	Spot Bond	100.86049	99.99382	100.86049	99.72202				0.00	0	0.00
IBL13	On 12/03/2015	Spot Bond	102.46253	23.33694	102.46253	23.27853				0.00	0	0.00
IBL14	On 28/06/2015	Spot Bond	100.92206	17.31585	100.92206	17.27309				0.00	0	0.00
IBL15	On 28/06/2013	Spot Bond	100.23329	64.34365	100.23329	64.18572				0.00	0	0.00

Contract Details	Strike	Call / Put	MTM Yield	MarkPrice	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
IBL18	On 10/12/2013	Spot Bond	100.52781	45.47610	100.52781	45.36420			0.00	0	0.00
IBL19	On 15/03/2014	Spot Bond	100.74849	45.00765	100.74849	44.89668			0.00	0	30,000,000.00
IBL20	On 15/03/2014	Spot Bond	103.45013	41.87379	103.45013	41.77746			0.00	0	0.00
IBL21	On 15/03/2016	Spot Bond	108.14435	16.07875	108.14435	16.04040			0.00	0	0.00
IBL22	On 15/03/2018	Spot Bond	111.48026	11.80409	111.48026	11.77524			0.00	0	0.00
IBL23	On 21/04/2014	Spot Bond	102.47730	38.60969	102.47730	38.52203			0.00	0	0.00
IBL24	On 21/04/2014	Spot Bond	99.82217	41.33944	99.82217	41.23945			0.00	0	0.00
IBL25	On 18/08/2014	Spot Bond	100.88835	26.71558	100.88835	26.65035			0.00	0	0.00
IBL26	On 18/08/2014	Spot Bond	106.87614	26.76927	106.87614	26.69943			0.00	0	0.00
IBL28	On 18/08/2016	Spot Bond	105.97204	14.02421	105.97204	13.99184			0.00	0	0.00
IBL32	On 03/11/2014	Spot Bond	101.15611	27.54105	101.15611	27.47364			0.00	0	0.00
IBL33	On 03/11/2016	Spot Bond	101.23137	10.37699	101.23137	10.35157			0.00	0	0.00
IBL34	On 31/01/2017	Spot Bond	119.59470	4.89299	119.59470	4.88054			0.00	0	0.00
IBL36	On 31/01/2022	Spot Bond	121.25275	3.17038	121.25275	3.16223		560,793,968,750.00	4,625,000	4,625,000.00	
IBL37	On 02/04/2015	Spot Bond	100.15533	22.92109	100.15533	22.84943			0.00	0	0.00
IBL38	On 02/04/2017	Spot Bond	100.16252	10.69292	100.16252	10.65948			0.00	0	0.00
IBL39	On 02/04/2018	Spot Bond	105.78604	10.64226	105.78604	10.61747			0.00	0	0.00
IBL40	On 15/06/2015	Spot Bond	100.66354	15.64536	100.66354	15.59569			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM Yield	MarkPrice	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
IBL42	On 15/06/2017	Spot Bond	100.43811	7.34785	100.43811	7.32456			0.00	0	60,000,000.00
IBL43	On 15/11/2015	Spot Bond	100.00000	10.35401	100.00000	10.27629			0.00	0	0.00
IBL45	On 21/12/2018	Spot Bond	100.00000	10.73353	100.00000	10.61332			0.00	0	0.00
IBL46	On 15/01/2020	Spot Bond	100.00000	9.66383	100.00000	9.55464		400,000,000.00		4,000	4,000.00
IC02	On 09/05/2013	Spot Bond	100.00000	73.49229	100.00000	73.35097			0.00	0	0.00
IDC01U	On 08/11/2026	Spot Bond	100.00000	0.00480	100.00000	0.00479			0.00	0	0.00
IDCP01	On 19/04/2015	Spot Bond	99.89211	19.51497	99.89211	19.47159			0.00	0	0.00
IDCP02	On 19/04/2015	Spot Bond	99.89211	19.51497	99.89211	19.47159			0.00	0	0.00
IDCP03	On 31/01/2017	Spot Bond	100.97091	9.77163	100.97091	9.74996			0.00	0	0.00
IDCP04	On 19/10/2017	Spot Bond	5.00000	103.79657	5.00000	103.76876			0.00	0	0.00
IDW001	On 30/06/2016	Spot Bond	101.37699	13.88806	101.37699	13.84419			0.00	0	0.00
IDW002	On 30/06/2016	Spot Bond	101.30327	13.12119	101.30327	13.07976			0.00	0	0.00
IDW003	On 30/06/2016	Spot Bond	100.00000	15.16186	100.00000	15.04631			0.00	0	0.00
IFM01	On 31/03/2016	Spot Bond	112.11249	17.77785	112.11249	17.73443			0.00	0	0.00
IHL01	On 29/12/2014	Spot Bond	100.20174	23.23737	100.20174	23.18036			0.00	0	0.00
IHL02	On 29/12/2014	Spot Bond	100.20174	23.23737	100.20174	23.18036			0.00	0	0.00
IHL03	On 17/05/2017	Spot Bond	101.14829	10.20050	101.14829	10.16833			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM Yield	MarkPrice	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
IKH1D	On 09/12/2028	Spot Bond	100.00000	8.94030	100.00000	8.91841			0.00	0	0.00
IN01E	On 23/07/2013	Spot Bond	101.89135	60.70057	101.89135	60.42950			0.00	0	0.00
IN02E	On 06/08/2013	Spot Bond	101.88356	53.75684	101.88356	53.51680			0.00	0	0.00
IN03E	On 13/08/2013	Spot Bond	101.64472	52.16949	101.64472	51.93699			0.00	0	0.00
IN04	On 15/03/2015	Spot Bond	101.44581	24.68890	101.44581	24.63301			0.00	0	0.00
IN04E	On 27/08/2013	Spot Bond	100.58397	49.35849	100.58397	49.14039			0.00	0	0.00
IN05E	On 14/11/2013	Spot Bond	100.00000	48.42697	100.00000	48.05951			0.00	0	0.00
IN07	On 16/05/2013	Spot Bond	104.33728	71.56419	104.33728	71.42437			0.00	0	0.00
IN09	On 01/02/2016	Spot Bond	101.67347	14.44641	101.67347	14.41089			0.00	0	0.00
IN177U	On 24/01/2013	Spot Bond	100.00000	88.16425	100.00000	87.95181			0.00	0	0.00
IN178U	On 24/01/2013	Spot Bond	100.00000	88.16425	100.00000	87.95181			0.00	0	0.00
IN181U	On 31/01/2013	Spot Bond	100.00000	86.69834	100.00000	86.49289			0.00	0	0.00
IND204	On 24/01/2013	Spot Bond	100.00000	88.16425	100.00000	87.95181			0.00	0	0.00
IND205	On 31/01/2013	Spot Bond	100.00000	86.69834	100.00000	86.49289			0.00	0	0.00
IND207	On 14/02/2013	Spot Bond	100.00000	83.90805	100.00000	83.71560			0.00	0	0.00
IND208	On 21/02/2013	Spot Bond	100.00000	82.57919	100.00000	82.39278			0.00	0	0.00
IND209	On 28/02/2013	Spot Bond	100.00000	81.29176	100.00000	81.11111			0.00	0	0.00
IND234	On 21/08/2013	Spot Bond	100.00000	56.37156	100.00000	56.24645			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM Yield	MarkPrice	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
IND249	On 04/12/2012	Spot Bond	99.12821	66.86098	99.12821	66.86097			0.00	0	0.00
IND250	On 11/12/2012	Spot Bond	99.02750	98.66161	99.02750	98.39823			0.00	0	0.00
IND302	On 08/01/2013	Spot Bond	98.62666	91.81309	98.62666	91.58588			0.00	0	0.00
IND303	On 15/01/2013	Spot Bond	98.52695	90.25477	98.52695	90.03541			0.00	0	0.00
IND304	On 22/01/2013	Spot Bond	98.42745	88.75145	98.42745	88.53954			0.00	0	0.00
IND305	On 29/01/2013	Spot Bond	100.00000	87.11217	100.00000	86.90476			0.00	0	0.00
IND306	On 05/02/2013	Spot Bond	100.00000	85.68075	100.00000	85.48009			0.00	0	0.00
IND307	On 12/02/2013	Spot Bond	100.00000	84.29561	100.00000	84.10138			0.00	0	0.00
IND308	On 19/02/2013	Spot Bond	100.00000	82.95455	100.00000	82.76644			0.00	0	0.00
IND309	On 26/02/2013	Spot Bond	100.00000	81.65548	100.00000	81.47321			0.00	0	0.00
IND310	On 05/03/2013	Spot Bond	100.00000	80.39648	100.00000	80.21978			0.00	0	0.00
IND311	On 12/03/2013	Spot Bond	100.00000	79.17570	100.00000	79.00433			0.00	0	0.00
IND312	On 19/03/2013	Spot Bond	100.00000	77.99145	100.00000	77.82516			0.00	0	0.00
IND313	On 26/03/2013	Spot Bond	100.00000	76.84211	100.00000	76.68067			0.00	0	0.00
IND314	On 02/04/2013	Spot Bond	100.00000	75.72614	100.00000	75.56936			0.00	0	0.00
IND315	On 09/04/2013	Spot Bond	100.00000	74.64213	100.00000	74.48980			0.00	0	0.00
IND316	On 16/04/2013	Spot Bond	100.00000	73.58871	100.00000	73.44064			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM Yield	MarkPrice	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
IND317	On 23/04/2013	Spot Bond	100,000.00000	0.26380	100,000.00000	0.26190			0.00	0	0.00
IND318	On 24/04/2013	Spot Bond	100.00000	72.42063	100.00000	72.27723			0.00	0	0.00
IND319	On 25/04/2013	Spot Bond	100.00000	72.27723	100.00000	72.13439			0.00	0	0.00
IND320	On 26/04/2013	Spot Bond	100.00000	72.13439	100.00000	71.99211			0.00	0	0.00
IND321	On 27/04/2013	Spot Bond	100.00000	71.99211	100.00000	71.85039			0.00	0	0.00
IND322	On 28/04/2013	Spot Bond	100.00000	71.85039	100.00000	71.70923			0.00	0	0.00
IND323	On 29/04/2013	Spot Bond	100.00000	71.70923	100.00000	71.56863			0.00	0	0.00
IND324	On 30/04/2013	Spot Bond	100.00000	71.56863	100.00000	71.42857			0.00	0	0.00
IND325	On 01/05/2013	Spot Bond	100.00000	71.42857	100.00000	71.28906			0.00	0	0.00
IND326	On 02/05/2013	Spot Bond	100.00000	71.28906	100.00000	71.15010			0.00	0	0.00
IND327	On 03/05/2013	Spot Bond	100.00000	71.15010	100.00000	71.01167			0.00	0	0.00
IND328	On 04/05/2013	Spot Bond	100.00000	71.01167	100.00000	70.87379			0.00	0	0.00
IND329	On 05/05/2013	Spot Bond	100.00000	70.87379	100.00000	70.73643			0.00	0	0.00
IND330	On 06/05/2013	Spot Bond	100.00000	70.73643	100.00000	70.59961			0.00	0	0.00
IND331	On 07/05/2013	Spot Bond	100.00000	70.59961	100.00000	70.46332			0.00	0	0.00
IND332	On 08/05/2013	Spot Bond	100.00000	70.46332	100.00000	70.32755			0.00	0	0.00
IND333	On 09/05/2013	Spot Bond	100.00000	70.32755	100.00000	70.19231			0.00	0	0.00
IND334	On 20/08/2013	Spot Bond	100.00000	61.38212	100.00000	61.26567			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
IND335	On 27/08/2013	Spot Bond	100.00000	60.57155	100.00000	60.45664				0.00	0	0.00
IND336	On 03/09/2013	Spot Bond	100.00000	59.77169	100.00000	59.65829				0.00	0	0.00
IND337	On 10/09/2013	Spot Bond	100.00000	58.98239	100.00000	58.87049				0.00	0	0.00
IND338	On 17/09/2013	Spot Bond	100.00000	58.20351	100.00000	58.09309				0.00	0	0.00
IND339	On 25/09/2013	Spot Bond	100.00000	52.15418	100.00000	52.03843				0.00	0	0.00
IND340	On 01/10/2013	Spot Bond	100.00000	51.46356	100.00000	51.34935				0.00	0	0.00
IND341	On 08/10/2013	Spot Bond	100.00000	50.66938	100.00000	50.55693				0.00	0	0.00
IND342	On 15/10/2013	Spot Bond	100.00000	49.88746	100.00000	49.77675				0.00	0	0.00
IND343	On 22/10/2013	Spot Bond	100.00000	49.11761	100.00000	49.00861				0.00	0	0.00
IND344	On 29/10/2013	Spot Bond	100.00000	48.35964	100.00000	48.25232				0.00	0	0.00
IND345	On 05/11/2013	Spot Bond	100.00000	47.61336	100.00000	47.50770				0.00	0	0.00
IND346	On 12/11/2013	Spot Bond	100.00000	46.87861	100.00000	46.77457				0.00	0	0.00
IND347	On 19/11/2013	Spot Bond	100.00000	46.15519	100.00000	46.05276				0.00	0	0.00
IND348	On 26/11/2013	Spot Bond	100.00000	45.44293	100.00000	45.34208				0.00	0	0.00
IND349	On 03/12/2013	Spot Bond	100.00000	44.74166	100.00000	44.64237				0.00	0	0.00
IND350	On 10/12/2013	Spot Bond	100.00000	43.57402	100.00000	43.35910				0.00	0	0.00
IND351	On 17/12/2013	Spot Bond	100.00000	42.27206	100.00000	42.07991				0.00	0	0.00

Contract Details	Strike	Call / Put	MTM Yield	MarkPrice	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
INF001	On 30/07/2013	Spot Bond	101.10218	78.29175	101.10218	77.96553			0.00	0	0.00
INF002	On 05/02/2013	Spot Bond	100.97718	87.88187	100.97718	87.67435			0.00	0	0.00
ING100	On 19/05/2013	Spot Bond	101.06512	84.45966	101.06512	84.26776			0.00	0	0.00
ING114	On 31/12/2015	Spot Bond	100.29400	15.64431	100.29400	15.60631			0.00	0	0.00
ING115	On 31/03/2016	Spot Bond	103.81357	18.96091	103.81357	18.91342			0.00	0	0.00
ING116	On 31/03/2016	Spot Bond	101.94170	18.23764	101.94170	18.19269			0.00	0	0.00
ING127	On 07/12/2012	Spot Bond	100.51669	99.72536	100.51669	99.45224			0.00	0	0.00
ING130	On 16/02/2013	Spot Bond	100.00000	83.52403	100.00000	83.33333			0.00	0	0.00
ING131	On 24/02/2013	Spot Bond	100.00000	82.02247	100.00000	81.83857			0.00	0	0.00
ING132	On 22/12/2018	Spot Bond	100.34045	9.61098	100.34045	9.58738			0.00	0	0.00
ING133	On 28/02/2013	Spot Bond	100.00000	86.02700	100.00000	85.83583			0.00	0	0.00
ING135	On 10/12/2014	Spot Bond	100.81708	24.24345	100.81708	24.18364			0.00	0	0.00
ING138	On 22/03/2017	Spot Bond	100.33341	11.47243	100.33341	11.44425			0.00	0	0.00
ING147	On 16/12/2012	Spot Bond	100.35507	99.09379	100.35507	98.82934			0.00	0	0.00
ING148	On 18/03/2013	Spot Bond	100.00000	97.36342	100.00000	96.85366			0.00	0	0.00
ING153	On 03/04/2017	Spot Bond	6.50000	100.75662	6.50000	100.74475			0.00	0	0.00
ING154	On 03/04/2013	Spot Bond	100.13131	92.61676	100.13131	92.31274			0.00	0	0.00
ING157	On 12/04/2013	Spot Bond	99.98478	89.81330	99.98478	89.52732			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
ING158	On 07/12/2012	Spot Bond	100.00000	99.72678	100.00000	99.45504				0.00	0	0.00
ING159	On 05/12/2012	Spot Bond	100.42362	76.26299	100.42362	76.26298				0.00	0	0.00
ING160	On 10/12/2012	Spot Bond	100.41625	100.71666	100.41625	100.44334			200,832,500,000.00	2,000,000	1,000,000.00	
ING161	On 20/03/2017	Spot Bond	100.44355	12.03355	100.44355	11.99542				0.00	0	0.00
ING166	On 02/01/2013	Spot Bond	100.14548	95.60506	100.14548	95.36146				0.00	0	0.00
ING167	On 30/09/2014	Spot Bond	100.16956	30.39581	100.16956	30.30078				0.00	0	0.00
ING168	On 07/03/2013	Spot Bond	100.49744	99.45085	100.49744	98.90770				0.00	0	0.00
ING169	On 07/06/2013	Spot Bond	100.49744	66.25921	100.49744	65.96344				0.00	0	0.00
ING170	On 18/03/2013	Spot Bond	100.32608	93.79551	100.32608	93.31305				0.00	0	0.00
ING171	On 19/03/2013	Spot Bond	100.31481	93.31375	100.31481	92.83627				0.00	0	0.00
ING173	On 28/02/2013	Spot Bond	100.14461	83.44984	100.14461	83.26417				0.00	0	0.00
ING174	On 28/05/2013	Spot Bond	100.14677	70.49346	100.14677	70.23114				0.00	0	0.00
ING175	On 28/08/2013	Spot Bond	100.14677	49.23142	100.14677	49.01467				0.00	0	0.00
ING176	On 28/02/2013	Spot Bond	100.14488	83.45386	100.14488	83.26818				0.00	0	0.00
ING177	On 28/02/2015	Spot Bond	100.00000	13.64131	100.00000	13.58132				0.00	0	0.00
ING178	On 28/08/2015	Spot Bond	100.00000	9.09420	100.00000	9.05421				0.00	0	0.00
ING182	On 23/01/2013	Spot Bond	100.00000	88.37772	100.00000	88.16425				0.00	0	0.00

Contract Details	Strike	Call / Put	MTM Yield	MarkPrice	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
ING183	On 11/06/2013	Spot Bond	100.00000	50.36232	100.00000	50.00000			0.00	0	0.00
ING32	On 30/04/2013	Spot Bond	101.21767	87.95831	101.21767	87.74917			0.00	0	0.00
ING33	On 31/10/2013	Spot Bond	101.23672	58.70964	101.23672	58.56583			0.00	0	0.00
ING34	On 31/10/2013	Spot Bond	101.23672	58.70964	101.23672	58.56583			0.00	0	0.00
ING46	On 16/10/2013	Spot Bond	99.91080	61.73710	99.91080	61.58765			0.00	0	0.00
ING60U	On 28/02/2014	Spot Bond	100.00000	41.46492	100.00000	41.36225			0.00	0	0.00
ING89	On 31/12/2014	Spot Bond	100.24109	24.85616	100.24109	24.79582			0.00	0	0.00
INJ02	On 30/04/2015	Spot Bond	102.25661	24.72911	102.25661	24.66800			0.00	0	0.00
IPB3	On 04/12/2013	Spot Bond	100.77468	54.92233	100.77468	54.78537			0.00	0	0.00
IPF01	On 13/04/2015	Spot Bond	99.93260	22.46632	99.93260	22.39622			0.00	0	0.00
IPF02	On 13/04/2016	Spot Bond	99.93094	14.08366	99.93094	14.03972			0.00	0	0.00
IPF03	On 13/04/2017	Spot Bond	99.92988	10.59600	99.92988	10.56295			0.00	0	0.00
IPF06	On 13/04/2017	Spot Bond	104.73009	11.86600	104.73009	11.83858			0.00	0	0.00
IPL4	On 29/03/2014	Spot Bond	104.25515	40.52093	104.25515	40.42712			625,530,900.00	6,000	6,000.00
IPL5	On 28/09/2015	Spot Bond	100.91681	17.56472	100.91681	17.52134			0.00	0	0.00
IPL6	On 28/09/2017	Spot Bond	108.21861	12.07677	108.21861	12.04795			757,530,270.00	7,000	12,507,000.00
IV012	On 26/11/2014	Spot Bond	101.03261	27.92195	101.03261	27.85369			0.00	0	0.00
IV013	On 22/06/2015	Spot Bond	100.34728	18.82995	100.34728	18.78368			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM Yield	MarkPrice	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
IV014	On 22/06/2015	Spot Bond	109.98505	24.02985	109.98505	23.97237			0.00	0	0.00
IV015	On 20/09/2017	Spot Bond	100.44886	10.87656	100.44886	10.84981		401,795,440,000.00		4,000,000	2,000,000.00
IV016	On 06/12/2021	Spot Bond	100.75653	7.80173	100.75653	7.77537			0.00	0	0.00
IV017	On 31/01/2022	Spot Bond	110.94012	3.39976	110.94012	3.39162			0.00	0	0.00
IV019	On 31/03/2028	Spot Bond	124.10625	2.59540	124.10625	2.58780			0.00	0	0.00
IV01E	On 29/08/2013	Spot Bond	100.58379	48.91141	100.58379	48.69292			0.00	0	0.00
IV022	On 02/04/2022	Spot Bond	100.18782	9.30345	100.18782	9.27436			0.00	0	0.00
IV023	On 11/07/2022	Spot Bond	99.99997	9.73104	99.99997	9.68825			0.00	0	0.00
IV024	On 27/07/2022	Spot Bond	101.62507	9.17685	101.62507	9.13596			0.00	0	0.00
IV025	On 12/09/2019	Spot Bond	100.60774	0.48721	100.60774	0.48504		402,430,960,000.00		4,000,000	2,000,000.00
IV026	On 27/09/2024	Spot Bond	100.28878	0.00794	100.28878	0.00790			0.00	0	5,000,000.00
IV02E	On 17/10/2013	Spot Bond	100.00000	53.43479	100.00000	53.01076			0.00	0	0.00
IV030	On 31/01/2025	Spot Bond	100.00000	2.79514	100.00000	2.77596			0.00	0	0.00
IV030A	On 31/01/2025	Spot Bond	100.00000	2.70895	100.00000	2.68890			0.00	0	0.00
IV03E	On 18/11/2013	Spot Bond	100.00000	46.97376	100.00000	46.61731			0.00	0	0.00
IV04	On 31/03/2013	Spot Bond	102.06373	79.73467	102.06373	79.56632			0.00	0	0.00
IV07	On 31/03/2013	Spot Bond	100.17994	95.14356	100.17994	94.90167			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM Yield	MarkPrice	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
IV08	On 30/04/2018	Spot Bond	117.77551	13.38152	117.77551	13.34733			0.00	0	0.00
IV09	On 30/04/2018	Spot Bond	101.74618	10.33333	101.74618	10.30791			0.00	0	0.00
IV19A	On 31/03/2028	Spot Bond	124.10625	2.56786	124.10625	2.56034			0.00	0	0.00
IVA204	On 26/01/2013	Spot Bond	100.00000	87.74038	100.00000	87.52998			0.00	0	0.00
IVA206	On 09/02/2013	Spot Bond	100.00000	84.88372	100.00000	84.68677			0.00	0	0.00
IVA207	On 16/02/2013	Spot Bond	100.00000	83.52403	100.00000	83.33333			0.00	0	0.00
IVA208	On 23/02/2013	Spot Bond	100.00000	82.20721	100.00000	82.02247			0.00	0	0.00
IVA229	On 19/07/2013	Spot Bond	100.00000	60.65983	100.00000	60.52521			0.00	0	0.00
IVA234	On 23/08/2013	Spot Bond	100.00000	56.12163	100.00000	55.99708			0.00	0	0.00
IVA249	On 06/12/2012	Spot Bond	99.09942	66.86740	99.09942	99.72923			0.00	0	0.00
IVA250	On 13/12/2012	Spot Bond	98.99876	98.13677	98.99876	97.87625			0.00	0	0.00
IVA301	On 03/01/2013	Spot Bond	100.00000	92.87532	100.00000	92.63959			0.00	0	0.00
IVA302	On 10/01/2013	Spot Bond	98.62399	91.36000	98.62399	91.13502			0.00	0	0.00
IVA303	On 17/01/2013	Spot Bond	98.49850	89.81976	98.49850	89.60258		787,988,000,000.00	8,000,000	4,000,000.00	
IVA304	On 24/01/2013	Spot Bond	98.39906	88.33162	98.39906	88.12178			0.00	0	0.00
IVA305	On 31/01/2013	Spot Bond	100.00000	86.69834	100.00000	86.49289			0.00	0	0.00
IVA306	On 07/02/2013	Spot Bond	100.00000	85.28037	100.00000	85.08159			0.00	0	0.00
IVA307	On 14/02/2013	Spot Bond	100.00000	83.90805	100.00000	83.71560			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
IVA308	On 21/02/2013	Spot Bond	100.00000	82.57919	100.00000	82.39278	0.00	0	0.00	0.00	0	0.00
IVA309	On 28/02/2013	Spot Bond	100.00000	81.29176	100.00000	81.11111	0.00	0	0.00	0.00	0	0.00
IVA310	On 07/03/2013	Spot Bond	100.00000	80.04386	100.00000	79.86871	0.00	0	0.00	0.00	0	0.00
IVA311	On 14/03/2013	Spot Bond	100.00000	78.83369	100.00000	78.66379	0.00	0	0.00	0.00	0	0.00
IVA312	On 22/03/2013	Spot Bond	100.00000	77.49469	100.00000	77.33051	0.00	0	0.00	0.00	0	0.00
IVA313	On 28/03/2013	Spot Bond	100.00000	76.51992	100.00000	76.35983	0.00	0	0.00	0.00	0	0.00
IVA314	On 04/04/2013	Spot Bond	100.00000	75.41322	100.00000	75.25773	0.00	0	0.00	0.00	0	0.00
IVA315	On 11/04/2013	Spot Bond	100.00000	74.33809	100.00000	74.18699	0.00	0	0.00	0.00	0	0.00
IVA316	On 18/04/2013	Spot Bond	100.00000	73.29317	100.00000	73.14629	0.00	0	0.00	0.00	0	0.00
IVA317	On 10/05/2013	Spot Bond	100.00000	70.19231	100.00000	70.05758	0.00	0	0.00	0.00	0	0.00
IVA318	On 11/05/2013	Spot Bond	100.00000	70.05758	100.00000	69.92337	0.00	0	0.00	0.00	0	0.00
IVA319	On 12/05/2013	Spot Bond	100.00000	69.92337	100.00000	69.78967	0.00	0	0.00	0.00	0	0.00
IVA320	On 13/05/2013	Spot Bond	100.00000	69.78967	100.00000	69.65649	0.00	0	0.00	0.00	0	0.00
IVA321	On 14/05/2013	Spot Bond	100.00000	69.65649	100.00000	69.52381	0.00	0	0.00	0.00	0	0.00
IVA322	On 15/05/2013	Spot Bond	100.00000	69.52381	100.00000	69.39163	0.00	0	0.00	0.00	0	0.00
IVA323	On 16/05/2013	Spot Bond	100.00000	69.39163	100.00000	69.25996	0.00	0	0.00	0.00	0	0.00
IVA324	On 17/05/2013	Spot Bond	100.00000	69.25996	100.00000	69.12879	0.00	0	0.00	0.00	0	0.00

Contract Details	Strike	Call / Put	MTM Yield	MarkPrice	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
IVA325	On 18/05/2013	Spot Bond	100.00000	69.12879	100.00000	68.99811			0.00	0	0.00
IVA326	On 19/05/2013	Spot Bond	100.00000	68.99811	100.00000	68.86792			0.00	0	0.00
IVA327	On 20/05/2013	Spot Bond	100.00000	68.86792	100.00000	68.73823			0.00	0	0.00
IVA328	On 21/05/2013	Spot Bond	100.00000	68.73823	100.00000	68.60902			0.00	0	0.00
IVA329	On 22/05/2013	Spot Bond	100.00000	68.60902	100.00000	68.48030			0.00	0	0.00
IVA330	On 23/05/2013	Spot Bond	100.00000	68.48030	100.00000	68.35206			0.00	0	0.00
IVA331	On 24/05/2013	Spot Bond	100.00000	68.35206	100.00000	68.22430			0.00	0	0.00
IVA332	On 25/05/2013	Spot Bond	100.00000	68.22430	100.00000	68.09701			0.00	0	0.00
IVA333	On 15/08/2013	Spot Bond	100.00000	61.96773	100.00000	61.85016			0.00	0	0.00
IVA334	On 22/08/2013	Spot Bond	100.00000	61.14943	100.00000	61.03342			0.00	0	0.00
IVA335	On 29/08/2013	Spot Bond	100.00000	60.34194	100.00000	60.22745			0.00	0	0.00
IVA336	On 05/09/2013	Spot Bond	100.00000	59.54510	100.00000	59.43213			0.00	0	0.00
IVA337	On 12/09/2013	Spot Bond	100.00000	58.75879	100.00000	58.64732			0.00	0	0.00
IVA338	On 19/09/2013	Spot Bond	100.00000	57.98287	100.00000	57.87286			0.00	0	0.00
IVA339	On 26/09/2013	Spot Bond	100.00000	52.03843	100.00000	51.92295			0.00	0	0.00
IVA340	On 03/10/2013	Spot Bond	100.00000	51.23539	100.00000	51.12168			0.00	0	0.00
IVA341	On 10/10/2013	Spot Bond	100.00000	50.44474	100.00000	50.33279			0.00	0	0.00
IVA342	On 17/10/2013	Spot Bond	100.00000	49.66628	100.00000	49.55606			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM Yield	MarkPrice	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
IVA343	On 24/10/2013	Spot Bond	100.00000	48.89984	100.00000	48.79132			0.00	0	0.00
IVA344	On 31/10/2013	Spot Bond	100.00000	48.14523	100.00000	48.03839			0.00	0	0.00
IVA345	On 07/11/2013	Spot Bond	100.00000	47.40227	100.00000	47.29707			0.00	0	0.00
IVA346	On 14/11/2013	Spot Bond	100.00000	46.67077	100.00000	46.56719			0.00	0	0.00
IVA347	On 21/11/2013	Spot Bond	100.00000	45.95055	100.00000	45.84858			0.00	0	0.00
IVA348	On 28/11/2013	Spot Bond	100.00000	45.24145	100.00000	45.14105			0.00	0	0.00
IVA349	On 05/12/2013	Spot Bond	100.00000	44.54330	100.00000	44.44444			0.00	0	0.00
IVA350	On 12/12/2013	Spot Bond	100.00000	43.17571	100.00000	42.96781			0.00	0	0.00
IVA351	On 19/12/2013	Spot Bond	100.00000	41.94320	100.00000	41.75673			0.00	0	0.00
IVC001	On 05/07/2013	Spot Bond	100.11329	63.40387	100.11329	63.25012			0.00	0	0.00
IVC002	On 12/02/2020	Spot Bond	101.15218	7.56089	101.15218	7.54238			0.00	0	0.00
IVC004	On 29/04/2014	Spot Bond	101.33204	40.35222	101.33204	40.25330			0.00	0	0.00
IVC005	On 27/07/2015	Spot Bond	101.39683	17.40064	101.39683	17.32324			0.00	0	0.00
IVF001	On 10/01/2013	Spot Bond	100.01454	93.70115	100.01454	93.46745			0.00	0	0.00
IVF002	On 01/08/2013	Spot Bond	101.10215	55.18269	101.10215	54.93783			0.00	0	0.00
IVF003	On 07/02/2013	Spot Bond	100.97704	87.46781	100.97704	87.26223			0.00	0	0.00
IVF004	On 09/05/2013	Spot Bond	100.00000	64.88348	100.00000	64.40169			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM Yield	MarkPrice	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
JDC01U	On 14/05/2013	Spot Bond	100.00000	73.59208	100.00000	73.45191			0.00	0	0.00
JDC02U	On 14/11/2013	Spot Bond	100.00000	41.72924	100.00000	41.41602			0.00	0	0.00
JDG01	On 30/10/2015	Spot Bond	100.00000	11.68050	100.00000	11.59283			0.00	0	0.00
KCF01U	On 30/04/2013	Spot Bond	100.00000	89.11415	100.00000	88.90447			0.00	0	0.00
KCF02U	On 30/04/2013	Spot Bond	100.00000	88.96660	100.00000	88.75727			0.00	0	0.00
KSB004	On 01/02/2013	Spot Bond	103.25721	91.28087	103.25721	91.05904			0.00	0	0.00
KSB005	On 28/02/2013	Spot Bond	102.85510	85.93583	102.85510	85.74047			0.00	0	0.00
KSB007	On 31/08/2017	Spot Bond	100.85336	3.13676	100.85336	3.12470			0.00	0	0.00
KSB008	On 01/11/2017	Spot Bond	100.00000	2.87645	100.00000	2.85486			0.00	0	50,000,000.00
KSP003	On 01/02/2013	Spot Bond	100.00000	89.66199	100.00000	89.45003			0.00	0	0.00
KSP004	On 01/04/2013	Spot Bond	100.00000	78.56226	100.00000	78.39927			0.00	0	0.00
KW01	On 31/10/2027	Spot Bond	146.46402	10.28171	146.46402	10.25054			0.00	0	0.00
LBK01	On 25/10/2013	Spot Bond	101.88203	59.73938	101.88203	59.59222			0.00	0	0.00
LBK02	On 26/03/2015	Spot Bond	100.15505	22.54834	100.15505	22.49305			0.00	0	0.00
LGL02	On 13/08/2017	Spot Bond	100.36228	11.45565	100.36228	11.41245		1,706,158,760.00	17,000	6,000,000.00	
LGL03	On 03/04/2018	Spot Bond	98.87452	2.05835	98.87452	2.05059			0.00	0	0.00
MAQ007	On 27/01/2013	Spot Bond	100.00000	87.52998	100.00000	87.32057			0.00	0	0.00
MAQ008	On 09/02/2013	Spot Bond	100.00000	84.88372	100.00000	84.68677			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
MAQ015	On 23/08/2013	Spot Bond	100.00000	56.12163	100.00000	55.99708				0.00	0	0.00
MAQ018	On 11/01/2013	Spot Bond	98.55765	91.14046	98.55765	90.91672				0.00	0	0.00
MAQ020	On 02/08/2013	Spot Bond	101.08680	54.94229	101.08680	54.69853				0.00	0	0.00
MAQ022	On 11/12/2012	Spot Bond	99.14082	98.66010	99.14082	98.39642				0.00	0	0.00
MAQ023	On 11/01/2013	Spot Bond	98.70105	91.12871	98.70105	90.90470				0.00	0	0.00
MAQ024	On 11/03/2013	Spot Bond	97.83334	79.70447	97.83334	79.53456				0.00	0	0.00
MAQ025	On 11/10/2013	Spot Bond	100.00000	56.94523	100.00000	56.51781				0.00	0	0.00
MAQ026	On 11/02/2013	Spot Bond	100.00000	84.49074	100.00000	84.29561				0.00	0	0.00
MAQ027	On 07/03/2013	Spot Bond	100.00000	80.04386	100.00000	79.86871				0.00	0	0.00
MBC17	On 06/02/2013	Spot Bond	100.00000	85.48009	100.00000	85.28037				0.00	0	0.00
MBC18	On 21/02/2013	Spot Bond	100.00000	82.57919	100.00000	82.39278				0.00	0	0.00
MBF018	On 15/04/2013	Spot Bond	99.92980	91.71881	99.92980	91.49471				0.00	0	0.00
MBF019	On 15/04/2014	Spot Bond	99.92873	42.40318	99.92873	42.30052				0.00	0	0.00
MBF024	On 26/05/2013	Spot Bond	100.85528	82.85997	100.85528	82.67497				0.00	0	0.00
MBF025	On 26/05/2014	Spot Bond	100.87824	37.47277	100.87824	37.38127				0.00	0	0.00
MBF027	On 07/10/2014	Spot Bond	100.00907	29.89814	100.00907	29.82570				0.00	0	0.00
MBF028	On 16/04/2015	Spot Bond	99.91959	21.95542	99.91959	21.88692				0.00	0	133,350,000.00

Contract Details	Strike	Call / Put	MTM Yield	MarkPrice	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
MBF029	On 01/10/2015	Spot Bond	100.16737	14.42167	100.16737	14.31445			0.00	0	0.00
MBF030	On 01/10/2017	Spot Bond	100.17350	2.29997	100.17350	2.28995			0.00	0	0.00
MBF031	On 06/12/2013	Spot Bond	100.00000	70.71061	100.00000	70.71054			0.00	0	0.00
MBP011	On 30/01/2013	Spot Bond	100.00000	88.50707	100.00000	88.29684			0.00	0	0.00
MBP012	On 29/01/2013	Spot Bond	101.40172	88.47136	101.40172	88.25815			0.00	0	0.00
MBP013	On 29/01/2014	Spot Bond	101.42165	40.65101	101.42165	40.55127			0.00	0	0.00
MBP18U	On 28/01/2014	Spot Bond	100.00000	41.17365	100.00000	41.07391			0.00	0	0.00
MBP19U	On 18/02/2013	Spot Bond	100.00000	84.53097	100.00000	84.33885			0.00	0	0.00
MBP20U	On 17/02/2014	Spot Bond	100.00000	39.11840	100.00000	39.02365			0.00	0	0.00
MBP21U	On 11/04/2014	Spot Bond	100.00000	42.67582	100.00000	42.57243			0.00	0	0.00
MBP22U	On 09/09/2014	Spot Bond	100.00000	26.02226	100.00000	25.95853			0.00	0	0.00
MBP23U	On 13/02/2015	Spot Bond	100.00000	20.57800	100.00000	20.52815			0.00	0	0.00
MBP24U	On 22/03/2016	Spot Bond	100.00000	6.60755	100.00000	6.59137			0.00	0	0.00
MBP25U	On 22/03/2015	Spot Bond	100.00000	16.13172	100.00000	16.09222			0.00	0	0.00
MBSA01	On 16/04/2019	Spot Bond	106.46019	9.96658	106.46019	9.94324		212,920,380.00	2,000	2,000.00	
MCB2M	On 13/12/2012	Spot Bond	100.46941	98.10961	100.46941	97.84538			0.00	0	0.00
MCB3M	On 13/12/2014	Spot Bond	100.55268	22.15166	100.55268	22.09714			0.00	0	0.00
MEFSA1	On 05/10/2014	Spot Bond	100.10089	28.47515	100.10089	28.41173			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM Yield	MarkPrice	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
MEFSA2	On 05/10/2014	Spot Bond	100.10166	28.52096	100.10166	28.45743			0.00	0	0.00
MEFSA3	On 05/10/2016	Spot Bond	100.10553	11.77124	100.10553	11.74502			0.00	0	0.00
MEFSA4	On 05/01/2019	Spot Bond	102.05054	10.71068	102.05054	10.68670			0.00	0	0.00
MEFSA6	On 05/07/2026	Spot Bond	102.14122	10.57289	102.14122	10.54922			0.00	0	0.00
MEFSB3	On 05/10/2016	Spot Bond	100.13874	13.93126	100.13874	13.90022			0.00	0	0.00
MEFSB4	On 05/01/2019	Spot Bond	102.46074	13.48028	102.46074	13.45001			0.00	0	0.00
MEFSB5	On 05/01/2022	Spot Bond	102.63527	13.84299	102.63527	13.81185			0.00	0	0.00
MET01	On 15/12/2014	Spot Bond	109.14290	28.51607	109.14290	28.44829			0.00	0	96,600,000.00
MFS1A1	On 20/12/2015	Spot Bond	100.35527	13.50037	100.35527	13.46720			0.00	0	0.00
MFS1A2	On 20/12/2018	Spot Bond	100.36949	8.03606	100.36949	8.01631			0.00	0	0.00
MFS1B	On 20/09/2019	Spot Bond	108.22148	11.77114	108.22148	11.74021			0.00	0	0.00
MGL01	On 15/09/2015	Spot Bond	105.26282	18.58585	105.26282	18.54247			526,314,100.00	5,000	25,400,000.00
MIIL01	On 31/05/2015	Spot Bond	100.76354	19.33608	100.76354	19.27396			0.00	0	0.00
MIIL02	On 31/05/2017	Spot Bond	106.38091	10.37757	106.38091	10.35328			0.00	0	0.00
MQB01	On 31/05/2013	Spot Bond	100.73012	82.26981	100.73012	82.08384			0.00	0	0.00
MQB02	On 31/05/2017	Spot Bond	106.29569	10.10902	106.29569	10.08537			425,182,760.00	4,000	7,000,000.00
MTN02	On 13/07/2014	Spot Bond	109.35704	35.56436	109.35704	35.48015			1,202,927,440.00	11,000	2,100,000.00

Contract Details	Strike	Call / Put	MTM Yield	MarkPrice	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
MTN03	On 13/07/2015	Spot Bond	108.68196	21.69291	108.68196	21.64181			0.00	0	9,700,000.00
MTN04	On 13/07/2017	Spot Bond	112.43670	14.33342	112.43670	14.29872		787,056,900.00		7,000	3,300,000.00
MTN05	On 28/10/2013	Spot Bond	105.38322	51.59152	105.38322	51.47168			0.00	0	0.00
MTNC10	On 06/12/2012	Spot Bond	99.21764	66.84098	99.21764	99.72891			0.00	0	0.00
MTNC11	On 16/01/2013	Spot Bond	98.63643	90.02544	98.63643	89.80696			0.00	0	0.00
MTNC12	On 20/03/2013	Spot Bond	97.71856	78.22088	97.71856	78.05742			0.00	0	0.00
MTNC13	On 09/04/2013	Spot Bond	100.00000	74.64213	100.00000	99.99986			0.00	0	0.00
N4A111	On 14/08/2020	Spot Bond	100.00000	6.10566	100.00000	6.09087			0.00	0	0.00
N4A202	On 14/08/2020	Spot Bond	100.00000	0.10446	100.00000	0.10421			0.00	0	0.00
N4A205	On 14/08/2020	Spot Bond	100.00000	6.39545	100.00000	6.37995			0.00	0	0.00
N4A208	On 14/08/2020	Spot Bond	100.00000	6.47448	100.00000	6.45878			0.00	0	0.00
N4A211	On 14/08/2020	Spot Bond	100.89771	5.94503	100.89771	5.93051			0.00	0	0.00
N4A302	On 14/08/2020	Spot Bond	100.90718	6.00715	100.90718	5.99248			0.00	0	0.00
N4A305	On 14/08/2020	Spot Bond	100.92303	6.11064	100.92303	6.09571			0.00	0	0.00
N4A308	On 14/08/2020	Spot Bond	100.93092	6.16237	100.93092	6.14732			0.00	0	0.00
N4A311	On 14/08/2020	Spot Bond	100.94038	6.22445	100.94038	6.20924			0.00	0	0.00
N4A402	On 14/08/2020	Spot Bond	100.96406	6.37958	100.96406	6.36399			0.00	0	0.00
N4A405	On 14/08/2020	Spot Bond	100.97993	6.48297	100.97993	6.46712			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
N4A408	On 14/08/2020	Spot Bond	100.99728	6.59665	100.99728	6.58053				0.00	0	0.00
N4A411	On 14/08/2020	Spot Bond	101.01305	6.69997	101.01305	6.68359				0.00	0	0.00
N4A502	On 14/08/2020	Spot Bond	101.02081	6.75163	101.02081	6.73512				0.00	0	0.00
N4B508	On 14/08/2020	Spot Bond	101.11573	7.37081	101.11573	7.35277				0.00	0	75,000,000.00
N4C508	On 14/08/2020	Spot Bond	101.22620	8.09182	101.22620	8.07201				0.00	0	0.00
N4D68U	On 14/08/2020	Spot Bond	100.00000	0.10446	100.00000	0.10421				0.00	0	0.00
N4E68U	On 14/08/2020	Spot Bond	100.00000	0.10446	100.00000	0.10421				0.00	0	0.00
NAM01	On 19/11/2022	Spot Bond	8.00000	106.61990	8.00000	106.57458				0.00	0	0.00
NBK10B	On 21/04/2014	Spot Bond	101.70052	40.61486	101.70052	40.51497			610,203,120,000.00	6,000,000	1,000,000.00	
NBK11B	On 27/10/2014	Spot Bond	101.25975	27.93186	101.25975	27.86344				0.00	0	0.00
NBK12B	On 20/02/2015	Spot Bond	100.87403	19.17457	100.87403	19.12776				0.00	0	0.00
NBK13B	On 21/02/2017	Spot Bond	101.31348	8.62803	101.31348	8.60689				0.00	0	0.00
NBK14B	On 27/08/2015	Spot Bond	100.75760	14.77881	100.75760	14.71342				0.00	0	0.00
NBK15B	On 27/08/2017	Spot Bond	100.79541	8.28967	100.79541	8.25298				0.00	0	125,000,000.00
NBK2A	On 15/09/2015	Spot Bond	110.77590	19.47642	110.77590	19.42905			664,655,400.00	6,000	11,000,000.00	
NBK2B	On 15/09/2015	Spot Bond	101.00801	18.37282	101.00801	18.32742				0.00	0	0.00
NBK3A	On 09/09/2019	Spot Bond	118.84122	12.18912	118.84122	12.15776			713,047,320.00	6,000	5,200,000.00	

Contract Details	Strike	Call / Put	MTM Yield	MarkPrice	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
NBK4	On 28/10/2024	Spot Bond	30.23292	4.32124	30.23292	4.31811			0.00	0	0.00
NBK5B	On 19/04/2013	Spot Bond	102.03598	90.58716	102.03598	90.36385		3,265,151,360,000.00	32,000,000	8,000,000.00	
NBK6A	On 19/04/2015	Spot Bond	111.25692	21.01495	111.25692	20.96394		0.00	0	9,400,000.00	
NBK6B	On 19/04/2015	Spot Bond	101.70058	21.22070	101.70058	21.16852		0.00	0	0.00	
NBK7B	On 19/04/2020	Spot Bond	101.79234	8.13492	101.79234	8.11489		0.00	0	0.00	
NBK8A	On 24/03/2014	Spot Bond	103.06649	40.84381	103.06649	40.75013		0.00	0	0.00	
NBK8B	On 24/03/2014	Spot Bond	100.27352	44.02200	100.27352	43.91392		0.00	0	20,000,000.00	
NBK9A	On 23/03/2016	Spot Bond	107.67718	15.70633	107.67718	15.66900		1,076,771,800.00	10,000	7,100,000.00	
NBK9B	On 23/03/2016	Spot Bond	100.28219	13.69890	100.28219	13.66526		0.00	0	0.00	
NBK11	On 31/03/2013	Spot Bond	117.77042	86.67254	117.77042	86.44438		0.00	0	0.00	
NCLN17	On 24/01/2013	Spot Bond	101.18874	89.30046	101.18874	89.08303		0.00	0	0.00	
NCLN19	On 07/03/2013	Spot Bond	100.66622	101.48808	100.66622	101.20896		0.00	0	0.00	
NCLN43	On 28/08/2014	Spot Bond	100.00000	30.22832	100.00000	30.17097		0.00	0	0.00	
NCLN44	On 17/09/2014	Spot Bond	100.00000	38.18150	100.00000	38.10907		0.00	0	0.00	
NCLN45	On 22/09/2014	Spot Bond	100.00000	28.82674	100.00000	28.77205		0.00	0	0.00	
NCLN46	On 20/10/2014	Spot Bond	100.00000	27.33397	100.00000	27.28212		0.00	0	0.00	
NCLN48	On 25/02/2015	Spot Bond	100.88001	19.86794	100.88001	19.81943		0.00	0	0.00	
NCLN49	On 12/03/2013	Spot Bond	100.53804	100.01380	100.53804	99.74280		0.00	0	0.00	

Contract Details	Strike	Call / Put	MTM Yield	MarkPrice	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
NCLN50	On 25/03/2013	Spot Bond	100.29682	96.61566	100.29682	96.36335			0.00	0	0.00
NCLN51	On 26/03/2013	Spot Bond	100.27583	96.34781	100.27583	96.09691			0.00	0	0.00
NCLN52	On 26/03/2013	Spot Bond	100.27583	96.34781	100.27583	96.09691			0.00	0	0.00
NCLN53	On 26/03/2013	Spot Bond	100.27583	96.34781	100.27583	96.09691			0.00	0	0.00
NCLN54	On 31/03/2015	Spot Bond	100.26098	23.21049	100.26098	23.15413			0.00	0	0.00
NCLN55	On 07/04/2015	Spot Bond	100.01676	22.63426	100.01676	22.57941			0.00	0	0.00
NCLN56	On 15/04/2015	Spot Bond	99.92572	22.22649	99.92572	22.17268			0.00	0	0.00
NCLN58	On 01/06/2015	Spot Bond	100.72872	19.49600	100.72872	19.40391			0.00	0	0.00
NCLN61	On 30/11/2015	Spot Bond	78.84167	17.64997	78.84167	17.62188			0.00	0	0.00
NCLN62	On 02/12/2015	Spot Bond	100.68736	14.58349	100.68736	14.50136			0.00	0	0.00
NCLN63	On 08/12/2015	Spot Bond	100.00000	12.45274	100.00000	12.42918			0.00	0	0.00
NCLN64	On 25/01/2016	Spot Bond	101.44317	12.83169	101.44317	12.80020			0.00	0	0.00
NCLN65	On 25/01/2016	Spot Bond	101.58167	13.47625	101.58167	13.44314			0.00	0	0.00
NCLN66	On 29/01/2016	Spot Bond	101.36186	12.77361	101.36186	12.74229			0.00	0	0.00
NCLN67	On 13/07/2016	Spot Bond	99.92294	12.13583	99.92294	12.10644			0.00	0	0.00
NCLN68	On 30/01/2013	Spot Bond	100.00000	89.35982	100.00000	89.14757			0.00	0	0.00
NCLN69	On 27/05/2016	Spot Bond	74.70107	14.41902	74.70107	14.39699			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM Yield	MarkPrice	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
NCLN70	On 30/08/2013	Spot Bond	100.71896	54.79951	100.71896	54.66294			0.00	0	0.00
NCLN71	On 17/03/2014	Spot Bond	100.42509	44.13917	100.42509	44.05047			0.00	0	0.00
NCLN72	On 17/03/2014	Spot Bond	100.41859	44.06349	100.41859	43.97496			0.00	0	0.00
NCLN73	On 03/07/2015	Spot Bond	100.13494	19.15943	100.13494	19.07509			0.00	0	0.00
NCLN74	On 15/08/2017	Spot Bond	101.09351	9.26273	101.09351	9.22164			0.00	0	0.00
NCLN75	On 20/09/2017	Spot Bond	100.28784	2.41377	100.28784	2.40239			0.00	0	0.00
NCLN76	On 20/09/2015	Spot Bond	100.21716	12.25229	100.21716	12.19248			0.00	0	0.00
NCLN77	On 09/10/2017	Spot Bond	100.00000	3.42070	100.00000	3.39502			0.00	0	0.00
NED11	On 17/09/2015	Spot Bond	108.64353	19.85063	108.64353	19.80310			0.00	0	0.00
NED12A	On 14/12/2012	Spot Bond	100.43443	99.25877	100.43443	98.99224			0.00	0	0.00
NED12B	On 14/12/2012	Spot Bond	103.93706	102.84707	103.93706	102.56152			0.00	0	0.00
NED6	On 20/09/2013	Spot Bond	103.85854	58.17504	103.85854	58.04077			0.00	0	0.00
NED8	On 08/02/2014	Spot Bond	105.20960	45.07776	105.20960	44.97432			0.00	0	4,200,000.00
NED9	On 06/07/2017	Spot Bond	100.00389	8.00707	100.00389	7.98767			0.00	0	0.00
NEDH1A	On 20/11/2018	Spot Bond	122.15519	13.15044	122.15519	13.11585			0.00	0	0.00
NEDH1B	On 20/11/2018	Spot Bond	109.62449	9.70952	109.62449	9.68400			0.00	0	0.00
NET41	On 16/02/2013	Spot Bond	100.00000	83.52403	100.00000	83.33333			0.00	0	0.00
NET45	On 13/03/2013	Spot Bond	100.00000	99.99946	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
NHM001	On 04/09/2015	Spot Bond	100.87482	8.70575	100.87482	8.66634				0.00	0	0.00
NILB10	On 08/12/2016	Spot Bond	154.74879	4.36520	154.74879	4.35033				0.00	0	0.00
NMP20N	On 24/07/2020	Spot Bond	110.78287	11.77189	110.78287	11.74372				0.00	0	0.00
NQ1A10	On 22/05/2020	Spot Bond	112.47442	9.70552	112.47442	9.67941				0.00	0	0.00
NQ1A11	On 22/05/2016	Spot Bond	100.87478	11.71933	100.87478	11.69072				0.00	0	0.00
NQ1A12	On 22/05/2014	Spot Bond	100.84223	37.85274	100.84223	37.76034				0.00	0	0.00
NQ1A14	On 22/05/2013	Spot Bond	100.77827	83.55965	100.77827	83.37151				0.00	0	0.00
NQ1A15	On 22/05/2015	Spot Bond	100.82862	19.15385	100.82862	19.09362				0.00	0	0.00
NQ1B10	On 22/05/2020	Spot Bond	114.30671	9.73103	114.30671	9.70447				0.00	0	0.00
NQ1B11	On 22/05/2014	Spot Bond	100.88848	38.07223	100.88848	37.97926				0.00	0	0.00
NQ1B13	On 22/05/2013	Spot Bond	100.82727	83.62665	100.82727	83.43829				0.00	0	0.00
NQ1B14	On 22/05/2015	Spot Bond	100.85447	19.31782	100.85447	19.25706				0.00	0	0.00
NQ1C10	On 22/05/2020	Spot Bond	112.37668	10.08333	112.37668	10.05623				0.00	0	0.00
NQ1C11	On 22/05/2014	Spot Bond	100.94287	38.33033	100.94287	38.23669				0.00	0	0.00
NQ1C13	On 22/05/2013	Spot Bond	100.89257	83.71598	100.89257	83.52732				0.00	0	0.00
NQ1C14	On 22/05/2015	Spot Bond	100.90208	19.61969	100.90208	19.55796				0.00	0	0.00
NQF1A9	On 22/05/2013	Spot Bond	100.90209	83.72900	100.90209	83.54029				0.00	0	0.00

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
NQF1B9	On 22/05/2013	Spot Bond	100.92679	83.80777	100.92679	83.61885				0.00	0	0.00
NQF1C9	On 22/05/2013	Spot Bond	101.02443	83.89643	101.02443	83.70717				0.00	0	0.00
NQF1D4	On 22/05/2013	Spot Bond	101.11272	84.01732	101.11272	83.82765				0.00	0	0.00
NQF1D5	On 22/05/2020	Spot Bond	101.14634	8.67483	101.14634	8.65360				0.00	0	0.00
NQF1D6	On 22/05/2016	Spot Bond	101.06357	13.03025	101.06357	12.99838				0.00	0	0.00
NRA013	On 31/10/2013	Spot Bond	133.37761	54.00808	133.37761	53.84046				0.00	0	30,000,000.00
NRA014	On 30/04/2014	Spot Bond	112.65666	36.66486	112.65666	36.57447				0.00	0	137,700,000.00
NRA018	On 30/11/2018	Spot Bond	127.61916	10.00246	127.61916	9.97537				0.00	0	7,500,000.00
NRA01U	On 31/03/2013	Spot Bond	100.00000	78.41797	100.00000	78.25494				0.00	0	0.00
NRA022	On 31/10/2022	Spot Bond	133.90446	10.13365	133.90446	10.10500				0.00	0	4,500,000.00
NRA023	On 31/05/2023	Spot Bond	166.40319	3.81771	166.40319	3.80395				0.00	0	83,285,000.00
NRA028	On 30/11/2028	Spot Bond	132.37089	9.41058	132.37089	9.38435				0.00	0	6,100,000.00
NTC09	On 18/04/2013	Spot Bond	99.96864	90.97666	99.96864	90.75591				0.00	0	0.00
NTC10	On 18/04/2014	Spot Bond	99.87889	41.94679	99.87889	41.84528				0.00	0	0.00
NTC11	On 18/04/2014	Spot Bond	99.88231	41.80923	99.88231	41.70806				0.00	0	0.00
NTC12	On 25/08/2016	Spot Bond	101.83987	10.21455	101.83987	10.18940				0.00	0	0.00
NTC13	On 31/01/2015	Spot Bond	101.27473	20.34971	101.27473	20.29985				0.00	0	0.00
NTC14	On 26/07/2013	Spot Bond	101.19990	56.66696	101.19990	56.41532				0.00	0	0.00

Contract Details	Strike	Call / Put	MTM Yield	MarkPrice	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
NTC15	On 26/07/2015	Spot Bond	101.37662	17.28820	101.37662	17.21132			0.00	0	0.00
OCT1A1	On 18/10/2015	Spot Bond	100.00000	15.83014	100.00000	15.79179			0.00	0	0.00
OCT1A4	On 18/10/2015	Spot Bond	100.00000	15.88162	100.00000	15.84314			0.00	0	0.00
OCT1B1	On 18/10/2015	Spot Bond	100.00000	15.91249	100.00000	15.87395			0.00	0	0.00
OCT1C1	On 18/10/2015	Spot Bond	100.00000	16.65371	100.00000	16.61337			0.00	0	0.00
OCT1D1	On 18/10/2015	Spot Bond	100.00000	17.47728	100.00000	17.43493			0.00	0	0.00
OCT1E1	On 18/10/2015	Spot Bond	100.00000	22.62457	100.00000	22.56977			0.00	0	0.00
OML01	On 27/10/2015	Spot Bond	110.62267	16.09859	110.62267	16.05970		1,216,849,370.00		11,000	107,600,000.00
OTCA2U	On 31/07/2016	Spot Bond	100.00000	4.57273	100.00000	4.55262			0.00	0	0.00
PBET01	On 13/09/2015	Spot Bond	109.71000	12.85757	109.71000	12.83151			0.00	0	0.00
PCF03	On 06/04/2015	Spot Bond	100.00000	24.17495	100.00000	24.11638			0.00	0	0.00
PCF03U	On 02/03/2016	Spot Bond	100.00000	5.55235	100.00000	5.53860			0.00	0	0.00
PMM02	On 13/06/2013	Spot Bond	100.48296	64.75491	100.48296	64.54967			0.00	0	0.00
PMM04	On 25/01/2013	Spot Bond	98.38076	88.12373	98.38076	87.91491			0.00	0	0.00
PMM05	On 27/02/2013	Spot Bond	100.00000	86.08052	100.00000	85.88881			0.00	0	0.00
PNP03	On 21/02/2013	Spot Bond	100.00000	82.57919	100.00000	82.39278			0.00	0	0.00
PNP05	On 21/08/2013	Spot Bond	100.00000	60.46555	100.00000	60.33135			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
PNP07	On 21/02/2013	Spot Bond	100.00000	82.57919	100.00000	82.39278	0.00	0	0.00			
PR2A1F	On 15/06/2014	Spot Bond	100.42050	31.59210	100.42050	31.51443	0.00	0	0.00			
PR2A2B	On 15/12/2012	Spot Bond	103.78737	102.38971	103.78737	102.10661	0.00	0	0.00			
PR2A3B	On 15/12/2012	Spot Bond	100.37625	98.95703	100.37625	98.69218	0.00	0	0.00			
PR2A4D	On 15/06/2013	Spot Bond	100.37300	65.82930	100.37300	65.66753	0.00	0	0.00			
PR2A9D	On 15/06/2013	Spot Bond	100.39251	66.00293	100.39251	65.84072	0.00	0	0.00			
PR2A9E	On 15/09/2013	Spot Bond	100.41791	66.22863	100.41791	66.06582	0.00	0	0.00			
PR2B1B	On 15/12/2012	Spot Bond	100.38925	99.00552	100.38925	98.74050	0.00	0	0.00			
PR2B1F	On 15/06/2014	Spot Bond	100.43155	31.75232	100.43155	31.67425	0.00	0	0.00			
PR2B2B	On 15/12/2012	Spot Bond	103.92808	102.60805	103.92808	102.32398	0.00	0	0.00			
PR2B4D	On 15/06/2013	Spot Bond	100.42500	66.29230	100.42500	66.12933	0.00	0	0.00			
PR2B5E	On 15/09/2013	Spot Bond	100.42441	66.59653	100.42441	66.43280	0.00	0	0.00			
PR2C1B	On 15/12/2012	Spot Bond	100.41200	99.09036	100.41200	98.82506	0.00	0	0.00			
PR2C1F	On 15/06/2014	Spot Bond	100.45623	32.11040	100.45623	32.03144	0.00	0	0.00			
PR2C4D	On 15/06/2013	Spot Bond	100.48342	66.81309	100.48342	66.64875	0.00	0	0.00			
PR2D1B	On 15/12/2012	Spot Bond	100.47042	99.30853	100.47042	99.04249	0.00	0	0.00			
PR2D1F	On 15/06/2014	Spot Bond	100.48350	32.50608	100.48350	32.42612	0.00	0	0.00			
PR2D4D	On 15/06/2013	Spot Bond	100.53526	67.27595	100.53526	67.11040	0.00	0	0.00			

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
PRM1A4	On 15/02/2014	Spot Bond	101.01119	38.67347	101.01119	38.57893				0.00	0	0.00
R009	On 15/09/2014	Spot Bond	115.36704	42.47352	115.36704	42.29188				0.00	0	0.00
R009P	On 15/09/2014	Spot Bond	90.32933	26.66156	90.32933	26.60672				0.00	0	0.00
R010P	On 21/12/2025	Spot Bond	36.97373	1.19822	36.97373	1.19711				0.00	0	0.00
R155	On 31/08/2013	Spot Bond	0.00000	100.00000	0.00000	100.00000				0.00	0	0.00
R157	On 15/09/2015	Spot Bond	5.51000	123.32767	5.49500	123.35211			161,439,638,900,000.00	299,390,000	5,844,163,000.00	
R158	On 15/09/2015	Spot Bond	122.26482	31.28847	122.26482	31.14918				0.00	0	0.00
R158P	On 15/09/2015	Spot Bond	85.50505	13.88448	85.50505	13.85720				0.00	0	0.00
R159	On 15/09/2016	Spot Bond	128.79704	26.07730	128.79704	25.95701				0.00	0	0.00
R159P	On 15/09/2016	Spot Bond	81.26980	7.62688	81.26980	7.61253				0.00	0	0.00
R179	On 01/08/2013	Spot Bond	106.08559	64.51708	106.08559	64.36804				0.00	0	0.00
R186	On 21/12/2026	Spot Bond	7.59000	129.68166	7.58000	129.75535			114,254,524,230,000.00	053,297,000	1,809,862,587.00	
R187P	On 21/12/2026	Spot Bond	34.66514	1.12354	34.66514	1.12256				0.00	0	0.00
R188P	On 21/12/2027	Spot Bond	32.55096	1.07149	32.55096	1.07061				0.00	0	0.00
R189	On 31/03/2013	Spot Bond	215.15787	127.82684	215.10239	127.35634			21,515,787,000.00	100,000	446,050,000.00	
R197	On 07/12/2023	Spot Bond	1.10000	278.13053	1.10000	278.04284			59,798,129,600.00	54,361,936	131,759,730.00	
R201	On 21/12/2014	Spot Bond	5.14500	110.91298	5.13000	110.92762			1,895,469,450,000.00	368,410,000	860,891,000.00	

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	Spot Bond	1.86000	206.47414	1.86000	206.40479		278,847,878,040.00	149,918,214	1,201,628,449.00	
R2023	On 28/02/2023	Spot Bond	7.10000	106.73122	7.09500	106.74769		15,441,932,000,000.00	174,920,000	2,235,380,000.00	
R203	On 15/09/2017	Spot Bond	5.98500	111.13890	5.96000	111.22916		19,502,146,440,000.00	258,504,000	5,349,805,105.00	
R204	On 21/12/2018	Spot Bond	6.22500	112.49217	6.21000	112.55194		11,954,359,275,000.00	920,379,000	5,755,462,112.00	
R2048	On 28/02/2048	Spot Bond	99.20808	10.94498	99.20808	10.92065		342,398,830,665,600.00	451,320,000	2,378,600,000.00	
R205	On 31/03/2014	Spot Bond	100.00000	42.93992	100.00000	42.83589		0.00	0	0.00	
R206	On 15/01/2014	Spot Bond	5.14000	105.43879	5.12500	105.44059		3,544,030,000,000.00	689,500,000	998,630,000.00	
R207	On 15/01/2020	Spot Bond	6.51500	106.95642	6.50500	106.99544		24,982,995,336,445.00	834,688,463	7,304,919,063.00	
R208	On 31/03/2021	Spot Bond	6.67000	101.73396	6.65500	101.81060		35,717,303,060,000.00	354,918,000	0,574,365,347.00	
R209	On 31/03/2036	Spot Bond	8.39000	79.38229	8.37500	79.49075		55,533,233,810,000.00	618,979,000	9,919,337,000.00	
R210	On 31/03/2028	Spot Bond	1.50000	160.88578	1.50000	160.83328		840,567,009,000.00	560,378,006	400,248,628.00	
R211	On 31/01/2017	Spot Bond	0.10000	112.61990	-0.10000	112.58777		(750,699,700.00)	7,506,997	1,177,564,084.00	
R212	On 31/01/2022	Spot Bond	0.95000	131.14033	0.95000	131.09955		60,749,359,300.00	63,946,694	931,558,000.00	
R213	On 28/02/2031	Spot Bond	8.15500	90.99324	8.14000	91.10312		16,750,794,060,000.00	054,052,000	5,236,932,000.00	
R214	On 28/02/2041	Spot Bond	77.73332	9.97071	77.73332	9.95264		117,801,737,127,200.00	515,460,000	6,790,215,000.00	
R223C	On 15/03/2013	Spot Bond	98.10852	78.98254	98.10852	78.81522		0.00	0	0.00	
R224C	On 15/09/2013	Spot Bond	95.74929	54.59854	95.74929	54.48066		0.00	0	0.00	
R225C	On 15/03/2014	Spot Bond	93.40448	37.67836	93.40448	37.59867		0.00	0	0.00	

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
R226C	On 15/09/2014	Spot Bond	91.01110	26.44067	91.01110	26.38594				0.00	0	0.00
R227C	On 15/03/2015	Spot Bond	87.49080	19.20553	87.49080	19.16707				0.00	0	0.00
R228C	On 15/09/2015	Spot Bond	85.50505	13.88448	85.50505	13.85720				0.00	0	0.00
R229C	On 15/03/2016	Spot Bond	83.47163	10.19222	83.47163	10.17260				0.00	0	0.00
R230C	On 15/09/2016	Spot Bond	81.26980	7.62688	81.26980	7.61253				0.00	0	0.00
R322C	On 21/12/2012	Spot Bond	99.35642	96.07704	99.35642	95.82642				0.00	0	0.00
R323C	On 21/06/2013	Spot Bond	96.68315	65.26783	96.68315	65.12734				0.00	0	0.00
R324C	On 21/12/2013	Spot Bond	94.26296	44.75509	94.26296	44.66075				0.00	0	0.00
R325C	On 21/06/2014	Spot Bond	91.92899	31.17421	91.92899	31.10985				0.00	0	0.00
R326C	On 21/12/2014	Spot Bond	89.76971	22.01453	89.76971	21.96997				0.00	0	0.00
R327C	On 21/06/2015	Spot Bond	86.42385	16.11829	86.42385	16.08669				0.00	0	0.00
R328C	On 21/12/2015	Spot Bond	84.45562	11.73689	84.45562	11.71432				0.00	0	0.00
R329C	On 21/06/2016	Spot Bond	82.31050	8.70664	82.31050	8.69025				0.00	0	0.00
R330C	On 21/12/2016	Spot Bond	79.97373	6.59671	79.97373	6.58459				0.00	0	0.00
R331C	On 21/06/2017	Spot Bond	75.56089	5.44381	75.56089	5.43428				0.00	0	0.00
R332C	On 21/12/2017	Spot Bond	73.15412	4.31644	73.15412	4.30910				0.00	0	0.00
R333C	On 21/06/2018	Spot Bond	69.91580	3.60700	69.91580	3.60110				0.00	0	0.00

Contract Details	Strike	Call / Put	MTM Yield	MarkPrice	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
R334C	On 21/12/2018	Spot Bond	67.83418	2.93475	67.83418	2.93007			0.00	0	0.00
R335C	On 21/06/2019	Spot Bond	65.82731	2.41806	65.82731	2.41430			0.00	0	0.00
R336C	On 21/12/2019	Spot Bond	63.84766	2.02121	63.84766	2.01815			0.00	0	0.00
R337C	On 21/06/2020	Spot Bond	60.09257	1.90186	60.09257	1.89913			0.00	0	0.00
R338C	On 21/12/2020	Spot Bond	58.22853	1.64178	58.22853	1.63949			0.00	0	0.00
R339C	On 21/06/2021	Spot Bond	55.42223	1.53252	55.42223	1.53047			0.00	0	0.00
R340C	On 21/12/2021	Spot Bond	53.71567	1.35463	53.71567	1.35287			0.00	0	0.00
R341C	On 21/06/2022	Spot Bond	52.07678	1.20839	52.07678	1.20687			0.00	0	0.00
R342C	On 21/12/2022	Spot Bond	50.50256	1.08728	50.50256	1.08594			0.00	0	0.00
R343C	On 21/06/2023	Spot Bond	49.04085	0.98207	49.04085	0.98089			0.00	0	0.00
R344C	On 21/12/2023	Spot Bond	47.63992	0.89330	47.63992	0.89226			0.00	0	0.00
R345C	On 21/06/2024	Spot Bond	40.84619	1.37107	40.84619	1.36968			0.00	0	0.00
R346C	On 21/12/2024	Spot Bond	39.49703	1.30347	39.49703	1.30219			0.00	0	0.00
R347C	On 21/06/2025	Spot Bond	38.20719	1.24639	38.20719	1.24520			0.00	0	0.00
R348C	On 21/12/2025	Spot Bond	36.97373	1.19822	36.97373	1.19711			0.00	0	0.00
R349C	On 21/06/2026	Spot Bond	35.79392	1.15763	35.79392	1.15659			0.00	0	0.00
R350C	On 21/12/2026	Spot Bond	34.66514	1.12354	34.66514	1.12256			0.00	0	0.00
R351C	On 21/06/2027	Spot Bond	33.58493	1.09508	33.58493	1.09415			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
R352C	On 21/12/2027	Spot Bond	32.55096	1.07149	32.55096	1.07061				0.00	0	0.00
RCSB01	On 16/03/2014	Spot Bond	100.64880	47.79485	100.64880	47.67711				0.00	0	0.00
RCSB02	On 15/07/2013	Spot Bond	99.92574	62.03756	99.92574	61.88737				0.00	0	0.00
RCSB03	On 15/07/2016	Spot Bond	99.90770	13.61327	99.90770	13.58032				0.00	0	0.00
RCSB04	On 25/05/2015	Spot Bond	100.96576	20.55876	100.96576	20.49403				0.00	0	0.00
RCSB2U	On 24/07/2017	Spot Bond	100.00000	2.09600	100.00000	2.08678				0.00	0	0.00
RCSC08	On 08/03/2013	Spot Bond	100.56581	99.17798	100.56581	98.90697				0.00	0	0.00
RCSC09	On 06/06/2013	Spot Bond	100.63344	76.51009	100.63344	65.99715				0.00	0	0.00
RCSC10	On 06/06/2013	Spot Bond	100.61948	76.51275	100.61948	66.00063				0.00	0	0.00
RCSC11	On 06/09/2013	Spot Bond	100.62865	44.25876	100.62865	66.22997				0.00	0	0.00
RDFB01	On 30/03/2015	Spot Bond	100.22952	22.34449	100.22952	22.28965				0.00	0	0.00
RDFC04	On 06/09/2013	Spot Bond	100.00000	77.19375	100.00000	77.08786				0.00	0	0.00
RDFC05	On 06/12/2012	Spot Bond	100.48281	66.55955	100.48281	99.72546				0.00	0	0.00
RDFC06	On 07/03/2013	Spot Bond	100.00000	80.04386	100.00000	99.99986				0.00	0	0.00
RES06	On 18/10/2014	Spot Bond	101.67229	28.95887	101.67229	28.88767				0.00	0	0.00
RES07	On 14/02/2013	Spot Bond	5.87500	104.69538	5.87500	104.67873				0.00	0	0.00
RES12	On 20/08/2015	Spot Bond	100.93776	15.59326	100.93776	15.52415				0.00	0	0.00

Contract Details	Strike	Call / Put	MTM Yield	MarkPrice	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
RES13	On 09/01/2013	Spot Bond	100.29264	91.45589	100.29264	91.22664			0.00	0	0.00
RES14	On 04/10/2013	Spot Bond	100.11180	56.80640	100.11180	56.37967			0.00	0	0.00
RES15	On 12/11/2017	Spot Bond	100.00000	13.94861	100.00000	13.84392			0.00	0	1,000,000.00
RES16	On 14/02/2013	Spot Bond	100.00000	83.90805	100.00000	83.71560			0.00	0	0.00
RESB01	On 03/06/2014	Spot Bond	100.68733	37.22623	100.68733	37.09982			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	82.99555	101.03586	82.80957			0.00	0	0.00
RP002	On 28/02/2013	Spot Bond	101.10798	83.11621	101.10798	82.92984			0.00	0	0.00
RP004	On 25/11/2014	Spot Bond	102.70350	29.03927	102.70350	28.96722			0.00	0	0.00
RP005	On 31/03/2017	Spot Bond	100.28309	14.23270	100.28309	14.20445			0.00	0	0.00
RP006	On 30/04/2019	Spot Bond	102.22019	12.43960	102.22019	12.40887			0.00	0	0.00
RP007	On 30/04/2016	Spot Bond	101.97649	15.94195	101.97649	15.90265			0.00	0	0.00
RP008	On 30/04/2016	Spot Bond	101.97649	15.94195	101.97649	15.90265			0.00	0	0.00
RP009	On 16/07/2013	Spot Bond	99.90414	60.76808	99.90414	60.50106			0.00	0	0.00
RP010	On 23/08/2013	Spot Bond	100.99069	51.08740	100.99069	50.86092			0.00	0	0.00
RP011	On 12/09/2013	Spot Bond	100.58819	67.14494	100.58819	66.84499			0.00	0	0.00
RP012	On 10/10/2013	Spot Bond	100.00000	54.32037	100.00000	53.91265			0.00	0	0.00
RP013	On 27/09/2016	Spot Bond	100.38461	5.28082	100.38461	5.25727			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM Yield	MarkPrice	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
RP014	On 27/09/2019	Spot Bond	100.43152	0.45911	100.43152	0.45706			0.00	0	0.00
RPG01	On 28/02/2014	Spot Bond	100.88031	38.25413	100.88031	38.15866			0.00	0	0.00
RPG01U	On 25/02/2014	Spot Bond	100.00000	34.22787	100.00000	34.16010			0.00	0	0.00
RPG02	On 25/11/2014	Spot Bond	101.00223	27.75846	101.00223	27.69060			0.00	0	0.00
RPI01	On 22/07/2016	Spot Bond	5.25000	101.94800	5.25000	101.93364			0.00	0	0.00
RPP01U	On 31/08/2018	Spot Bond	100.00000	0.59914	100.00000	0.59766			0.00	0	0.00
RPP04U	On 07/10/2016	Spot Bond	100.00000	4.06960	100.00000	4.05974			0.00	0	0.00
RPP05U	On 21/01/2013	Spot Bond	100.00000	88.80779	100.00000	88.59223			0.00	0	0.00
RPS001	On 16/11/2022	Spot Bond	100.00000	23.42296	100.00000	23.33343			0.00	0	0.00
RW21	On 21/04/2021	Spot Bond	109.50878	10.22726	109.50878	10.20276			328,526,340.00	3,000	5,400,000.00
SA061U	On 14/12/2012	Spot Bond	100.00000	97.85523	100.00000	97.59358			0.00	0	0.00
SA062U	On 18/01/2013	Spot Bond	100.00000	89.46078	100.00000	89.24205			0.00	0	0.00
SBC2	On 28/04/2016	Spot Bond	105.69036	8.66257	105.69036	8.64547			0.00	0	0.00
SBK12	On 24/11/2016	Spot Bond	117.11129	11.86848	117.11129	11.83829			0.00	0	29,700,000.00
SBK13	On 24/11/2016	Spot Bond	100.96377	10.73593	100.96377	10.70970			282,698,556,000.00	2,800,000	700,000.00
SBK14	On 01/12/2017	Spot Bond	109.76738	10.06871	109.76738	10.04453			0.00	0	15,000,000.00
SBK15	On 23/01/2022	Spot Bond	101.55586	7.78673	101.55586	7.76760			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM Yield	MarkPrice	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
SBK16	On 15/03/2023	Spot Bond	100.47716	6.99602	100.47716	6.97881			0.00	0	10,000,000.00
SBK17	On 31/07/2024	Spot Bond	101.44951	9.31809	101.44951	9.28894			0.00	0	0.00
SBK18	On 24/10/2020	Spot Bond	100.00000	14.87166	100.00000	14.76003			0.00	0	2,100,000.00
SBK19	On 24/10/2019	Spot Bond	100.00000	14.93304	100.00000	14.82096			0.00	0	3,000,000.00
SBK7	On 24/05/2015	Spot Bond	110.28697	19.44410	110.28697	19.39698		441,147,880,000.00	4,000,000	17,000,000.00	
SBK8	On 10/04/2013	Spot Bond	101.21158	77.30495	101.21158	77.14609		0.00	0	2,700,000.00	
SBK9	On 10/04/2018	Spot Bond	101.86258	10.50845	101.86258	10.48472		0.00	0	6,900,000.00	
SBK11	On 09/04/2014	Spot Bond	127.67688	37.25918	127.67688	37.14765		255,353,760,000.00	2,000,000	72,758,600.00	
SBN18	On 14/09/2013	Spot Bond	159.66556	42.21995	159.66556	42.08327		0.00	0	0.00	
SBN20	On 31/03/2013	Spot Bond	152.98792	68.49113	152.98792	68.29796		0.00	0	0.00	
SBN27	On 15/09/2015	Spot Bond	117.95662	20.88676	117.95662	20.83333		0.00	0	0.00	
SBN29	On 15/09/2015	Spot Bond	118.36117	20.80202	118.36117	20.74865		0.00	0	0.00	
SBN31	On 15/09/2015	Spot Bond	118.56412	20.75973	118.56412	20.70640		0.00	0	0.00	
SBN32	On 19/03/2013	Spot Bond	143.82678	72.56375	143.82678	72.36092		0.00	0	0.00	
SBN33	On 15/09/2017	Spot Bond	103.68838	11.32083	103.68838	11.29474		0.00	0	0.00	
SBN34	On 15/09/2015	Spot Bond	118.14423	20.84739	118.14423	20.79399		0.00	0	0.00	
SBN35	On 15/09/2015	Spot Bond	118.24540	20.82621	118.24540	20.77282		0.00	0	0.00	
SBN36	On 31/03/2013	Spot Bond	211.65251	61.86818	211.65251	61.65370		0.00	0	0.00	

Contract Details			Strike	Call / Put	MTM Yield	MarkPrice	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
SBN42	On 31/03/2013	Spot Bond			100.00000	78.41797	100.00000	78.25494			0.00	0	0.00
SBN45	On 15/09/2017	Spot Bond			100.42831	9.45250	100.42831	9.42926			0.00	0	0.00
SBN49	On 02/06/2014	Spot Bond			99.21990	38.20876	99.21990	38.08080			0.00	0	0.00
SBN50	On 23/09/2014	Spot Bond			100.36654	32.85773	100.36654	32.77699			0.00	0	0.00
SBN51	On 03/10/2016	Spot Bond			100.15186	11.82962	100.15186	11.80092			0.00	0	0.00
SBN52	On 03/07/2013	Spot Bond			100.16711	64.06752	100.16711	63.91209			0.00	0	0.00
SBR003	On 05/11/2013	Spot Bond			100.00000	58.28901	100.00000	58.14781			0.00	0	0.00
SBS13	On 22/09/2017	Spot Bond			107.02647	11.43837	107.02647	11.41131			0.00	0	0.00
SBS14	On 07/02/2014	Spot Bond			101.09831	39.19265	101.09831	39.09677			0.00	0	0.00
SBS15	On 26/04/2016	Spot Bond			101.18390	12.43810	101.18390	12.40765			0.00	0	0.00
SBS16	On 22/09/2018	Spot Bond			100.29283	8.53769	100.29283	8.51672			0.00	0	0.00
SBS17	On 23/06/2018	Spot Bond			100.00000	1.11337	100.00000	1.11090			0.00	0	0.00
SBS18	On 23/06/2018	Spot Bond			100.30374	8.81294	100.30374	8.79129			0.00	0	0.00
SBS19	On 23/06/2021	Spot Bond			112.35030	13.62147	112.35030	13.58833		674,101,800,000.00	6,000,000	3,000,000.00	
SBS20	On 15/05/2026	Spot Bond			107.31305	9.84456	107.31305	9.82122			0.00	0	0.00
SBS21	On 15/05/2026	Spot Bond			101.14300	7.68686	101.14300	7.66262			0.00	0	0.00
SBS22	On 23/05/2015	Spot Bond			100.81390	19.09337	100.81390	19.04679			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM Yield	MarkPrice	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
SBS23	On 23/05/2017	Spot Bond	100.85958	8.94060	100.85958	8.91248			0.00	0	0.00
SBS24	On 23/05/2019	Spot Bond	100.88565	7.21181	100.88565	7.19419			0.00	0	1,500,000.00
SBS25	On 24/05/2019	Spot Bond	107.86744	8.66577	107.86744	8.65108		1,725,879,040.00		16,000	2,700,000.00
SBS3	On 25/05/2026	Spot Bond	100.17939	8.39145	100.17939	8.37265			0.00	0	0.00
SBS4	On 16/11/2021	Spot Bond	102.91713	8.80302	102.91713	8.78286			0.00	0	0.00
SBS7	On 26/03/2013	Spot Bond	102.48454	80.60656	102.48454	80.43401			0.00	0	0.00
SBS9	On 07/07/2016	Spot Bond	118.34171	17.38665	118.34171	17.34278		355,025,130.00		3,000	2,300,000.00
SBSI10	On 03/07/2013	Spot Bond	120.99445	71.75572	120.99445	71.55103			0.00	0	3,000,000.00
SBSI11	On 07/12/2023	Spot Bond	265.12288	2.06496	265.12288	2.05546			0.00	0	0.00
SBSI12	On 31/01/2017	Spot Bond	119.59470	4.89299	119.59470	4.88054			0.00	0	0.00
SCM107	On 15/09/2017	Spot Bond	112.58000	11.30862	112.58000	11.27785			0.00	0	0.00
SCM220	On 20/01/2013	Spot Bond	100.00000	98.63457	100.00000	98.39459			0.00	0	0.00
SCM221	On 17/02/2013	Spot Bond	100.00000	83.33333	100.00000	83.14351			0.00	0	0.00
SHF01	On 15/12/2016	Spot Bond	100.00000	2.75331	100.00000	2.74657			0.00	0	0.00
SHI02	On 01/10/2021	Spot Bond	82.63494	0.23349	82.63494	0.23294			0.00	0	0.00
SHI05	On 31/01/2017	Spot Bond	100.00000	7.30396	100.00000	7.24707			0.00	0	0.00
SHPCBU	On 03/04/2017	Spot Bond	6.50000	100.75662	6.50000	100.74475			0.00	0	0.00
SHS01	On 15/12/2016	Spot Bond	100.49004	9.68947	100.49004	9.66564			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM Yield	MarkPrice	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
SHS02	On 29/06/2013	Spot Bond	100.22255	64.35124	100.22255	64.19333			0.00	0	0.00
SHS03	On 29/06/2015	Spot Bond	100.24006	17.97576	100.24006	17.93164			0.00	0	0.00
SHS04	On 29/06/2017	Spot Bond	100.37865	10.85646	100.37865	10.82977			0.00	0	0.00
SHS05	On 29/06/2017	Spot Bond	104.63904	10.90715	104.63904	10.88933		418,556,160.00	4,000	4,000.00	
SLI1	On 15/08/2013	Spot Bond	104.53403	62.55739	104.53403	62.41460			0.00	0	0.00
SLI2	On 15/08/2016	Spot Bond	110.17225	15.02637	110.17225	14.99058			0.00	0	8,200,000.00
SMF1	On 27/06/2013	Spot Bond	104.99511	69.84193	104.99511	69.68108		419,980,440.00	4,000	4,000.00	
SNT01	On 15/09/2017	Spot Bond	102.86503	11.42948	102.86503	11.40331			0.00	0	18,700,000.00
SPDA1	On 21/08/2014	Spot Bond	101.14731	26.52312	101.14731	26.45821			0.00	0	0.00
SPDA2	On 21/08/2016	Spot Bond	100.91285	9.98561	100.91285	9.96123			0.00	0	0.00
SPDA3	On 21/08/2015	Spot Bond	101.15213	14.63818	101.15213	14.60235			0.00	0	0.00
SPDA4	On 21/08/2017	Spot Bond	100.91985	8.06353	100.91985	8.04383			0.00	0	0.00
SSA01	On 28/06/2016	Spot Bond	110.58806	16.80132	110.58806	16.76097			0.00	0	0.00
SSA02	On 20/04/2015	Spot Bond	99.95086	22.01504	99.95086	21.94634			0.00	0	0.00
SSN001	On 01/03/2017	Spot Bond	100.74418	9.22710	100.74418	9.15507			0.00	0	0.00
SSN002	On 26/03/2017	Spot Bond	100.29998	11.04022	100.29998	11.01311			0.00	0	0.00
SSN003	On 25/04/2017	Spot Bond	101.49647	10.25755	101.49647	10.22510			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM Yield	MarkPrice	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
SSN004	On 31/03/2021	Spot Bond	89.26946	8.86131	89.26946	8.84336			0.00	0	0.00
SSN005	On 31/03/2021	Spot Bond	88.92846	8.89464	88.92846	8.87668			0.00	0	0.00
SSN006	On 21/12/2014	Spot Bond	107.77651	24.96792	107.77651	24.92607			0.00	0	0.00
SSN007	On 15/01/2020	Spot Bond	97.48656	10.47436	97.48656	10.45179			0.00	0	0.00
SSN008	On 18/06/2017	Spot Bond	100.44496	9.53860	100.44496	9.50838			0.00	0	0.00
SSN009	On 15/09/2017	Spot Bond	104.60347	11.20265	104.60347	11.17665			0.00	0	0.00
SSN010	On 15/09/2015	Spot Bond	119.58561	20.54916	119.58561	20.49601			0.00	0	0.00
SSN011	On 31/01/2025	Spot Bond	101.19280	3.24211	101.19280	3.22848			0.00	0	0.00
SYN867	On 19/01/2013	Spot Bond	100.00000	89.24205	100.00000	89.02439			0.00	0	0.00
SYN869	On 19/01/2013	Spot Bond	100.00000	89.24205	100.00000	89.02439			0.00	0	0.00
SYN870	On 20/01/2013	Spot Bond	100.00000	89.02439	100.00000	88.80779			0.00	0	0.00
SYN872	On 13/02/2013	Spot Bond	100.00000	84.10138	100.00000	83.90805			0.00	0	0.00
SYN873	On 14/02/2013	Spot Bond	100.00000	83.90805	100.00000	83.71560			0.00	0	0.00
SYN874	On 16/02/2013	Spot Bond	100.00000	83.52403	100.00000	83.33333			0.00	0	0.00
SYN875	On 16/02/2013	Spot Bond	100.00000	83.52403	100.00000	83.33333			0.00	0	0.00
SYN876	On 20/02/2013	Spot Bond	100.00000	82.76644	100.00000	82.57919			0.00	0	0.00
SYN878	On 21/02/2013	Spot Bond	100.00000	82.57919	100.00000	82.39278			0.00	0	0.00
SYN880	On 23/02/2013	Spot Bond	100.00000	82.20721	100.00000	82.02247			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM Yield	MarkPrice	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
SYN881	On 23/02/2013	Spot Bond	100.00000	82.20721	100.00000	82.02247			0.00	0	0.00
SYN882	On 27/02/2013	Spot Bond	100.00000	81.47321	100.00000	81.29176			0.00	0	0.00
SYN887	On 17/02/2013	Spot Bond	100.00000	83.33333	100.00000	83.14351			0.00	0	0.00
SYN911	On 19/07/2013	Spot Bond	100.00000	60.65983	100.00000	60.52521			0.00	0	0.00
SYN913	On 19/07/2013	Spot Bond	100.00000	60.65983	100.00000	60.52521			0.00	0	0.00
SYN923	On 21/08/2013	Spot Bond	100.00000	56.37156	100.00000	56.24645			0.00	0	0.00
SYN924	On 22/08/2013	Spot Bond	100.00000	56.24645	100.00000	56.12163			0.00	0	0.00
SYN925	On 23/08/2013	Spot Bond	100.00000	56.12163	100.00000	55.99708			0.00	0	0.00
SYN928	On 19/07/2013	Spot Bond	100.00000	60.65983	100.00000	60.52521			0.00	0	0.00
SYN929	On 19/07/2013	Spot Bond	100.00000	60.65983	100.00000	60.52521			0.00	0	0.00
SYN947	On 18/12/2012	Spot Bond	99.03221	96.84681	99.03221	96.59300			0.00	0	0.00
SYN950	On 15/01/2013	Spot Bond	100.00000	90.12346	100.00000	89.90148			0.00	0	0.00
SYN951	On 21/01/2013	Spot Bond	100.00000	88.80779	100.00000	88.59223			0.00	0	0.00
SYN953	On 05/02/2013	Spot Bond	100.00000	85.68075	100.00000	85.48009			0.00	0	0.00
SYN954	On 21/01/2013	Spot Bond	100.00000	88.80779	100.00000	88.59223			0.00	0	0.00
SYN955	On 12/02/2013	Spot Bond	100.00000	84.29561	100.00000	84.10138			0.00	0	0.00
SYN956	On 14/02/2013	Spot Bond	100.00000	83.90805	100.00000	83.71560			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM Yield	MarkPrice	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
SYN957	On 18/02/2013	Spot Bond	100.00000	83.14351	100.00000	82.95455			0.00	0	0.00
SYN958	On 18/02/2013	Spot Bond	100.00000	83.14351	100.00000	82.95455			0.00	0	0.00
SYN959	On 19/02/2013	Spot Bond	100.00000	82.95455	100.00000	82.76644			0.00	0	0.00
SYN960	On 28/01/2013	Spot Bond	100.00000	87.32057	100.00000	87.11217			0.00	0	0.00
SYN961	On 22/02/2013	Spot Bond	100.00000	82.39278	100.00000	82.20721			0.00	0	0.00
SYN962	On 19/12/2012	Spot Bond	100.00000	96.56085	100.00000	96.30607			0.00	0	0.00
SYN963	On 25/02/2013	Spot Bond	100.00000	81.83857	100.00000	81.65548			0.00	0	0.00
SYN964	On 26/02/2013	Spot Bond	100.00000	81.65548	100.00000	81.47321			0.00	0	0.00
SYN965	On 01/03/2013	Spot Bond	100.00000	81.11111	100.00000	80.93126			0.00	0	0.00
SZ18	On 30/09/2015	Spot Bond	117.60842	19.20779	117.60842	19.15903			0.00	0	0.00
SZ25	On 30/09/2025	Spot Bond	104.75139	10.03461	104.75139	10.01143			0.00	0	0.00
T018	On 15/07/2014	Spot Bond	100.00000	38.97780	100.00000	38.89199			0.00	0	0.00
TF105U	On 25/10/2014	Spot Bond	100.00000	34.06404	100.00000	33.80836			0.00	0	0.00
TFS06	On 20/03/2014	Spot Bond	102.75446	41.04018	102.75446	40.94628			0.00	0	0.00
TFS100	On 22/01/2013	Spot Bond	98.53867	88.74017	98.53867	88.52808			0.00	0	0.00
TFS101	On 06/02/2013	Spot Bond	98.31078	85.69027	98.31078	85.49295			0.00	0	0.00
TFS102	On 14/12/2012	Spot Bond	99.10758	97.87396	99.10758	97.61455			0.00	0	0.00
TFS103	On 14/03/2013	Spot Bond	97.81910	79.19929	97.81910	79.03154			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM Yield	MarkPrice	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
TFS104	On 29/01/2013	Spot Bond	100.00000	66.66696	100.00000	66.66695			0.00	0	0.00
TFS73	On 11/02/2013	Spot Bond	100.94335	85.58536	100.94335	85.38614			0.00	0	0.00
TFS77	On 12/04/2013	Spot Bond	99.98492	92.18868	99.98492	91.96164			0.00	0	0.00
TFS78	On 18/04/2013	Spot Bond	99.89383	90.85170	99.89383	90.63140			0.00	0	0.00
TFS83	On 28/07/2015	Spot Bond	101.19250	15.11072	101.19250	15.07373			0.00	0	0.00
TFS84	On 28/07/2016	Spot Bond	107.95127	14.91531	107.95127	14.88036			0.00	0	0.00
TFS88	On 08/02/2013	Spot Bond	100.00000	85.08159	100.00000	84.88372			0.00	0	0.00
TFS90	On 05/03/2013	Spot Bond	100.57712	81.46302	100.57712	81.28316			0.00	0	0.00
TFS93	On 17/02/2014	Spot Bond	100.87887	38.45341	100.87887	38.37666			0.00	0	0.00
TFS97	On 14/11/2013	Spot Bond	100.92142	56.01048	100.92142	55.83422			0.00	0	0.00
TH10A1	On 18/10/2038	Spot Bond	101.62026	6.38299	101.62026	6.36278			0.00	0	0.00
TH10A2	On 18/10/2038	Spot Bond	101.66672	6.57870	101.66672	6.55786			0.00	0	0.00
TH10A3	On 18/10/2038	Spot Bond	102.00557	10.52676	102.00557	10.50321			0.00	0	0.00
TH10A4	On 18/07/2017	Spot Bond	100.00000	2.92135	100.00000	2.89336			0.00	0	0.00
TH10A5	On 18/07/2017	Spot Bond	100.00000	2.92135	100.00000	2.89336			0.00	0	0.00
TH10A6	On 18/07/2017	Spot Bond	100.00000	2.92135	100.00000	2.89336			0.00	0	0.00
TH10A7	On 18/10/2038	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
TH10A8	On 18/10/2038	Spot Bond	100.00000	0.00000	100.00000	0.00000			0.00	0	0.00
TH10A9	On 18/07/2017	Spot Bond	100.00000	4.41938	100.00000	4.41938			0.00	0	0.00
TH10B1	On 18/10/2038	Spot Bond	101.76658	6.99888	101.76658	6.97669			0.00	0	0.00
TH10B2	On 18/07/2017	Spot Bond	100.00000	2.92135	100.00000	2.89336			0.00	0	50,000,000.00
TH10C1	On 18/10/2038	Spot Bond	101.98019	7.89513	101.98019	7.87005			0.00	0	0.00
TH10C2	On 18/07/2017	Spot Bond	100.00000	2.92135	100.00000	2.89336			0.00	0	28,000,000.00
TH10D1	On 18/10/2038	Spot Bond	102.86169	11.55799	102.86169	11.52101			0.00	0	0.00
TH10D2	On 18/07/2017	Spot Bond	100.00000	2.92135	100.00000	2.89336			0.00	0	0.00
TH9A10	On 18/07/2016	Spot Bond	101.66078	10.82924	101.66078	10.80262			0.00	0	0.00
THE8A1	On 18/04/2036	Spot Bond	101.48088	6.47457	101.48088	6.45868			0.00	0	0.00
THE8A2	On 18/04/2036	Spot Bond	101.58542	6.96835	101.58542	6.95123			0.00	0	0.00
THE8A3	On 18/04/2036	Spot Bond	105.94334	7.03348	105.94334	7.01555			0.00	0	0.00
THE8B1	On 18/04/2036	Spot Bond	101.79445	7.95319	101.79445	7.93362			0.00	0	0.00
THE8C1	On 18/04/2036	Spot Bond	101.88733	8.38975	101.88733	8.36908			0.00	0	0.00
THE8D1	On 18/04/2036	Spot Bond	102.87096	12.97419	102.87096	12.94196			0.00	0	0.00
THE9A1	On 18/07/2016	Spot Bond	101.59334	10.52906	101.59334	10.50319			0.00	0	0.00
THE9A2	On 18/01/2016	Spot Bond	101.62589	12.70223	101.62589	12.67101			0.00	0	0.00
THE9A3	On 18/07/2016	Spot Bond	101.64915	10.77751	101.64915	10.75102			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
THE9A5	On 18/07/2039	Spot Bond	101.62589	7.13238	101.62589	7.11485				0.00	0	0.00
THE9A6	On 18/07/2039	Spot Bond	101.64915	7.24192	101.64915	7.22411				0.00	0	0.00
THE9A7	On 18/07/2039	Spot Bond	101.66078	7.29666	101.66078	7.27873				0.00	0	0.00
THE9A8	On 18/07/2016	Spot Bond	101.61194	10.61190	101.61194	10.58582				0.00	0	0.00
THE9A9	On 18/07/2016	Spot Bond	101.64915	10.77751	101.64915	10.75102				0.00	0	0.00
THE9B1	On 18/07/2016	Spot Bond	101.77704	11.34608	101.77704	11.31816				0.00	0	0.00
THE9B2	On 18/07/2039	Spot Bond	101.77704	7.84354	101.77704	7.82424				0.00	0	0.00
THE9B3	On 18/07/2016	Spot Bond	101.77704	11.34608	101.77704	11.31816				0.00	0	0.00
THE9C1	On 18/07/2016	Spot Bond	101.96303	12.17115	101.96303	12.14116				0.00	0	0.00
THE9C2	On 18/07/2039	Spot Bond	102.00952	8.93397	102.00952	8.91195				0.00	0	0.00
THE9C3	On 18/07/2016	Spot Bond	101.95141	12.11966	101.95141	12.08978				0.00	0	0.00
THE9D1	On 18/07/2016	Spot Bond	102.88090	16.21137	102.88090	16.17108				0.00	0	0.00
THE9D2	On 18/07/2039	Spot Bond	102.93896	13.25190	102.93896	13.21896				0.00	0	0.00
THE9D3	On 18/07/2016	Spot Bond	102.91574	16.36370	102.91574	16.32302				0.00	0	0.00
TL13	On 31/12/2013	Spot Bond	100.16956	43.45448	100.16956	43.34905				0.00	0	0.00
TL15	On 29/04/2015	Spot Bond	115.34604	21.46656	115.34604	21.41292				576,730,200.00	5,000	2,700,000.00
TL20	On 22/02/2020	Spot Bond	98.42479	11.12254	98.42479	11.10173				0.00	0	0.00

Contract Details	Strike	Call / Put	MTM Yield	MarkPrice	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
TN17	On 14/11/2017	Spot Bond	113.10271	9.73288	113.10271	9.70882		1,471,126,948,970.00	13,007,000	1,010,507,000.00	
TN20	On 17/09/2020	Spot Bond	114.87864	11.24841	114.87864	11.22023		15,290,576,741,280.00	133,102,000	339,754,000.00	
TN23	On 06/11/2023	Spot Bond	120.75839	9.67485	120.75839	9.64964		0.00	0	85,500,000.00	
TN25	On 19/08/2025	Spot Bond	105.49834	11.57545	105.49834	11.54883		10,338,837,320,000.00	98,000,000	181,700,000.00	
TN27	On 14/11/2027	Spot Bond	103.04013	9.08525	103.04013	9.06441		1,957,762,470.00	19,000	9,919,000.00	
TORQ1	On 15/04/2022	Spot Bond	100.87844	6.92641	100.87844	6.89574		0.00	0	0.00	
TORQ2	On 15/04/2022	Spot Bond	100.89915	7.08817	100.89915	7.05677		0.00	0	0.00	
TORQ3	On 15/04/2022	Spot Bond	100.92536	7.29299	100.92536	7.26067		0.00	0	0.00	
TORQ4	On 15/04/2022	Spot Bond	100.92812	7.31454	100.92812	7.28212		0.00	0	0.00	
TORQ5	On 15/04/2022	Spot Bond	101.05768	8.32633	101.05768	8.28940		0.00	0	0.00	
TORQ6	On 15/04/2022	Spot Bond	101.32571	14.12791	101.32571	14.06511		0.00	0	0.00	
TPDA01	On 05/04/2015	Spot Bond	100.00000	27.90954	100.00000	27.68551		0.00	0	0.00	
TPDA02	On 05/04/2017	Spot Bond	100.00000	14.45412	100.00000	14.33809		0.00	0	0.00	
TPDA03	On 05/04/2018	Spot Bond	100.00000	12.38618	100.00000	12.28675		0.00	0	0.00	
TR30	On 31/12/2099	Spot Bond	10.00000	100.16075	10.00000	100.13394		0.00	0	0.00	
TR31	On 31/12/2099	Spot Bond	9.75000	100.15674	9.75000	100.13060		0.00	0	0.00	
TR32	On 31/12/2099	Spot Bond	100.00000	10.15612	100.00000	10.12994		0.00	0	0.00	
TSP116	On 09/02/2013	Spot Bond	100.00000	84.88372	100.00000	84.68677		0.00	0	0.00	

Contract Details	Strike	Call / Put	MTM Yield	MarkPrice	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
TSP117	On 23/02/2013	Spot Bond	100.00000	82.20721	100.00000	82.02247			0.00	0	0.00
TSP125	On 23/08/2013	Spot Bond	100.00000	61.03342	100.00000	60.91762			0.00	0	0.00
TSP128	On 07/02/2013	Spot Bond	100.00000	85.28037	100.00000	85.08159			0.00	0	0.00
TSP129	On 07/03/2013	Spot Bond	97.58601	80.43133	97.58601	80.25874			0.00	0	0.00
TSP131	On 03/05/2013	Spot Bond	96.66726	71.84084	96.66726	71.70441			0.00	0	0.00
TSP133	On 03/01/2013	Spot Bond	98.71758	92.96025	98.71758	92.72712			0.00	0	0.00
TSP134	On 27/06/2013	Spot Bond	99.76004	68.05622	99.76004	67.92732			0.00	0	0.00
TSP135	On 07/02/2013	Spot Bond	98.31631	85.49225	98.31631	85.29583			0.00	0	0.00
TSP136	On 30/05/2013	Spot Bond	100.00000	67.59259	100.00000	67.46765			0.00	0	100,000,000.00
UG21	On 02/03/2021	Spot Bond	114.88602	11.87023	114.88602	11.84051			0.00	0	0.00
UTR041	On 19/04/2014	Spot Bond	99.85679	42.01930	99.85679	41.91764			0.00	0	0.00
UTR042	On 19/04/2016	Spot Bond	99.84614	13.98604	99.84614	13.95220			0.00	0	0.00
UTR043	On 06/04/2015	Spot Bond	100.02475	23.66040	100.02475	23.60308			0.00	0	0.00
UTR40	On 10/09/2017	Spot Bond	107.51485	13.12842	107.51485	13.09724			0.00	0	0.00
VIP1A5	On 07/11/2013	Spot Bond	100.00000	58.60904	100.00000	58.46705			0.00	0	0.00
VIP1B3	On 07/11/2013	Spot Bond	100.00000	58.84464	100.00000	58.70209			0.00	0	0.00
VIP1C3	On 07/11/2013	Spot Bond	100.00000	58.92318	100.00000	58.78043			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM Yield	MarkPrice	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
VKE01	On 08/05/2015	Spot Bond	101.12514	20.28376	101.12514	20.21982			0.00	0	0.00
VKE02	On 08/05/2016	Spot Bond	101.16690	12.72808	101.16690	12.68794			0.00	0	0.00
VKE03	On 08/05/2017	Spot Bond	101.16870	9.48921	101.16870	9.45928			0.00	0	0.00
VOD002	On 28/02/2013	Spot Bond	100.00000	85.90507	100.00000	85.71416			0.00	0	0.00
VOD006	On 28/02/2013	Spot Bond	100.00000	85.50349	100.00000	85.31348			0.00	0	0.00
VOYT01	On 09/09/2015	Spot Bond	142.66000	8.66616	142.66000	8.64514			0.00	0	0.00
WS04	On 30/05/2016	Spot Bond	125.92352	13.08801	125.92352	13.05274			0.00	0	94,000,000.00
WS05	On 01/08/2018	Spot Bond	235.74310	6.84505	235.74310	6.81419			0.00	0	38,377,000.00
WSP1	On 28/05/2015	Spot Bond	110.71509	18.63960	110.71509	18.59429			0.00	0	14,200,000.00
WSP2	On 28/05/2017	Spot Bond	112.63018	9.83431	112.63018	9.81006			0.00	0	121,000,000.00
WSP3	On 28/05/2019	Spot Bond	114.13989	8.30933	114.13989	8.28863			0.00	0	0.00
WSP4	On 28/05/2020	Spot Bond	112.54320	8.27221	112.54320	8.25183			0.00	0	0.00
WSP5	On 28/05/2021	Spot Bond	112.28516	8.22286	112.28516	8.20264			0.00	0	17,000,000.00
Z006	On 31/08/2013	Spot Bond	95.75673	56.39552	95.75673	56.27375			0.00	0	0.00
Z009	On 30/11/2013	Spot Bond	94.53097	46.70247	94.53097	46.60325			0.00	0	0.00
Z014	On 30/06/2015	Spot Bond	86.34739	15.83094	86.34739	15.80009			0.00	0	0.00
Z018	On 31/03/2014	Spot Bond	92.99863	36.60518	92.99863	36.52846			0.00	0	0.00
Z019	On 30/06/2014	Spot Bond	91.84060	30.57416	91.84060	30.51143			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
Z020	On 19/10/2015	Spot Bond	85.12782	13.07857	85.12782	13.05311				0.00	0	0.00
Z025	On 30/11/2014	Spot Bond	90.00797	22.89970	90.00797	22.85274				0.00	0	0.00
Z071	On 01/07/2015	Spot Bond	86.33473	15.80369	86.33473	15.77290				0.00	0	75,000,000.00
Z083	On 30/09/2019	Spot Bond	64.79116	2.18215	64.79116	2.17877				0.00	0	0.00
ZA001	On 01/09/2016	Spot Bond	100.00000	7.49989	100.00000	7.48566				0.00	0	0.00
ZA002	On 16/08/2024	Spot Bond	100.00000	0.03020	100.00000	0.03014				0.00	0	0.00
ZA003	On 01/09/2016	Spot Bond	100.00000	7.49989	100.00000	7.48566				0.00	0	0.00
ZA007	On 31/03/2015	Spot Bond	100.00000	20.09532	100.00000	20.05720				0.00	0	0.00
ZA008	On 19/03/2015	Spot Bond	100.00000	20.55852	100.00000	20.51951				0.00	0	0.00
ZA009	On 22/04/2015	Spot Bond	100.00000	19.27306	100.00000	19.23649				0.00	0	0.00
ZA010	On 22/04/2015	Spot Bond	100.00000	19.27306	100.00000	19.23649				0.00	0	0.00
ZA011	On 20/05/2015	Spot Bond	100.00000	18.27502	100.00000	18.24035				0.00	0	0.00
ZA012	On 20/05/2015	Spot Bond	100.00000	18.27502	100.00000	18.24035				0.00	0	0.00
ZA013	On 18/06/2015	Spot Bond	100.00000	17.29579	100.00000	17.26298				0.00	0	0.00
ZA014	On 18/06/2015	Spot Bond	100.00000	17.29579	100.00000	17.26298				0.00	0	0.00
ZA015	On 20/07/2015	Spot Bond	100.00000	16.27604	100.00000	16.24516				0.00	0	0.00
ZA016	On 20/07/2015	Spot Bond	100.00000	16.27604	100.00000	16.24516				0.00	0	0.00

Contract Details	Strike	Call / Put	MTM Yield	MarkPrice	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
ZA017	On 20/08/2015	Spot Bond	100.00000	15.34553	100.00000	15.31642			0.00	0	0.00
ZA018	On 20/08/2015	Spot Bond	100.00000	15.34553	100.00000	15.31642			0.00	0	0.00
ZA019	On 21/09/2015	Spot Bond	100.00000	14.44077	100.00000	14.41337			0.00	0	0.00
ZA020	On 21/09/2015	Spot Bond	100.00000	14.44077	100.00000	14.41337			0.00	0	0.00
ZA021	On 20/10/2015	Spot Bond	100.00000	13.66699	100.00000	13.64106			0.00	0	0.00
ZA022	On 18/11/2015	Spot Bond	100.00000	12.93467	100.00000	12.91013			0.00	0	0.00
ZA023	On 20/04/2016	Spot Bond	100.00000	9.67320	100.00000	9.65485			0.00	0	0.00
ZA024	On 20/05/2016	Spot Bond	100.00000	9.13751	100.00000	9.12018			0.00	0	0.00
ZA025	On 21/06/2016	Spot Bond	100.00000	8.59877	100.00000	8.58246			0.00	0	0.00
ZA026	On 21/06/2016	Spot Bond	100.00000	8.59877	100.00000	8.58246			0.00	0	0.00
ZA027	On 20/07/2016	Spot Bond	100.00000	8.13802	100.00000	8.12258			0.00	0	0.00
ZA028	On 19/08/2016	Spot Bond	100.00000	7.68735	100.00000	7.67277			0.00	0	0.00
ZA029	On 20/09/2016	Spot Bond	100.00000	7.23411	100.00000	7.22038			0.00	0	0.00
Total for j-Bonds :								988,002,358,578,900.00	,365,223,800	107 650 478 166.00	
Grand Total:								988,003,153,853,543.00	365,271,400	107 652 112 312.00	