



JOHANNESBURG STOCK EXCHANGE

Interest Rates & Currency Derivatives

Daily MTM Report

Daily summary for: 05/12/2012

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	8.78350	8.78350	8.82940	8.82940		11.89	106,253,999.50	12,097	356,006.00		
\$ / R	On 14/12/2012	Foreign Exchange Future	7.95	Call	833.51460	0.83351	879.42520	0.87943	833.515	18.20	0.00	0	0.00
\$ / R	On 14/12/2012	Foreign Exchange Future	7.95	Put	0.01460	0.00001	0.02520	0.00003	0.015	18.20	0.00	0	15,000.00
\$ / R	On 14/12/2012	Foreign Exchange Future	8.00	Call	783.52730	0.78353	829.44050	0.82944	783.527	17.90	0.00	0	300.00
\$ / R	On 14/12/2012	Foreign Exchange Future	8.00	Put	0.02730	0.00003	0.04050	0.00004	0.027	17.90	0.00	0	12,540.00
\$ / R	On 14/12/2012	Foreign Exchange Future	8.10	Call	683.59250	0.68359	729.50510	0.72951	683.593	17.29	0.00	0	0.00
\$ / R	On 14/12/2012	Foreign Exchange Future	8.10	Put	0.09250	0.00009	0.10510	0.00011	0.093	17.29	0.00	0	3,000.00
\$ / R	On 14/12/2012	Foreign Exchange Future	8.25	Call	534.00660	0.53401	579.85970	0.57986	534.007	16.28	0.00	0	0.00
\$ / R	On 14/12/2012	Foreign Exchange Future	8.25	Put	0.50660	0.00051	0.45970	0.00046	0.507	16.28	0.00	0	2,500.00
\$ / R	On 14/12/2012	Foreign Exchange Future	7.80	Call	983.50540	0.98351	1,029.41520	1.02942	983.505	20.14	0.00	0	0.00
\$ / R	On 14/12/2012	Foreign Exchange Future	7.80	Put	0.00540	0.00001	0.01520	0.00002	0.005	20.14	0.00	0	43,500.00
\$ / R	On 14/12/2012	Foreign Exchange Future	8.32	Call	464.54280	0.46454	510.33740	0.51034	464.543	15.72	0.00	0	0.00
\$ / R	On 14/12/2012	Foreign Exchange Future	8.32	Put	1.04280	0.00104	0.93740	0.00094	1.043	15.72	0.00	0	0.00
\$ / R	On 14/12/2012	Foreign Exchange Future	8.35	Call	434.91510	0.43492	480.66530	0.48067	434.915	15.48	0.00	0	0.00
\$ / R	On 14/12/2012	Foreign Exchange Future	8.35	Put	1.41510	0.00142	1.26530	0.00127	1.415	15.48	0.00	0	400.00
\$ / R	On 14/12/2012	Foreign Exchange Future	8.05	Call	733.55050	0.73355	779.46520	0.77947	733.551	17.59	0.00	0	0.00
\$ / R	On 14/12/2012	Foreign Exchange Future	8.05	Put	0.05050	0.00005	0.06520	0.00007	0.050	17.59	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	289.68150		0.28968	334.72870	0.33473	289.682	14.28	0.00	0	50.00
\$ / R	On 14/12/2012	Foreign Exchange Future	8.50	Put	6.18150		0.00618	5.32870	0.00533	6.181	14.28	0.00	0	3,500.00
\$ / R	On 14/12/2012	Foreign Exchange Future	8.60	Call	198.92580		0.19893	242.33000	0.24233	198.926	13.49	0.00	0	6,000.00
\$ / R	On 14/12/2012	Foreign Exchange Future	8.60	Put	15.42580		0.01543	12.93000	0.01293	15.426	13.49	0.00	0	500.00
\$ / R	On 14/12/2012	Foreign Exchange Future	8.30	Call	484.34950		0.48435	530.16610	0.53017	484.349	15.88	0.00	0	3,000.00
\$ / R	On 14/12/2012	Foreign Exchange Future	8.30	Put	0.84950		0.00085	0.76610	0.00077	0.850	15.88	0.00	0	6,000.00
\$ / R	On 14/12/2012	Foreign Exchange Future	8.75	Call	85.56530		0.08557	121.67310	0.12167	85.565	12.29	0.00	0	0.00
\$ / R	On 14/12/2012	Foreign Exchange Future	8.75	Put	52.06530		0.05207	42.27310	0.04227	52.065	12.29	0.00	0	2,700.00
\$ / R	On 14/12/2012	Foreign Exchange Future	8.80	Call	57.57280		0.05757	89.29050	0.08929	57.573	11.89	0.00	0	1,000.00
\$ / R	On 14/12/2012	Foreign Exchange Future	8.80	Put	74.07280		0.07407	59.89050	0.05989	74.073	11.89	0.00	0	300.00
\$ / R	On 14/12/2012	Foreign Exchange Future	8.40	Call	385.83810		0.38584	431.46840	0.43147	385.838	15.08	0.00	0	0.00
\$ / R	On 14/12/2012	Foreign Exchange Future	8.40	Put	2.33810		0.00234	2.06840	0.00207	2.338	15.08	0.00	0	1,000.00
\$ / R	On 14/12/2012	Foreign Exchange Future	8.90	Call	27.10430		0.02710	44.53200	0.04453	27.104	12.74	0.00	0	2,000.00
\$ / R	On 14/12/2012	Foreign Exchange Future	8.90	Put	143.60430		0.14360	115.13200	0.11513	143.604	12.74	0.00	0	0.00
\$ / R	On 14/12/2012	Foreign Exchange Future	9.00	Call	12.01280		0.01201	22.01570	0.02202	12.013	13.60	0.00	0	9,900.00
\$ / R	On 14/12/2012	Foreign Exchange Future	9.00	Put	228.51280		0.22851	192.61570	0.19262	228.513	13.60	0.00	0	700.00
\$ / R	On 14/12/2012	Foreign Exchange Future	8.70	Call	119.07330		0.11907	158.51490	0.15851	119.073	12.69	0.00	0	44,500.00
\$ / R	On 14/12/2012	Foreign Exchange Future	8.70	Put	35.57330		0.03557	29.11490	0.02911	35.573	12.69	0.00	0	0.00
\$ / R	On 14/12/2012	Foreign Exchange Future	9.10	Call	5.17200		0.00517	10.53940	0.01054	5.172	14.45	0.00	0	1,540.00
\$ / R	On 14/12/2012	Foreign Exchange Future	9.10	Put	321.67200		0.32167	281.13940	0.28114	321.672	14.45	0.00	0	0.00
\$ / R	On 14/12/2012	Foreign Exchange Future	9.20	Call	2.21660		0.00222	4.99460	0.00499	2.217	15.30	0.00	0	1,000.00
\$ / R	On 14/12/2012	Foreign Exchange Future	9.20	Put	418.71660		0.41872	375.59460	0.37559	418.717	15.30	0.00	0	0.00
\$ / R	On 14/12/2012	Foreign Exchange Future	8.82	Call	49.84390		0.04984	77.74880	0.07775	49.844	12.06	0.00	0	0.00
\$ / R	On 14/12/2012	Foreign Exchange Future	8.82	Put	86.34390		0.08634	68.34880	0.06835	86.344	12.06	0.00	0	0.00
\$ / R	On 14/12/2012	Foreign Exchange Future	9.25	Call	1.45710		0.00146	3.44350	0.00344	1.457	15.73	0.00	0	9,250.00
\$ / R	On 14/12/2012	Foreign Exchange Future	9.25	Put	467.95710		0.46796	424.04350	0.42404	467.957	15.73	0.00	0	0.00
\$ / R	On 14/12/2012	Foreign Exchange Future	9.50	Call	0.22840		0.00023	0.56040	0.00056	0.228	18.12	0.00	0	1,300.00
\$ / R	On 14/12/2012	Foreign Exchange Future	9.50	Put	716.72840		0.71673	671.16040	0.67116	716.728	18.12	0.00	0	0.00

Contract Details			Strike	Call / Put	MTM	Yield	MarkPrice	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
\$ / R	On 14/12/2012	Foreign Exchange Future	9.01	Call	11.05130		0.01105	20.47330	0.02047	11.051	13.68	0.00	0	0.00
\$ / R	On 14/12/2012	Foreign Exchange Future	9.01	Put	237.55130		0.23755	201.07330	0.20107	237.551	13.68	0.00	0	0.00
\$ / R	On 14/12/2012	Foreign Exchange Future	10.40	Call	0.00360		0.00000	0.00580	0.00001	0.004	27.22	0.00	0	0.00
\$ / R	On 14/12/2012	Foreign Exchange Future	10.40	Put	1,616.50360		1.61650	1,570.60580	1.57061	1,616.504	27.22	0.00	0	0.00
\$ / R	On 14/12/2012	Foreign Exchange Future	11.10	Call	0.00200		0.00000	0.00000	0.00000	0.002	35.94	0.00	0	0.00
\$ / R	On 14/12/2012	Foreign Exchange Future	11.10	Put	2,316.50200		2.31650	2,270.60000	2.27060	2,316.502	35.94	0.00	0	0.00
\$ / R	On 14/12/2012	Foreign Exchange Future	9.23	Call	1.72220		0.00172	3.99460	0.00399	1.722	15.55	0.00	0	0.00
\$ / R	On 14/12/2012	Foreign Exchange Future	9.23	Put	448.22220		0.44822	404.59460	0.40459	448.222	15.55	0.00	0	0.00
\$ / R	On 14/12/2012	Foreign Exchange Future	7.65	Call	1,133.50330		1.13350	1,179.40980	1.17941	1,133.503	22.58	0.00	0	0.00
\$ / R	On 14/12/2012	Foreign Exchange Future	7.65	Put	0.00330		0.00000	0.00980	0.00001	0.003	22.58	0.00	0	0.00
\$ / R	On 14/12/2012	Foreign Exchange Future	7.70	Call	1,083.50380		1.08350	1,129.41120	1.12941	1,083.504	21.77	0.00	0	0.00
\$ / R	On 14/12/2012	Foreign Exchange Future	7.70	Put	0.00380		0.00000	0.01120	0.00001	0.004	21.77	0.00	0	0.00
\$ / R	On 14/12/2012	Foreign Exchange Future	7.75	Call	1,033.50450		1.03350	1,079.41300	1.07941	1,033.504	20.95	0.00	0	0.00
\$ / R	On 14/12/2012	Foreign Exchange Future	7.75	Put	0.00450		0.00000	0.01300	0.00001	0.005	20.95	0.00	0	0.00
\$ / R	On 18/03/2013	Foreign Exchange Future			8.90220		8.90220	8.94890	8.94890		13.44	253,872,939.60	28,518	82,422.00
\$ / R	On 18/03/2013	Foreign Exchange Future	8.10	Call	823.47610		0.82348	869.77040	0.86977	823.476	12.74	0.00	0	0.00
\$ / R	On 18/03/2013	Foreign Exchange Future	8.10	Put	21.27610		0.02128	20.87040	0.02087	21.276	12.74	0.00	0	180.00
\$ / R	On 18/03/2013	Foreign Exchange Future	8.30	Call	644.88000		0.64488	689.90020	0.68990	644.880	12.49	0.00	0	0.00
\$ / R	On 18/03/2013	Foreign Exchange Future	8.30	Put	42.68000		0.04268	41.00020	0.04100	42.680	12.49	0.00	0	3,000.00
\$ / R	On 18/03/2013	Foreign Exchange Future	8.40	Call	560.93260		0.56093	0.00000	0.00000	560.933	12.37	0.00	0	0.00
\$ / R	On 18/03/2013	Foreign Exchange Future	8.40	Put	58.73260		0.05873	0.00000	0.00000	58.733	12.37	176,197.80	3,000	3,000.00
\$ / R	On 18/03/2013	Foreign Exchange Future	8.50	Call	484.24640		0.48425	524.00520	0.52401	484.246	12.43	0.00	0	0.00
\$ / R	On 18/03/2013	Foreign Exchange Future	8.50	Put	82.04640		0.08205	75.10520	0.07511	82.046	12.43	0.00	0	3,376.00
\$ / R	On 18/03/2013	Foreign Exchange Future	8.60	Call	416.52540		0.41653	453.96280	0.45396	416.525	12.68	0.00	0	0.00
\$ / R	On 18/03/2013	Foreign Exchange Future	8.60	Put	114.32540		0.11433	105.06280	0.10506	114.325	12.68	342,976.20	3,000	4,500.00
\$ / R	On 18/03/2013	Foreign Exchange Future	8.70	Call	355.71770		0.35572	390.57320	0.39057	355.718	12.94	0.00	0	0.00
\$ / R	On 18/03/2013	Foreign Exchange Future	8.70	Put	153.51770		0.15352	141.67320	0.14167	153.518	12.94	0.00	0	0.00
\$ / R	On 18/03/2013	Foreign Exchange Future	8.75	Call	327.91900		0.32792	361.40920	0.36141	327.919	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	On 18/03/2013	Foreign Exchange Future	8.75	Put	175.71900		0.17572	162.50920	0.16251	175.719	13.06	439,297.50	2,500	2,900.00
\$ / R	On 18/03/2013	Foreign Exchange Future	8.85	Call	277.42330		0.27742	308.09400	0.30809	277.423	13.32	0.00	0	200.00
\$ / R	On 18/03/2013	Foreign Exchange Future	8.85	Put	225.22330		0.22522	209.19400	0.20919	225.223	13.32	0.00	0	0.00
\$ / R	On 18/03/2013	Foreign Exchange Future	9.00	Call	217.41490		0.21741	242.01570	0.24202	217.415	13.89	43,482.98	200	21,000.00
\$ / R	On 18/03/2013	Foreign Exchange Future	9.00	Put	315.21490		0.31521	293.11570	0.29312	315.215	13.89	0.00	0	300.00
\$ / R	On 18/03/2013	Foreign Exchange Future	9.10	Call	185.81310		0.18581	207.78030	0.20778	185.813	14.34	0.00	0	10,000.00
\$ / R	On 18/03/2013	Foreign Exchange Future	9.10	Put	383.61310		0.38361	358.88030	0.35888	383.613	14.34	0.00	0	0.00
\$ / R	On 18/03/2013	Foreign Exchange Future	9.25	Call	147.36040		0.14736	165.78420	0.16578	147.360	15.01	0.00	0	2,500.00
\$ / R	On 18/03/2013	Foreign Exchange Future	9.25	Put	495.16040		0.49516	466.88420	0.46688	495.160	15.01	0.00	0	0.00
\$ / R	On 18/03/2013	Foreign Exchange Future	9.30	Call	136.58380		0.13658	153.94180	0.15394	136.584	15.23	409,751.40	3,000	6,000.00
\$ / R	On 18/03/2013	Foreign Exchange Future	9.30	Put	534.38380		0.53438	505.04180	0.50504	534.384	15.23	0.00	0	0.00
\$ / R	On 18/03/2013	Foreign Exchange Future	9.35	Call	126.69800		0.12670	143.04390	0.14304	126.698	15.45	0.00	0	200.00
\$ / R	On 18/03/2013	Foreign Exchange Future	9.35	Put	574.49800		0.57450	544.14390	0.54414	574.498	15.45	0.00	0	0.00
\$ / R	On 18/03/2013	Foreign Exchange Future	9.41	Call	116.16780		0.11617	0.00000	0.00000	116.168	15.74	232,335.60	2,000	2,000.00
\$ / R	On 18/03/2013	Foreign Exchange Future	9.41	Put	623.96780		0.62397	0.00000	0.00000	623.968	15.74	0.00	0	0.00
\$ / R	On 18/03/2013	Foreign Exchange Future	9.45	Call	109.73310		0.10973	0.00000	0.00000	109.733	15.93	109,733.10	1,000	1,000.00
\$ / R	On 18/03/2013	Foreign Exchange Future	9.45	Put	657.53310		0.65753	0.00000	0.00000	657.533	15.93	0.00	0	0.00
\$ / R	On 18/03/2013	Foreign Exchange Future	9.50	Call	102.28990		0.10229	115.74940	0.11575	102.290	16.16	255,724.75	2,500	3,500.00
\$ / R	On 18/03/2013	Foreign Exchange Future	9.50	Put	700.08990		0.70009	666.84940	0.66685	700.090	16.16	0.00	0	0.00
\$ / R	On 18/03/2013	Foreign Exchange Future	9.55	Call	95.46060		0.09546	108.14280	0.10814	95.461	16.40	0.00	0	0.00
\$ / R	On 18/03/2013	Foreign Exchange Future	9.55	Put	743.26060		0.74326	709.24280	0.70924	743.261	16.40	0.00	0	0.00
\$ / R	On 18/03/2013	Foreign Exchange Future	9.60	Call	89.19310		0.08919	101.14570	0.10115	89.193	16.64	0.00	0	200.00
\$ / R	On 18/03/2013	Foreign Exchange Future	9.60	Put	786.99310		0.78699	752.24570	0.75225	786.993	16.64	0.00	0	0.00
\$ / R	On 18/03/2013	Foreign Exchange Future	10.00	Call	53.61310		0.05361	61.41940	0.06142	53.613	18.48	10,722.62	200	21,000.00
\$ / R	On 18/03/2013	Foreign Exchange Future	10.00	Put	1,151.41310		1.15141	1,112.51940	1.11252	1,151.413	18.48	0.00	0	0.00
\$ / R	On 18/03/2013	Foreign Exchange Future	10.20	Call	42.56450		0.04256	48.98660	0.04899	42.564	19.38	0.00	0	250.00
\$ / R	On 18/03/2013	Foreign Exchange Future	10.20	Put	1,340.36450		1.34036	1,300.08660	1.30009	1,340.365	19.38	0.00	0	0.00
\$ / R	On 18/03/2013	Foreign Exchange Future	10.55	Call	29.71110		0.02971	34.42480	0.03442	29.711	20.94	0.00	0	250.00

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	10.55	Put	1,677.51110		1.67751	1,635.52480	1.63552	1,677.511	20.94		0.00	0	0.00
\$ / R	On 18/03/2013	Foreign Exchange Future	8.00	Call	916.78890		0.91679	963.96370	0.96396	916.789	12.86		0.00	0	0.00
\$ / R	On 18/03/2013	Foreign Exchange Future	8.00	Put	14.58890		0.01459	15.06370	0.01506	14.589	12.86		0.00	0	10,000.00
\$ / R	On 18/03/2013	Foreign Exchange Future	10.85	Call	22.11870		0.02212	26.06160	0.02606	22.119	22.16		0.00	0	250.00
\$ / R	On 18/03/2013	Foreign Exchange Future	10.85	Put	1,969.91870		1.96992	1,927.16160	1.92716	1,969.919	22.16		0.00	0	0.00
\$ / R	On 18/03/2013	Foreign Exchange Future	11.00	Call	19.03990		0.01904	0.00000	0.00000	19.040	22.70		0.00	0	0.00
\$ / R	On 18/03/2013	Foreign Exchange Future	11.00	Put	2,116.83990		2.11684	0.00000	0.00000	2,116.840	22.70	3,175,259.85		1,500	0.00
\$ / R	On 18/03/2013	Foreign Exchange Future	7.90	Call	1,013.05880		1.01306	1,060.12450	1.06012	1,013.059	13.25		0.00	0	0.00
\$ / R	On 18/03/2013	Foreign Exchange Future	7.90	Put	10.85880		0.01086	11.22450	0.01122	10.859	13.25		0.00	0	0.00
\$ / R	On 18/03/2013	Foreign Exchange Future	7.95	Call	964.78930		0.96479	1,011.90890	1.01191	964.789	13.06		0.00	0	0.00
\$ / R	On 18/03/2013	Foreign Exchange Future	7.95	Put	12.58930		0.01259	13.00890	0.01301	12.589	13.06		0.00	0	0.00
\$ / R	On 14/06/2013	Foreign Exchange Future			9.00830		9.00830	9.05550	9.05550		14.46	288,265.60		32	11,904.00
\$ / R	On 14/06/2013	Foreign Exchange Future	9.70	Call	194.09360		0.19409	209.08970	0.20909	194.094	17.04		0.00	0	300.00
\$ / R	On 14/06/2013	Foreign Exchange Future	9.70	Put	885.79360		0.88579	853.58970	0.85359	885.794	17.04		0.00	0	0.00
\$ / R	On 14/06/2013	Foreign Exchange Future	9.85	Call	170.58510		0.17059	183.99160	0.18399	170.585	17.59		0.00	0	500.00
\$ / R	On 14/06/2013	Foreign Exchange Future	9.85	Put	1,012.28510		1.01229	978.49160	0.97849	1,012.285	17.59		0.00	0	0.00
\$ / R	On 14/06/2013	Foreign Exchange Future	9.30	Call	281.43000		0.28143	301.92460	0.30192	281.430	15.56		0.00	0	0.00
\$ / R	On 14/06/2013	Foreign Exchange Future	9.30	Put	573.13000		0.57313	546.42460	0.54642	573.130	15.56		0.00	0	300.00
\$ / R	On 14/06/2013	Foreign Exchange Future	9.40	Call	255.55400		0.25555	274.50070	0.27450	255.554	15.93		0.00	0	300.00
\$ / R	On 14/06/2013	Foreign Exchange Future	9.40	Put	647.25400		0.64725	619.00070	0.61900	647.254	15.93		0.00	0	0.00
\$ / R	On 14/06/2013	Foreign Exchange Future	8.74	Call	499.45740		0.49946	531.60800	0.53161	499.457	13.64		0.00	0	0.00
\$ / R	On 14/06/2013	Foreign Exchange Future	8.74	Put	231.15740		0.23116	216.10800	0.21611	231.157	13.64		0.00	0	0.00
\$ / R	On 14/06/2013	Foreign Exchange Future	8.75	Call	494.24390		0.49424	526.17750	0.52618	494.244	13.67		0.00	0	0.00
\$ / R	On 14/06/2013	Foreign Exchange Future	8.75	Put	235.94390		0.23594	220.67750	0.22068	235.944	13.67		0.00	0	500.00
\$ / R	On 14/06/2013	Foreign Exchange Future	8.76	Call	489.08400		0.48908	520.79800	0.52080	489.084	13.70		0.00	0	0.00
\$ / R	On 14/06/2013	Foreign Exchange Future	8.76	Put	240.78400		0.24078	225.29800	0.22530	240.784	13.70		0.00	0	0.00
\$ / R	On 16/09/2013	Foreign Exchange Future			9.12010		9.12010	9.16740	9.16740		15.20		0.00	0	0.00
\$ / R	On 16/09/2013	Foreign Exchange Future	9.65	Call	333.23340		0.33323	347.82190	0.34782	333.233	16.91		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 16/09/2013	Foreign Exchange Future	9.65	Put	863.13340	0.86313	830.42190	0.83042	863.133	16.91	0.00	0	0.00
\$ / R	On 16/09/2013	Foreign Exchange Future	9.66	Call	330.95140	0.33095	345.44660	0.34545	330.951	16.94	0.00	0	0.00
\$ / R	On 16/09/2013	Foreign Exchange Future	9.66	Put	870.85140	0.87085	838.04660	0.83805	870.851	16.94	0.00	0	0.00
\$ / R	On 16/09/2013	Foreign Exchange Future	10.20	Call	233.06550	0.23307	243.80520	0.24381	233.065	18.58	0.00	0	500.00
\$ / R	On 16/09/2013	Foreign Exchange Future	10.20	Put	1,312.96550	1.31297	1,276.40520	1.27641	1,312.965	18.58	0.00	0	0.00
\$ / R	On 16/09/2013	Foreign Exchange Future	8.75	Call	652.57970	0.65258	679.50410	0.67950	652.580	14.08	0.00	0	0.00
\$ / R	On 16/09/2013	Foreign Exchange Future	8.75	Put	282.47970	0.28248	262.10410	0.26210	282.480	14.08	0.00	0	500.00
\$ / R	On 16/09/2013	Foreign Exchange Future	9.64	Call	335.53960	0.33554	350.21920	0.35022	335.540	16.87	0.00	0	0.00
\$ / R	On 16/09/2013	Foreign Exchange Future	9.64	Put	855.43960	0.85544	822.81920	0.82282	855.440	16.87	0.00	0	0.00
\$ / R	On 13/12/2013	Foreign Exchange Future			9.22320	9.22320	9.26780	9.26780		15.98	0.00	0	5,542.00
\$ / R	On 13/12/2013	Foreign Exchange Future	8.93	Call	714.12440	0.71412	728.35900	0.72836	714.124	15.15	0.00	0	0.00
\$ / R	On 13/12/2013	Foreign Exchange Future	8.93	Put	418.82440	0.41882	388.45900	0.38846	418.824	15.15	0.00	0	0.00
\$ / R	On 13/12/2013	Foreign Exchange Future	8.98	Call	692.23560	0.69224	705.74340	0.70574	692.236	15.30	0.00	0	0.00
\$ / R	On 13/12/2013	Foreign Exchange Future	8.98	Put	446.93560	0.44694	415.84340	0.41584	446.936	15.30	0.00	0	0.00
\$ / R	On 13/12/2013	Foreign Exchange Future	9.00	Call	682.81920	0.68282	696.02010	0.69602	682.819	15.37	0.00	0	0.00
\$ / R	On 13/12/2013	Foreign Exchange Future	9.00	Put	459.61920	0.45962	428.22010	0.42822	459.619	15.37	0.00	0	750.00
\$ / R	On 13/12/2013	Foreign Exchange Future	9.03	Call	671.16180	0.67116	683.97580	0.68398	671.162	15.45	0.00	0	0.00
\$ / R	On 13/12/2013	Foreign Exchange Future	9.03	Put	475.86180	0.47586	444.07580	0.44408	475.862	15.45	0.00	0	0.00
\$ / R	On 13/12/2013	Foreign Exchange Future	9.69	Call	450.62930	0.45063	457.78840	0.45779	450.629	17.27	0.00	0	750.00
\$ / R	On 13/12/2013	Foreign Exchange Future	9.69	Put	917.42930	0.91743	879.98840	0.87999	917.429	17.27	0.00	0	0.00
\$ / R	On 13/12/2013	Foreign Exchange Future	10.27	Call	329.25870	0.32926	333.78690	0.33379	329.259	18.81	0.00	0	750.00
\$ / R	On 13/12/2013	Foreign Exchange Future	10.27	Put	1,376.05870	1.37606	1,335.98690	1.33599	1,376.059	18.81	0.00	0	0.00
\$ / R	On 13/12/2013	Foreign Exchange Future	8.00	Call	1,329.54960	1.32955	1,363.84320	1.36384	1,329.550	14.30	0.00	0	0.00
\$ / R	On 13/12/2013	Foreign Exchange Future	8.00	Put	106.34960	0.10635	96.04320	0.09604	106.350	14.30	0.00	0	0.00
\$ / R	On 13/12/2013	Foreign Exchange Future	8.75	Call	798.97770	0.79898	818.70880	0.81871	798.978	14.61	0.00	0	0.00
\$ / R	On 13/12/2013	Foreign Exchange Future	8.75	Put	325.77770	0.32578	300.90880	0.30091	325.778	14.61	0.00	0	750.00
\$ / R	On 13/12/2013	Foreign Exchange Future	8.90	Call	726.70230	0.72670	741.35710	0.74136	726.702	15.07	0.00	0	0.00
\$ / R	On 13/12/2013	Foreign Exchange Future	8.90	Put	403.50230	0.40350	373.55710	0.37356	403.502	15.07	0.00	0	0.00

Contract Details			Strike	Call / Put	MTM	Yield	MarkPrice	Previous MTM	Previous Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
\$ / R	On 12/12/2014	Foreign Exchange Future			9.37420		9.37420	9.41870	9.41870		16.15		0.00	0	0.00
\$ / R	On 12/12/2014	Foreign Exchange Future	9.60	Call	783.25320		0.78325	800.70020	0.80070	783.253	16.62		0.00	0	0.00
\$ / R	On 12/12/2014	Foreign Exchange Future	9.60	Put	1,009.05320		1.00905	982.00020	0.98200	1,009.053	16.62		0.00	0	0.00
\$ / R	On 12/12/2014	Foreign Exchange Future	8.45	Call	1,282.58480		1.28258	1,307.80700	1.30781	1,282.585	14.47		0.00	0	0.00
\$ / R	On 12/12/2014	Foreign Exchange Future	8.45	Put	358.38480		0.35838	339.10700	0.33911	358.385	14.47		0.00	0	0.00
\$ / R	On 12/12/2014	Foreign Exchange Future	8.50	Call	1,252.92160		1.25292	1,277.77830	1.27778	1,252.922	14.54		0.00	0	0.00
\$ / R	On 12/12/2014	Foreign Exchange Future	8.50	Put	378.72160		0.37872	359.07830	0.35908	378.722	14.54		0.00	0	0.00
\$ / R	On 12/12/2014	Foreign Exchange Future	8.55	Call	1,223.88590		1.22389	1,248.38580	1.24839	1,223.886	14.60		0.00	0	0.00
\$ / R	On 12/12/2014	Foreign Exchange Future	8.55	Put	399.68590		0.39969	379.68580	0.37969	399.686	14.60		0.00	0	0.00
\$ / R	On 12/12/2014	Foreign Exchange Future	8.00	Call	1,599.83690		1.59984	1,632.43680	1.63244	1,599.837	14.50		0.00	0	200.00
\$ / R	On 12/12/2014	Foreign Exchange Future	8.00	Put	225.63690		0.22564	213.73680	0.21374	225.637	14.50		0.00	0	0.00
\$ / R	On 14/12/2015	Foreign Exchange Future			10.02810		10.02810	10.07450	10.07450		17.46		0.00	0	0.00
\$ / R	On 14/12/2015	Foreign Exchange Future	9.15	Call	1,547.21020		1.54721	1,564.94080	1.56494	1,547.210	15.85		0.00	0	0.00
\$ / R	On 14/12/2015	Foreign Exchange Future	9.15	Put	669.11020		0.66911	640.44080	0.64044	669.110	15.85		0.00	0	0.00
\$ / R	On 14/12/2015	Foreign Exchange Future	9.20	Call	1,524.81370		1.52481	1,542.67210	1.54267	1,524.814	15.95		0.00	0	0.00
\$ / R	On 14/12/2015	Foreign Exchange Future	9.20	Put	696.71370		0.69671	668.17210	0.66817	696.714	15.95		0.00	0	0.00
\$ / R	On 14/12/2015	Foreign Exchange Future	9.25	Call	1,502.92220		1.50292	1,520.92430	1.52092	1,502.922	16.05		0.00	0	0.00
\$ / R	On 14/12/2015	Foreign Exchange Future	9.25	Put	724.82220		0.72482	696.42430	0.69642	724.822	16.05		0.00	0	0.00
\$ / R MAXI	On 14/12/2012	Foreign Exchange Future			8.78350		8.78350	8.82950	8.82950		11.89		1,783,050.50	203	1,039.00
\$ / R MAXI	On 14/12/2012	Foreign Exchange Future	7.82	Call	96,030.58230		0.96031	100,631.63460	1.00632	96,030.582	19.76		0.00	0	0.00
\$ / R MAXI	On 14/12/2012	Foreign Exchange Future	7.82	Put	0.58230		0.00001	1.63460	0.00002	0.582	19.76		0.00	0	0.00
\$ / R MAXI	On 14/12/2012	Foreign Exchange Future	7.87	Call	91,030.69970		0.91031	95,631.92460	0.95632	91,030.700	18.94		0.00	0	0.00
\$ / R MAXI	On 14/12/2012	Foreign Exchange Future	7.87	Put	0.69970		0.00001	1.92460	0.00002	0.700	18.94		0.00	0	0.00
\$ / R MAXI	On 14/12/2012	Foreign Exchange Future	7.92	Call	86,030.98710		0.86031	90,632.28330	0.90632	86,030.987	18.30		0.00	0	0.00
\$ / R MAXI	On 14/12/2012	Foreign Exchange Future	7.92	Put	0.98710		0.00001	2.28330	0.00002	0.987	18.30		0.00	0	0.00
\$ / R MAXI	On 14/12/2012	Foreign Exchange Future	8.60	Call	19,754.75760		0.19755	24,048.99530	0.24049	19,754.758	13.06		0.00	0	0.00
\$ / R MAXI	On 14/12/2012	Foreign Exchange Future	8.60	Put	1,404.75760		0.01405	1,098.99530	0.01099	1,404.758	13.06		0.00	0	0.00
\$ / R MAXI	On 14/12/2012	Foreign Exchange Future	8.80	Call	5,757.27520		0.05757	8,859.00000	0.08859	5,757.275	11.89		0.00	0	158.00

Contract Details			Strike	Call / Put	MTM	Yield	MarkPrice	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
\$ / R MAXI	On 14/12/2012	Foreign Exchange Future	8.80	Put	7,407.27520		0.07407	5,909.00000	0.05909	7,407.275	11.89	0.00	0	0.00
\$ / R MAXI	On 14/12/2012	Foreign Exchange Future	8.30	Call	48,403.27790		0.48403	52,999.35010	0.52999	48,403.278	14.97	0.00	0	158.00
\$ / R MAXI	On 14/12/2012	Foreign Exchange Future	8.30	Put	53.27790		0.00053	49.35010	0.00049	53.278	14.97	0.00	0	0.00
\$ / R MAXI	On 14/12/2012	Foreign Exchange Future	8.59	Call	20,624.99490		0.20625	24,946.24370	0.24946	20,624.995	13.12	0.00	0	0.00
\$ / R MAXI	On 14/12/2012	Foreign Exchange Future	8.59	Put	1,274.99490		0.01275	996.24370	0.00996	1,274.995	13.12	0.00	0	0.00
\$ / R MAXI	On 18/03/2013	Foreign Exchange Future			8.90220		8.90220	8.94900	8.94900		13.44	3,560,880.00	400	395.00
\$ / R MAXI	On 18/03/2013	Foreign Exchange Future	8.75	Call	32,791.90320		0.32792	36,147.30140	0.36147	32,791.903	13.06	0.00	0	0.00
\$ / R MAXI	On 18/03/2013	Foreign Exchange Future	8.75	Put	17,571.90320		0.17572	16,247.30140	0.16247	17,571.903	13.06	0.00	0	0.00
\$ / R MAXI	On 18/03/2013	Foreign Exchange Future	8.76	Call	32,256.53430		0.32257	35,584.04970	0.35584	32,256.534	13.09	0.00	0	0.00
\$ / R MAXI	On 18/03/2013	Foreign Exchange Future	8.76	Put	18,036.53430		0.18037	16,684.04970	0.16684	18,036.534	13.09	0.00	0	0.00
\$ / R MAXI	On 18/03/2013	Foreign Exchange Future	9.02	Call	21,066.83160		0.21067	23,477.38870	0.23477	21,066.832	13.98	0.00	0	97.00
\$ / R MAXI	On 18/03/2013	Foreign Exchange Future	9.02	Put	32,846.83160		0.32847	30,577.38870	0.30577	32,846.832	13.98	0.00	0	0.00
\$ / R MAXI	On 18/03/2013	Foreign Exchange Future	8.69	Call	36,148.53500		0.36149	39,667.54090	0.39668	36,148.535	12.91	0.00	0	0.00
\$ / R MAXI	On 18/03/2013	Foreign Exchange Future	8.69	Put	14,928.53500		0.14929	13,767.54090	0.13768	14,928.535	12.91	0.00	0	0.00
\$ / R MAXI	On 18/03/2013	Foreign Exchange Future	8.74	Call	33,334.12640		0.33334	36,717.09310	0.36717	33,334.126	13.04	0.00	0	0.00
\$ / R MAXI	On 18/03/2013	Foreign Exchange Future	8.74	Put	17,114.12640		0.17114	15,817.09310	0.15817	17,114.126	13.04	0.00	0	0.00
\$ / R MAXI	On 14/06/2013	Foreign Exchange Future			9.00830		9.00830	9.05580	9.05580		14.46	0.00	0	10.00
\$ / R MAXI	On 14/06/2013	Foreign Exchange Future	8.74	Call	49,945.74010		0.49946	53,180.54310	0.53181	49,945.740	13.64	0.00	0	0.00
\$ / R MAXI	On 14/06/2013	Foreign Exchange Future	8.74	Put	23,115.74010		0.23116	21,600.54310	0.21601	23,115.740	13.64	0.00	0	0.00
\$ / R MAXI	On 14/06/2013	Foreign Exchange Future	8.75	Call	49,424.39380		0.49424	52,637.35810	0.52637	49,424.394	13.67	0.00	0	0.00
\$ / R MAXI	On 14/06/2013	Foreign Exchange Future	8.75	Put	23,594.39380		0.23594	22,057.35810	0.22057	23,594.394	13.67	0.00	0	0.00
\$ / R MAXI	On 14/06/2013	Foreign Exchange Future	8.76	Call	48,908.40330		0.48908	52,099.27680	0.52099	48,908.403	13.70	0.00	0	0.00
\$ / R MAXI	On 14/06/2013	Foreign Exchange Future	8.76	Put	24,078.40330		0.24078	22,519.27680	0.22519	24,078.403	13.70	0.00	0	0.00
£ / R	On 14/12/2012	Foreign Exchange Future			14.14010		14.14010	14.22470	14.22470		10.24	24,745,175.00	1,750	14,326.00
£ / R	On 14/12/2012	Foreign Exchange Future	12.25	Call	1,890.10900		1.89011	1,974.70790	1.97471	1,890.109	24.14	0.00	0	0.00
£ / R	On 14/12/2012	Foreign Exchange Future	12.25	Put	0.00900		0.00001	0.00790	0.00001	0.009	24.14	0.00	0	11,100.00
£ / R	On 14/12/2012	Foreign Exchange Future	12.40	Call	1,739.80950		1.73981	1,824.40810	1.82441	1,739.810	22.26	0.00	0	0.00
£ / R	On 14/12/2012	Foreign Exchange Future	12.40	Put	0.00950		0.00001	0.00810	0.00001	0.010	22.26	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
£ / R	On 14/12/2012	Foreign Exchange Future	12.45	Call	1,689.80960		1.68981	1,774.40820	1.77441	1,689.810	21.64	0.00	0	0.00
£ / R	On 14/12/2012	Foreign Exchange Future	12.45	Put	0.00960		0.00001	0.00820	0.00001	0.010	21.64	0.00	0	0.00
£ / R	On 14/12/2012	Foreign Exchange Future	13.45	Call	691.24050		0.69124	775.39830	0.77540	691.241	13.92	0.00	0	0.00
£ / R	On 14/12/2012	Foreign Exchange Future	13.45	Put	1.14050		0.00114	0.69830	0.00070	1.140	13.92	0.00	0	0.00
£ / R	On 14/12/2012	Foreign Exchange Future	13.95	Call	222.02250		0.22202	295.12050	0.29512	222.023	11.29	0.00	0	11,100.00
£ / R	On 14/12/2012	Foreign Exchange Future	13.95	Put	31.92250		0.03192	20.42050	0.02042	31.923	11.29	0.00	0	0.00
£ / R	On 14/12/2012	Foreign Exchange Future	12.50	Call	1,639.80980		1.63981	1,724.40820	1.72441	1,639.810	21.01	0.00	0	0.00
£ / R	On 14/12/2012	Foreign Exchange Future	12.50	Put	0.00980		0.00001	0.00820	0.00001	0.010	21.01	0.00	0	0.00
£ / R	On 14/12/2012	Foreign Exchange Future	13.37	Call	770.75970		0.77076	855.10170	0.85510	770.760	14.38	0.00	0	0.00
£ / R	On 14/12/2012	Foreign Exchange Future	13.37	Put	0.65970		0.00066	0.40170	0.00040	0.660	14.38	0.00	0	0.00
£ / R	On 14/12/2012	Foreign Exchange Future	14.20	Call	66.15580		0.06616	108.14820	0.10815	66.156	10.48	0.00	0	100.00
£ / R	On 14/12/2012	Foreign Exchange Future	14.20	Put	126.05580		0.12606	83.44820	0.08345	126.056	10.48	0.00	0	0.00
£ / R	On 14/12/2012	Foreign Exchange Future	13.55	Call	592.40200		0.59240	676.10470	0.67610	592.402	13.40	0.00	0	0.00
£ / R	On 14/12/2012	Foreign Exchange Future	13.55	Put	2.30200		0.00230	1.40470	0.00140	2.302	13.40	0.00	0	100.00
£ / R	On 14/12/2012	Foreign Exchange Future	13.70	Call	446.54690		0.44655	528.68600	0.52869	446.547	12.61	0.00	0	100.00
£ / R	On 14/12/2012	Foreign Exchange Future	13.70	Put	6.44690		0.00645	3.98600	0.00399	6.447	12.61	0.00	0	0.00
£ / R	On 18/03/2013	Foreign Exchange Future			14.32780		14.32780	14.41410	14.41410		11.83	25,575,123.00	1,785	6,370.00
£ / R	On 18/03/2013	Foreign Exchange Future	13.35	Call	1,028.09020		1.02809	1,104.41160	1.10441	1,028.090	11.40	0.00	0	0.00
£ / R	On 18/03/2013	Foreign Exchange Future	13.35	Put	50.29020		0.05029	40.31160	0.04031	50.290	11.40	0.00	0	0.00
£ / R	On 18/03/2013	Foreign Exchange Future	13.36	Call	1,019.18350		1.01918	1,095.30390	1.09530	1,019.184	11.39	0.00	0	0.00
£ / R	On 18/03/2013	Foreign Exchange Future	13.36	Put	51.38350		0.05138	41.20390	0.04120	51.384	11.39	0.00	0	0.00
£ / R	On 18/03/2013	Foreign Exchange Future	13.70	Call	733.55080		0.73355	798.04020	0.79804	733.551	11.07	0.00	0	0.00
£ / R	On 18/03/2013	Foreign Exchange Future	13.70	Put	105.75080		0.10575	83.94020	0.08394	105.751	11.07	0.00	0	200.00
£ / R	On 18/03/2013	Foreign Exchange Future	13.90	Call	594.06950		0.59407	650.69730	0.65070	594.069	11.30	0.00	0	200.00
£ / R	On 18/03/2013	Foreign Exchange Future	13.90	Put	166.26950		0.16627	136.59730	0.13660	166.270	11.30	0.00	0	0.00
£ / R	On 18/03/2013	Foreign Exchange Future	13.34	Call	1,037.01880		1.03702	1,113.53780	1.11354	1,037.019	11.42	0.00	0	0.00
£ / R	On 18/03/2013	Foreign Exchange Future	13.34	Put	49.21880		0.04922	39.43780	0.03944	49.219	11.42	0.00	0	0.00
£ / R	On 18/03/2013	Foreign Exchange Future	14.40	Call	328.90200		0.32890	363.35630	0.36336	328.902	11.96	0.00	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	14.40	Put	401.10200		0.40110	349.25630	0.34926	401.102	11.96	0.00	0	0.00
£ / R	On 18/03/2013	Foreign Exchange Future	13.53	Call	871.17400		0.87117	943.37610	0.94338	871.174	11.17	0.00	0	0.00
£ / R	On 18/03/2013	Foreign Exchange Future	13.53	Put	73.37400		0.07337	59.27610	0.05928	73.374	11.17	0.00	0	0.00
£ / R	On 14/06/2013	Foreign Exchange Future			14.49440		14.49440	14.58200	14.58200		12.67	0.00	0	451.00
£ / R	On 14/06/2013	Foreign Exchange Future	13.80	Call	896.64580		0.89665	955.32910	0.95533	896.646	11.52	0.00	0	0.00
£ / R	On 14/06/2013	Foreign Exchange Future	13.80	Put	202.24580		0.20225	173.32910	0.17333	202.246	11.52	0.00	0	0.00
£ / R	On 14/06/2013	Foreign Exchange Future	13.81	Call	890.14660		0.89015	948.13310	0.94813	890.147	11.54	0.00	0	0.00
£ / R	On 14/06/2013	Foreign Exchange Future	13.81	Put	205.74660		0.20575	176.13310	0.17613	205.747	11.54	0.00	0	0.00
£ / R	On 14/06/2013	Foreign Exchange Future	14.34	Call	596.95840		0.59696	637.24580	0.63725	596.958	12.41	0.00	0	0.00
£ / R	On 14/06/2013	Foreign Exchange Future	14.34	Put	442.55840		0.44256	395.24580	0.39525	442.558	12.41	0.00	0	0.00
£ / R	On 14/06/2013	Foreign Exchange Future	14.40	Call	569.83550		0.56984	608.46510	0.60847	569.836	12.51	0.00	0	0.00
£ / R	On 14/06/2013	Foreign Exchange Future	14.40	Put	475.43550		0.47544	426.46510	0.42647	475.436	12.51	0.00	0	0.00
£ / R	On 14/06/2013	Foreign Exchange Future	14.65	Call	471.97600		0.47198	502.14570	0.50215	471.976	12.99	0.00	0	0.00
£ / R	On 14/06/2013	Foreign Exchange Future	14.65	Put	627.57600		0.62758	570.14570	0.57015	627.576	12.99	0.00	0	200.00
£ / R	On 14/06/2013	Foreign Exchange Future	14.80	Call	423.03080		0.42303	449.96650	0.44997	423.031	13.32	0.00	0	200.00
£ / R	On 14/06/2013	Foreign Exchange Future	14.80	Put	728.63080		0.72863	667.96650	0.66797	728.631	13.32	0.00	0	0.00
£ / R	On 14/06/2013	Foreign Exchange Future	13.00	Call	1,541.76740		1.54177	1,624.49710	1.62450	1,541.767	11.28	0.00	0	0.00
£ / R	On 14/06/2013	Foreign Exchange Future	13.00	Put	47.36740		0.04737	42.49710	0.04250	47.367	11.28	0.00	0	699.00
£ / R	On 14/06/2013	Foreign Exchange Future	13.79	Call	903.54940		0.90355	962.55610	0.96256	903.549	11.51	0.00	0	0.00
£ / R	On 14/06/2013	Foreign Exchange Future	13.79	Put	199.14940		0.19915	170.55610	0.17056	199.149	11.51	0.00	0	0.00
£ / R	On 14/06/2013	Foreign Exchange Future	15.30	Call	297.02340		0.29702	315.84340	0.31584	297.023	14.39	0.00	0	200.00
£ / R	On 14/06/2013	Foreign Exchange Future	15.30	Put	1,102.62340		1.10262	1,033.84340	1.03384	1,102.623	14.39	0.00	0	0.00
£ / R	On 14/06/2013	Foreign Exchange Future	12.00	Call	2,511.27620		2.51128	2,596.61200	2.59661	2,511.276	14.11	0.00	0	0.00
£ / R	On 14/06/2013	Foreign Exchange Future	12.00	Put	16.87620		0.01688	14.61200	0.01461	16.876	14.11	0.00	0	699.00
£ / R	On 16/09/2013	Foreign Exchange Future			14.66980		14.66980	14.75720	14.75720		13.37	0.00	0	0.00
£ / R	On 16/09/2013	Foreign Exchange Future	14.74	Call	661.88590		0.66189	690.40360	0.69040	661.886	13.44	0.00	0	0.00
£ / R	On 16/09/2013	Foreign Exchange Future	14.74	Put	732.08590		0.73209	673.20360	0.67320	732.086	13.44	0.00	0	0.00
£ / R	On 16/09/2013	Foreign Exchange Future	14.75	Call	658.22960		0.65823	686.47500	0.68647	658.230	13.46	0.00	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 16/09/2013	Foreign Exchange Future	14.75	Put	738.42960		0.73843	679.27500	0.67927	738.430	13.46		0.00	0	0.00
£ / R	On 16/09/2013	Foreign Exchange Future	14.76	Call	654.59600		0.65460	682.65340	0.68265	654.596	13.48		0.00	0	0.00
£ / R	On 16/09/2013	Foreign Exchange Future	14.76	Put	744.79600		0.74480	685.45340	0.68545	744.796	13.48		0.00	0	0.00
£ / R	On 13/12/2013	Foreign Exchange Future			14.83120		14.83120	14.91370	14.91370		14.01		0.00	0	0.00
£ / R	On 13/12/2013	Foreign Exchange Future	14.89	Call	813.56530		0.81357	826.80950	0.82681	813.565	14.07		0.00	0	0.00
£ / R	On 13/12/2013	Foreign Exchange Future	14.89	Put	872.36530		0.87237	803.10950	0.80311	872.365	14.07		0.00	0	0.00
£ / R	On 13/12/2013	Foreign Exchange Future	14.90	Call	809.92500		0.80993	823.06150	0.82306	809.925	14.09		0.00	0	0.00
£ / R	On 13/12/2013	Foreign Exchange Future	14.90	Put	878.72500		0.87873	809.36150	0.80936	878.725	14.09		0.00	0	0.00
£ / R	On 13/12/2013	Foreign Exchange Future	14.91	Call	806.29770		0.80630	819.29760	0.81930	806.298	14.10		0.00	0	0.00
£ / R	On 13/12/2013	Foreign Exchange Future	14.91	Put	885.09770		0.88510	815.59760	0.81560	885.098	14.10		0.00	0	0.00
¥ / R	On 14/12/2012	Foreign Exchange Future			0.10700		0.10700	0.10770	0.10770		10.99		0.00	0	22,073.00
¥ / R	On 14/12/2012	Foreign Exchange Future	0.08	Call	2,360.00230		0.02360	2,430.00000	0.02430	2,360.002	38.46		0.00	0	0.00
¥ / R	On 14/12/2012	Foreign Exchange Future	0.08	Put	0.00230		0.00000	0.00000	0.00000	0.002	38.46		0.00	0	0.00
¥ / R	On 14/12/2012	Foreign Exchange Future	0.09	Call	1,360.01140		0.01360	1,430.00000	0.01430	1,360.011	23.66		0.00	0	0.00
¥ / R	On 14/12/2012	Foreign Exchange Future	0.09	Put	0.01140		0.00000	0.00000	0.00000	0.011	23.66		0.00	0	0.00
¥ / R	On 14/12/2012	Foreign Exchange Future	0.10	Call	365.24680		0.00365	433.74820	0.00434	365.247	13.63		0.00	0	0.00
¥ / R	On 14/12/2012	Foreign Exchange Future	0.10	Put	5.24680		0.00005	3.74820	0.00004	5.247	13.63		0.00	0	0.00
¥ / R	On 14/12/2012	Foreign Exchange Future	0.11	Call	4.31960		0.00004	11.80180	0.00012	4.320	10.99		0.00	0	0.00
¥ / R	On 14/12/2012	Foreign Exchange Future	0.11	Put	304.31960		0.00304	241.80180	0.00242	304.320	10.99		0.00	0	0.00
¥ / R	On 18/03/2013	Foreign Exchange Future			0.10860		0.10860	0.10930	0.10930		14.66		0.00	0	1,868.00
¥ / R	On 18/03/2013	Foreign Exchange Future	0.09	Call	1,863.83380		0.01864	1,934.02140	0.01934	1,863.834	15.92		0.00	0	0.00
¥ / R	On 18/03/2013	Foreign Exchange Future	0.09	Put	3.83380		0.00004	4.02140	0.00004	3.834	15.92		0.00	0	0.00
¥ / R	On 18/03/2013	Foreign Exchange Future	0.10	Call	914.53240		0.00915	984.49800	0.00984	914.532	14.20		0.00	0	0.00
¥ / R	On 18/03/2013	Foreign Exchange Future	0.10	Put	54.53240		0.00055	54.49800	0.00054	54.532	14.20		0.00	0	0.00
¥ / R	On 18/03/2013	Foreign Exchange Future	0.11	Call	273.95420		0.00274	317.67680	0.00318	273.954	14.66		0.00	0	0.00
¥ / R	On 18/03/2013	Foreign Exchange Future	0.11	Put	413.95420		0.00414	387.67680	0.00388	413.954	14.66		0.00	0	0.00
€ / R	On 14/12/2012	Foreign Exchange Future			11.48410		11.48410	11.55850	11.55850		10.65		16,732,333.70	1,457	74,221.00

Contract Details			Strike	Call / Put	MTM	Yield	MarkPrice	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
€ / R	On 14/12/2012	Foreign Exchange Future	10.39	Call	1,094.12000		1.09412	1,168.51200	1.16851	1,094.120	18.33	0.00	0	0.00
€ / R	On 14/12/2012	Foreign Exchange Future	10.39	Put	0.02000		0.00002	0.01200	0.00001	0.020	18.33	0.00	0	0.00
€ / R	On 14/12/2012	Foreign Exchange Future	10.40	Call	1,084.12160		1.08412	1,158.51390	1.15851	1,084.122	18.26	0.00	0	0.00
€ / R	On 14/12/2012	Foreign Exchange Future	10.40	Put	0.02160		0.00002	0.01390	0.00001	0.022	18.26	0.00	0	750.00
€ / R	On 14/12/2012	Foreign Exchange Future	10.80	Call	684.64490		0.68464	758.89910	0.75890	684.645	15.63	0.00	0	0.00
€ / R	On 14/12/2012	Foreign Exchange Future	10.80	Put	0.54490		0.00054	0.39910	0.00040	0.545	15.63	0.00	0	0.00
€ / R	On 14/12/2012	Foreign Exchange Future	10.82	Call	664.74010		0.66474	738.97020	0.73897	664.740	15.50	0.00	0	0.00
€ / R	On 14/12/2012	Foreign Exchange Future	10.82	Put	0.64010		0.00064	0.47020	0.00047	0.640	15.50	0.00	0	0.00
€ / R	On 14/12/2012	Foreign Exchange Future	10.34	Call	1,144.11310		1.14411	1,218.50550	1.21851	1,144.113	18.63	0.00	0	0.00
€ / R	On 14/12/2012	Foreign Exchange Future	10.34	Put	0.01310		0.00001	0.00550	0.00001	0.013	18.63	0.00	0	0.00
€ / R	On 14/12/2012	Foreign Exchange Future	11.00	Call	486.74540		0.48675	560.41890	0.56042	486.745	14.29	0.00	0	13,900.00
€ / R	On 14/12/2012	Foreign Exchange Future	11.00	Put	2.64540		0.00265	1.91890	0.00192	2.645	14.29	0.00	0	0.00
€ / R	On 14/12/2012	Foreign Exchange Future	11.10	Call	389.71380		0.38971	462.40580	0.46241	389.714	13.56	0.00	0	425.00
€ / R	On 14/12/2012	Foreign Exchange Future	11.10	Put	5.61380		0.00561	3.90580	0.00391	5.614	13.56	0.00	0	0.00
€ / R	On 14/12/2012	Foreign Exchange Future	10.44	Call	1,044.12980		1.04413	1,118.51950	1.11852	1,044.130	18.00	0.00	0	0.00
€ / R	On 14/12/2012	Foreign Exchange Future	10.44	Put	0.02980		0.00003	0.01950	0.00002	0.030	18.00	0.00	0	0.00
€ / R	On 14/12/2012	Foreign Exchange Future	10.30	Call	1,184.10870		1.18411	1,258.50280	1.25850	1,184.109	18.79	0.00	0	0.00
€ / R	On 14/12/2012	Foreign Exchange Future	10.30	Put	0.00870		0.00001	0.00280	0.00000	0.009	18.79	0.00	0	375.00
€ / R	On 14/12/2012	Foreign Exchange Future	11.50	Call	68.96660		0.06897	115.43020	0.11543	68.967	10.65	0.00	0	100.00
€ / R	On 14/12/2012	Foreign Exchange Future	11.50	Put	84.86660		0.08487	56.93020	0.05693	84.867	10.65	0.00	0	0.00
€ / R	On 14/12/2012	Foreign Exchange Future	10.95	Call	535.90980		0.53591	609.84380	0.60984	535.910	14.65	0.00	0	0.00
€ / R	On 14/12/2012	Foreign Exchange Future	10.95	Put	1.80980		0.00181	1.34380	0.00134	1.810	14.65	0.00	0	100.00
€ / R	On 14/12/2012	Foreign Exchange Future	9.50	Call	1,984.10000		1.98410	2,058.50000	2.05850	1,984.100	21.99	0.00	0	0.00
€ / R	On 14/12/2012	Foreign Exchange Future	9.50	Put	0.00000		0.00000	0.00000	0.00000	0.000	21.99	0.00	0	5,690.00
€ / R	On 14/12/2012	Foreign Exchange Future	9.85	Call	1,634.10010		1.63410	1,708.50000	1.70850	1,634.100	20.59	0.00	0	0.00
€ / R	On 14/12/2012	Foreign Exchange Future	9.85	Put	0.00010		0.00000	0.00000	0.00000	0.000	20.59	0.00	0	13,800.00
€ / R	On 18/03/2013	Foreign Exchange Future			11.65050		11.65050	11.72660	11.72660		11.67	16,974,778.50	1,457	15,178.00
€ / R	On 18/03/2013	Foreign Exchange Future	12.64	Call	69.59210		0.06959	81.79540	0.08180	69.592	14.50	0.00	0	27,600.00

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest	
€ / R	On 18/03/2013	Foreign Exchange Future	12.64	Put	1,059.09210	1.05909	995.19540	0.99520	1,059.092	14.50	0.00	0	0.00
€ / R	On 18/03/2013	Foreign Exchange Future	10.99	Call	718.45240	0.71845	784.45160	0.78445	718.452	11.19	0.00	0	0.00
€ / R	On 18/03/2013	Foreign Exchange Future	10.99	Put	57.95240	0.05795	47.85160	0.04785	57.952	11.19	0.00	0	0.00
€ / R	On 18/03/2013	Foreign Exchange Future	11.00	Call	709.97670	0.70998	775.79200	0.77579	709.977	11.17	0.00	0	0.00
€ / R	On 18/03/2013	Foreign Exchange Future	11.00	Put	59.47670	0.05948	49.19200	0.04919	59.477	11.17	44,607.53	750	1,250.00
€ / R	On 18/03/2013	Foreign Exchange Future	11.01	Call	701.53300	0.70153	767.16340	0.76716	701.533	11.16	0.00	0	0.00
€ / R	On 18/03/2013	Foreign Exchange Future	11.01	Put	61.03300	0.06103	50.56340	0.05056	61.033	11.16	0.00	0	0.00
€ / R	On 18/03/2013	Foreign Exchange Future	10.97	Call	735.50200	0.73550	801.86060	0.80186	735.502	11.21	0.00	0	0.00
€ / R	On 18/03/2013	Foreign Exchange Future	10.97	Put	55.00200	0.05500	45.26060	0.04526	55.002	11.21	0.00	0	0.00
€ / R	On 14/06/2013	Foreign Exchange Future			11.80050	11.80050	11.87800	11.87800		12.63	0.00	0	3,700.00
€ / R	On 14/06/2013	Foreign Exchange Future	11.26	Call	717.56710	0.71757	769.58660	0.76959	717.567	11.70	0.00	0	0.00
€ / R	On 14/06/2013	Foreign Exchange Future	11.26	Put	177.06710	0.17707	151.58660	0.15159	177.067	11.70	0.00	0	0.00
€ / R	On 14/06/2013	Foreign Exchange Future	11.24	Call	730.57890	0.73058	784.31260	0.78431	730.579	11.66	0.00	0	0.00
€ / R	On 14/06/2013	Foreign Exchange Future	11.24	Put	170.07890	0.17008	146.31260	0.14631	170.079	11.66	0.00	0	0.00
€ / R	On 14/06/2013	Foreign Exchange Future	11.25	Call	724.05140	0.72405	776.93250	0.77693	724.051	11.68	0.00	0	0.00
€ / R	On 14/06/2013	Foreign Exchange Future	11.25	Put	173.55140	0.17355	148.93250	0.14893	173.551	11.68	0.00	0	0.00
€ / R	On 16/09/2013	Foreign Exchange Future			11.96020	11.96020	12.03830	12.03830		13.23	0.00	0	0.00
€ / R	On 16/09/2013	Foreign Exchange Future	12.00	Call	543.22400	0.54322	574.65200	0.57465	543.224	13.34	0.00	0	0.00
€ / R	On 16/09/2013	Foreign Exchange Future	12.00	Put	583.02400	0.58302	536.35200	0.53635	583.024	13.34	0.00	0	0.00
€ / R	On 16/09/2013	Foreign Exchange Future	12.01	Call	539.46180	0.53946	570.60580	0.57061	539.462	13.36	0.00	0	0.00
€ / R	On 16/09/2013	Foreign Exchange Future	12.01	Put	589.26180	0.58926	542.30580	0.54231	589.262	13.36	0.00	0	0.00
€ / R	On 16/09/2013	Foreign Exchange Future	11.99	Call	547.01480	0.54701	578.72780	0.57873	547.015	13.32	0.00	0	0.00
€ / R	On 16/09/2013	Foreign Exchange Future	11.99	Put	576.81480	0.57681	530.42780	0.53043	576.815	13.32	0.00	0	0.00
€ / R	On 13/12/2013	Foreign Exchange Future			12.10820	12.10820	12.18260	12.18260		13.74	0.00	0	435.00
€ / R	On 13/12/2013	Foreign Exchange Future	11.20	Call	1,148.72770	1.14873	1,202.40170	1.20240	1,148.728	12.48	0.00	0	0.00
€ / R	On 13/12/2013	Foreign Exchange Future	11.20	Put	240.52770	0.24053	219.80170	0.21980	240.528	12.48	0.00	0	0.00
€ / R	On 13/12/2013	Foreign Exchange Future	11.44	Call	989.56180	0.98956	1,039.48240	1.03948	989.562	12.63	0.00	0	0.00
€ / R	On 13/12/2013	Foreign Exchange Future	11.44	Put	324.36180	0.32436	299.88240	0.29988	324.362	12.63	0.00	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 13/12/2013	Foreign Exchange Future	11.49	Call	958.79420		0.95879	1,007.94170	1.00794	958.794	12.66	0.00	0	0.00
€ / R	On 13/12/2013	Foreign Exchange Future	11.49	Put	343.59420		0.34359	318.34170	0.31834	343.594	12.66	0.00	0	0.00
€ / R	On 13/12/2013	Foreign Exchange Future	11.54	Call	931.02540		0.93103	977.08350	0.97708	931.025	12.74	0.00	0	0.00
€ / R	On 13/12/2013	Foreign Exchange Future	11.54	Put	365.82540		0.36583	337.48350	0.33748	365.825	12.74	0.00	0	0.00
2025	On 07/02/2013	Bond Future			111.42684		111.42684	111.00784	111.00784			0.00	0	0.00
2025	On 07/02/2013	Bond Future	110.99	Call	436.84000		0.43684	17.84000	0.01784	436.840		0.00	0	0.00
2025	On 07/02/2013	Bond Future	110.99	Put	0.00000		0.00000	0.00000	0.00000	0.000		0.00	0	0.00
2025	On 07/02/2013	Bond Future	111.00	Call	426.84000		0.42684	7.84000	0.00784	426.840		0.00	0	0.00
2025	On 07/02/2013	Bond Future	111.00	Put	0.00000		0.00000	0.00000	0.00000	0.000		0.00	0	0.00
2025	On 07/02/2013	Bond Future	111.01	Call	416.84000		0.41684	0.00000	0.00000	416.840		0.00	0	0.00
2025	On 07/02/2013	Bond Future	111.01	Put	0.00000		0.00000	2.16000	0.00216	0.000		0.00	0	0.00
2038	On 07/02/2013	Bond Future			110.14936		110.14936	109.34062	109.34062			0.00	0	0.00
2038	On 07/02/2013	Bond Future	105.99	Call	4,159.36000		4.15936	3,350.62000	3.35062	4,159.360		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	4,149.36000		4.14936	3,340.62000	3.34062	4,149.360		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	4,139.36000		4.13936	3,330.62000	3.33062	4,139.360		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			115.24735		115.24735	115.17940	115.17940			0.00	0	0.00
2050	On 07/02/2013	Bond Future	112.99	Call	2,257.35000		2.25735	2,189.40000	2.18940	2,257.350		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	2,247.35000		2.24735	2,179.40000	2.17940	2,247.350		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	2,237.35000		2.23735	2,169.40000	2.16940	2,237.350		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

Contract Details			Strike	Call / Put	MTM	Yield	MarkPrice	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
AL7T	On 07/02/2013	Index Future			482.35400		482.35400	481.55700	481.55700			0.00	0	12.00
AL7T	On 02/05/2013	Index Future			488.39900		488.39900	487.59400	487.59400			0.00	0	0.00
ALBI	On 07/02/2013	Index Future			429.92100		429.92100	428.65800	428.65800			0.00	0	1,077.00
ALBI	On 02/05/2013	Index Future			435.30900		435.30900	434.03200	434.03200			0.00	0	0.00
AU\$ / R	On 14/12/2012	Foreign Exchange Future			9.18960		9.18960	9.24350	9.24350		8.46	0.00	0	11,727.00
AU\$ / R	On 14/12/2012	Foreign Exchange Future	8.30	Call	889.61430		0.88961	943.50410	0.94350	889.614	18.48	0.00	0	0.00
AU\$ / R	On 14/12/2012	Foreign Exchange Future	8.30	Put	0.01430		0.00001	0.00410	0.00000	0.014	18.48	0.00	0	0.00
AU\$ / R	On 14/12/2012	Foreign Exchange Future	8.46	Call	729.65810		0.72966	783.53300	0.78353	729.658	16.89	0.00	0	0.00
AU\$ / R	On 14/12/2012	Foreign Exchange Future	8.46	Put	0.05810		0.00006	0.03300	0.00003	0.058	16.89	0.00	0	0.00
AU\$ / R	On 14/12/2012	Foreign Exchange Future	8.04	Call	1,150.40000		1.15040	1,204.30000	1.20430	1,150.400	17.24	0.00	0	0.00
AU\$ / R	On 14/12/2012	Foreign Exchange Future	8.04	Put	0.00000		0.00000	0.00000	0.00000	0.000	17.24	0.00	0	0.00
AU\$ / R	On 14/12/2012	Foreign Exchange Future	8.09	Call	1,100.40010		1.10040	1,154.30000	1.15430	1,100.400	17.47	0.00	0	0.00
AU\$ / R	On 14/12/2012	Foreign Exchange Future	8.09	Put	0.00010		0.00000	0.00000	0.00000	0.000	17.47	0.00	0	0.00
AU\$ / R	On 14/12/2012	Foreign Exchange Future	8.14	Call	1,050.40030		1.05040	1,104.30010	1.10430	1,050.400	17.71	0.00	0	0.00
AU\$ / R	On 14/12/2012	Foreign Exchange Future	8.14	Put	0.00030		0.00000	0.00010	0.00000	0.000	17.71	0.00	0	0.00
AU\$ / R	On 18/03/2013	Foreign Exchange Future			9.24700		9.24700	9.30120	9.30120		9.52	0.00	0	4,589.00
AU\$ / R	On 18/03/2013	Foreign Exchange Future	8.37	Call	888.29580		0.88830	941.31760	0.94132	888.296	11.15	0.00	0	0.00
AU\$ / R	On 18/03/2013	Foreign Exchange Future	8.37	Put	9.89580		0.00990	8.71760	0.00872	9.896	11.15	0.00	0	0.00
AU\$ / R	On 18/03/2013	Foreign Exchange Future	8.42	Call	840.00180		0.84000	892.76970	0.89277	840.002	10.96	0.00	0	0.00
AU\$ / R	On 18/03/2013	Foreign Exchange Future	8.42	Put	11.60180		0.01160	10.16970	0.01017	11.602	10.96	0.00	0	0.00
AU\$ / R	On 18/03/2013	Foreign Exchange Future	8.51	Call	752.52090		0.75252	804.69150	0.80469	752.521	10.61	0.00	0	0.00
AU\$ / R	On 18/03/2013	Foreign Exchange Future	8.51	Put	15.52090		0.01552	13.49150	0.01349	15.521	10.61	0.00	0	0.00
AU\$ / R	On 18/03/2013	Foreign Exchange Future	8.32	Call	936.97310		0.93697	990.17040	0.99017	936.973	11.38	0.00	0	0.00
AU\$ / R	On 18/03/2013	Foreign Exchange Future	8.32	Put	8.57310		0.00857	7.57040	0.00757	8.573	11.38	0.00	0	0.00
AU\$ / R	On 14/06/2013	Foreign Exchange Future			9.29720		9.29720	9.35170	9.35170			0.00	0	225.00
AU\$ / R	On 14/06/2013	Foreign Exchange Future	8.76	Call	537.20000		0.53720	591.70000	0.59170	537.200		0.00	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 14/06/2013	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	557.20000		0.55720	611.70000	0.61170	557.200		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	547.20000		0.54720	601.70000	0.60170	547.200		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			9.34900		9.34900	9.40330	9.40330		11.23	0.00	0	2,750.00
AU\$ / R	On 16/09/2013	Foreign Exchange Future	8.89	Call	619.63170		0.61963	662.17710	0.66218	619.632	10.65	0.00	0	0.00
AU\$ / R	On 16/09/2013	Foreign Exchange Future	8.89	Put	160.63170		0.16063	148.87710	0.14888	160.632	10.65	0.00	0	0.00
AU\$ / R	On 16/09/2013	Foreign Exchange Future	8.90	Call	612.54640		0.61255	654.91280	0.65491	612.546	10.64	0.00	0	0.00
AU\$ / R	On 16/09/2013	Foreign Exchange Future	8.90	Put	163.54640		0.16355	151.61280	0.15161	163.546	10.64	0.00	0	0.00
AU\$ / R	On 16/09/2013	Foreign Exchange Future	8.91	Call	606.09270		0.60609	647.68910	0.64769	606.093	10.66	0.00	0	0.00
AU\$ / R	On 16/09/2013	Foreign Exchange Future	8.91	Put	167.09270		0.16709	154.38910	0.15439	167.093	10.66	0.00	0	0.00
AU\$ / R	On 13/12/2013	Foreign Exchange Future			9.39680		9.39680	9.44700	9.44700		11.72	0.00	0	0.00
AU\$ / R	On 13/12/2013	Foreign Exchange Future	9.46	Call	419.34960		0.41935	442.64070	0.44264	419.350	11.85	0.00	0	0.00
AU\$ / R	On 13/12/2013	Foreign Exchange Future	9.46	Put	482.54960		0.48255	455.64070	0.45564	482.550	11.85	0.00	0	0.00
AU\$ / R	On 13/12/2013	Foreign Exchange Future	9.47	Call	415.65030		0.41565	438.76900	0.43877	415.650	11.87	0.00	0	0.00
AU\$ / R	On 13/12/2013	Foreign Exchange Future	9.47	Put	488.85030		0.48885	461.76900	0.46177	488.850	11.87	0.00	0	0.00
AU\$ / R	On 13/12/2013	Foreign Exchange Future	9.48	Call	411.98580		0.41199	434.92910	0.43493	411.986	11.89	0.00	0	0.00
AU\$ / R	On 13/12/2013	Foreign Exchange Future	9.48	Put	495.18580		0.49519	467.92910	0.46793	495.186	11.89	0.00	0	0.00
AU\$ / R	On 14/12/2015	Foreign Exchange Future			9.64490		9.64490	9.69460	9.69460		14.55	0.00	0	0.00
AU\$ / R	On 14/12/2015	Foreign Exchange Future	7.25	Call	2,524.65520		2.52466	2,570.30020	2.57030	2,524.655	14.32	0.00	0	0.00
AU\$ / R	On 14/12/2015	Foreign Exchange Future	7.25	Put	129.75520		0.12976	125.70020	0.12570	129.755	14.32	0.00	0	0.00
AU\$ / R	On 14/12/2015	Foreign Exchange Future	7.30	Call	2,481.38930		2.48139	2,526.84130	2.52684	2,481.389	14.29	0.00	0	0.00
AU\$ / R	On 14/12/2015	Foreign Exchange Future	7.30	Put	136.48930		0.13649	132.24130	0.13224	136.489	14.29	0.00	0	0.00
AU\$ / R	On 14/12/2015	Foreign Exchange Future	7.35	Call	2,438.38540		2.43839	2,483.63820	2.48364	2,438.385	14.25	0.00	0	0.00
AU\$ / R	On 14/12/2015	Foreign Exchange Future	7.35	Put	143.48540		0.14349	139.03820	0.13904	143.485	14.25	0.00	0	0.00
CAD/ R	On 14/12/2012	Foreign Exchange Future			8.84950		8.84950	8.89490	8.89490		9.49	0.00	0	84.00
CAD/ R	On 14/12/2012	Foreign Exchange Future	7.75	Call	1,095.90000		1.09590	1,141.30740	1.14131	1,095.900	17.61	0.00	0	0.00

Contract Details			Strike	Call / Put	MTM	Yield	MarkPrice	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
CAD/ R	On 14/12/2012	Foreign Exchange Future	7.75	Put	0.00000		0.00000	0.00740	0.00001	0.000	17.61	0.00	0	0.00
CAD/ R	On 14/12/2012	Foreign Exchange Future	7.80	Call	1,045.90020		1.04590	1,091.30760	1.09131	1,045.900	17.87	0.00	0	0.00
CAD/ R	On 14/12/2012	Foreign Exchange Future	7.80	Put	0.00020		0.00000	0.00760	0.00001	0.000	17.87	0.00	0	0.00
CAD/ R	On 14/12/2012	Foreign Exchange Future	7.85	Call	995.90070		0.99590	1,041.30780	1.04131	995.901	18.12	0.00	0	0.00
CAD/ R	On 14/12/2012	Foreign Exchange Future	7.85	Put	0.00070		0.00000	0.00780	0.00001	0.001	18.12	0.00	0	0.00
CAD/ R	On 14/12/2012	Foreign Exchange Future	8.35	Call	499.85050		0.49985	545.25740	0.54526	499.851	14.58	0.00	0	0.00
CAD/ R	On 14/12/2012	Foreign Exchange Future	8.35	Put	0.35050		0.00035	0.35740	0.00036	0.350	14.58	0.00	0	0.00
CAD/ R	On 18/03/2013	Foreign Exchange Future			8.95090		8.95090	8.99710	8.99710		12.84	0.00	0	25.00
CAD/ R	On 18/03/2013	Foreign Exchange Future	8.65	Call	414.29840		0.41430	448.68410	0.44868	414.298	12.53	0.00	0	0.00
CAD/ R	On 18/03/2013	Foreign Exchange Future	8.65	Put	113.39840		0.11340	101.58410	0.10158	113.398	12.53	0.00	0	0.00
CAD/ R	On 18/03/2013	Foreign Exchange Future	8.66	Call	407.65250		0.40765	441.77360	0.44177	407.653	12.54	0.00	0	0.00
CAD/ R	On 18/03/2013	Foreign Exchange Future	8.66	Put	116.75250		0.11675	104.67360	0.10467	116.753	12.54	0.00	0	0.00
CAD/ R	On 18/03/2013	Foreign Exchange Future	8.64	Call	421.00920		0.42101	455.65710	0.45566	421.009	12.52	0.00	0	0.00
CAD/ R	On 18/03/2013	Foreign Exchange Future	8.64	Put	110.10920		0.11011	98.55710	0.09856	110.109	12.52	0.00	0	0.00
CF CANDO CABM	On 14/12/2012	Can-Do Future			0.28000		0.28000	0.28000	0.28000			0.00	0	7,000.00
CF CANDO CABN	On 14/12/2012	Can-Do Future			0.50280		0.50280	0.50280	0.50280			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			0.47070		0.47070	0.49320	0.49320			0.00	0	14,500.00
CF CANDO CABV	On 14/12/2012	Can-Do Future			0.69900		0.69900	0.65170	0.65170			0.00	0	3,700.00

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
CF CANDO CABW	On 14/12/2012	Can-Do Future	0.00000	0.00000	0.00000	0.00000	0.00000			0.00	0	4,600.00
CF CANDO CABX	On 14/12/2012	Can-Do Future	0.36700	0.36700	0.38400	0.38400				0.00	0	31,750.00
CF CANDO CABY	On 14/12/2012	Can-Do Future	0.48550	0.48550	0.55880	0.55880				0.00	0	13,800.00
CF CANDO CABZ	On 14/12/2012	Can-Do Future	0.01020	0.01020	0.02020	0.02020				0.00	0	52,500.00
CF CANDO CACA	On 20/12/2012	Can-Do Future	2,415.71000	2,415.71000	3,779.12000	3,779.12000				0.00	0	5.00
CF CANDO CACB	On 20/12/2012	Can-Do Future	15,000.00000	15,000.00000	15,000.00000	15,000.00000				0.00	0	0.00
CF CANDO CACD	On 20/12/2012	Can-Do Future	10,000.00000	10,000.00000	10,000.00000	10,000.00000				0.00	0	0.00
CF CANDO CACE	On 18/03/2013	Can-Do Future	0.11870	0.11870	0.12840	0.12840				0.00	0	4,500.00
CF CANDO CACF	On 19/12/2012	Can-Do Future	0.00910	0.00910	0.01930	0.01930				0.00	15,000	15,000.00
CF CANDO CACG	On 02/01/2013	Can-Do Future	3,740.97660	3,740.97660	2,695.46850	2,695.46850				0.00	0	10.00
CF CANDO CACH	On 24/01/2013	Can-Do Future	6,877.53030	6,877.53030	6,270.03480	6,270.03480				0.00	0	20.00
CF CANDO CACI	On 18/03/2013	Can-Do Future	0.08130	0.08130	0.08850	0.08850				0.00	2,100	37,000.00
CF CANDO CACJ	On 02/01/2013	Can-Do Future	15,603.15980	15,603.15980	13,851.68320	13,851.68320				0.00	0	30.00
CF CANDO CACK	On 11/01/2013	Can-Do Future	12,543.35650	12,543.35650	10,569.28760	10,569.28760				0.00	0	35.00
CF CANDO CACL	On 04/01/2013	Can-Do Future	0.02140	0.02140	0.02070	0.02070				0.00	0	25,000.00
CF CANDO CACM	On 08/01/2013	Can-Do Future	0.01990	0.01990	0.01940	0.01940				0.00	0	25,000.00
CF CANDO CACN	On 18/03/2013	Can-Do Future	0.36450	0.36450	-0.40970	-0.40970				0.00	0	24,000.00

Contract Details			Strike	Call / Put	MTM	Yield	MarkPrice	Previous MTM	Previous Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
CF CANDO CACO	On 18/03/2013	Can-Do Future			0.29490		0.29490	0.33810	0.33810				0.00	0	7,500.00
CHF / R	On 14/12/2012	Foreign Exchange Future			9.46780		9.46780	9.52790	9.52790		11.35		0.00	0	25.00
CHF / R	On 14/12/2012	Foreign Exchange Future	9.04	Call	430.40230		0.43040	489.63820	0.48964	430.402	15.62		0.00	0	0.00
CHF / R	On 14/12/2012	Foreign Exchange Future	9.04	Put	2.60230		0.00260	1.73820	0.00174	2.602	15.62		0.00	0	0.00
CHF / R	On 14/12/2012	Foreign Exchange Future	8.51	Call	962.22000		0.96222	1,022.30410	1.02230	962.220	19.79		0.00	0	0.00
CHF / R	On 14/12/2012	Foreign Exchange Future	8.51	Put	0.02000		0.00002	0.00410	0.00000	0.020	19.79		0.00	0	0.00
CHF / R	On 14/12/2012	Foreign Exchange Future	8.56	Call	912.23190		0.91223	972.31100	0.97231	912.232	19.41		0.00	0	0.00
CHF / R	On 14/12/2012	Foreign Exchange Future	8.56	Put	0.03190		0.00003	0.01100	0.00001	0.032	19.41		0.00	0	0.00
CHF / R	On 14/12/2012	Foreign Exchange Future	9.00	Call	469.70540		0.46971	529.10480	0.52910	469.705	16.03		0.00	0	0.00
CHF / R	On 14/12/2012	Foreign Exchange Future	9.00	Put	1.90540		0.00191	1.20480	0.00120	1.905	16.03		0.00	0	0.00
CHF / R	On 14/12/2012	Foreign Exchange Future	8.46	Call	1,012.21860		1.01222	1,072.30140	1.07230	1,012.219	20.70		0.00	0	0.00
CHF / R	On 14/12/2012	Foreign Exchange Future	8.46	Put	0.01860		0.00002	0.00140	0.00000	0.019	20.70		0.00	0	0.00
CHF / R	On 18/03/2013	Foreign Exchange Future			9.61240		9.61240	9.67580	9.67580		12.49		0.00	0	50.00
CHF / R	On 18/03/2013	Foreign Exchange Future	9.15	Call	536.77150		0.53677	585.99700	0.58600	536.772	11.94		0.00	0	0.00
CHF / R	On 18/03/2013	Foreign Exchange Future	9.15	Put	74.37150		0.07437	60.19700	0.06020	74.371	11.94		0.00	0	0.00
CHF / R	On 18/03/2013	Foreign Exchange Future	9.16	Call	529.26030		0.52926	577.88300	0.57788	529.260	11.95		0.00	0	0.00
CHF / R	On 18/03/2013	Foreign Exchange Future	9.16	Put	76.86030		0.07686	62.08300	0.06208	76.860	11.95		0.00	0	0.00
CHF / R	On 18/03/2013	Foreign Exchange Future	9.14	Call	544.34000		0.54434	594.15490	0.59415	544.340	11.93		0.00	0	0.00
CHF / R	On 18/03/2013	Foreign Exchange Future	9.14	Put	71.94000		0.07194	58.35490	0.05835	71.940	11.93		0.00	0	0.00
DAEU	On 21/11/2013	Any day expiry			12.07480		12.07480	12.15230	12.15230		13.61		0.00	0	0.00
DAEU	On 21/11/2013	Any day expiry	11.91	Call	712.22260		0.71222	749.75840	0.74976	712.223	13.36		0.00	0	0.00
DAEU	On 21/11/2013	Any day expiry	11.91	Put	547.42260		0.54742	507.45840	0.50746	547.423	13.36		0.00	0	0.00
DAEU	On 21/11/2013	Any day expiry	11.89	Call	720.90140		0.72090	758.82830	0.75883	720.901	13.32		0.00	0	0.00
DAEU	On 21/11/2013	Any day expiry	11.89	Put	536.10140		0.53610	496.52830	0.49653	536.101	13.32		0.00	0	0.00
DAEU	On 21/11/2013	Any day expiry	11.90	Call	716.54590		0.71655	754.27920	0.75428	716.546	13.34		0.00	0	0.00
DAEU	On 21/11/2013	Any day expiry	11.90	Put	541.74590		0.54175	501.97920	0.50198	541.746	13.34		0.00	0	0.00

Contract Details			Strike	Call / Put	MTM	Yield	MarkPrice	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
DANZ	On 05/12/2012	Any day expiry			7.24160		7.24160	7.27220	7.27220		11.90	0.00	0	0.00
DANZ	On 05/12/2012	Any day expiry	7.29	Call	0.00000		0.00000	12.83020	0.01283	0.000	11.90	0.00	0	0.00
DANZ	On 05/12/2012	Any day expiry	7.29	Put	48.40000		0.04840	30.63020	0.03063	48.400	11.90	0.00	0	0.00
DANZ	On 05/12/2012	Any day expiry	7.24	Call	1.60000		0.00160	39.16020	0.03916	1.600	11.90	0.00	0	0.00
DANZ	On 05/12/2012	Any day expiry	7.24	Put	0.00000		0.00000	6.96020	0.00696	0.000	11.90	0.00	0	0.00
DANZ	On 05/12/2012	Any day expiry	7.25	Call	0.00000		0.00000	31.38930	0.03139	0.000	11.90	0.00	0	0.00
DANZ	On 05/12/2012	Any day expiry	7.25	Put	8.40000		0.00840	9.18930	0.00919	8.400	11.90	0.00	0	0.00
DANZ	On 05/12/2012	Any day expiry	7.26	Call	0.00000		0.00000	25.48480	0.02548	0.000	11.90	0.00	0	0.00
DANZ	On 05/12/2012	Any day expiry	7.26	Put	18.40000		0.01840	13.28480	0.01328	18.400	11.90	0.00	0	0.00
DANZ	On 10/12/2012	Any day expiry			7.24360		7.24360	7.27530	7.27530		10.61	0.00	20,000	20,000.00
DANZ	On 10/12/2012	Any day expiry	7.25	Call	32.80160		0.03280	57.32880	0.05733	32.802	10.61	0.00	0	0.00
DANZ	On 10/12/2012	Any day expiry	7.25	Put	39.20160		0.03920	32.02880	0.03203	39.202	10.61	0.00	0	20,000.00
DANZ	On 10/12/2012	Any day expiry	7.19	Call	72.02290		0.07202	100.78780	0.10079	72.023	11.75	0.00	0	0.00
DANZ	On 10/12/2012	Any day expiry	7.19	Put	18.42290		0.01842	15.48780	0.01549	18.423	11.75	0.00	0	0.00
DANZ	On 10/12/2012	Any day expiry	7.20	Call	64.59170		0.06459	92.87520	0.09288	64.592	11.56	0.00	0	0.00
DANZ	On 10/12/2012	Any day expiry	7.20	Put	20.99170		0.02099	17.57520	0.01758	20.992	11.56	0.00	0	0.00
DANZ	On 10/12/2012	Any day expiry	7.21	Call	57.48100		0.05748	85.20420	0.08520	57.481	11.37	0.00	0	0.00
DANZ	On 10/12/2012	Any day expiry	7.21	Put	23.88100		0.02388	19.90420	0.01990	23.881	11.37	0.00	0	0.00
DAUS	On 19/12/2012	Any day expiry			8.79030		8.79030	8.83620	8.83620		11.52	0.00	0	0.00
DAUS	On 19/12/2012	Any day expiry	8.80	Call	74.40270		0.07440	105.10990	0.10511	74.403	11.52	0.00	0	0.00
DAUS	On 19/12/2012	Any day expiry	8.80	Put	84.10270		0.08410	68.90990	0.06891	84.103	11.52	0.00	0	0.00
DAUS	On 19/12/2012	Any day expiry	8.81	Call	70.26320		0.07026	99.45900	0.09946	70.263	11.60	0.00	0	0.00
DAUS	On 19/12/2012	Any day expiry	8.81	Put	89.96320		0.08996	73.25900	0.07326	89.963	11.60	0.00	0	0.00
DAUS	On 19/12/2012	Any day expiry	8.90	Call	41.05840		0.04106	60.13150	0.06013	41.058	12.28	0.00	0	15,000.00
DAUS	On 19/12/2012	Any day expiry	8.90	Put	150.75840		0.15076	123.93150	0.12393	150.758	12.28	0.00	0	0.00
DAUS	On 19/12/2012	Any day expiry	8.79	Call	79.51770		0.07952	110.94240	0.11094	79.518	11.56	0.00	0	0.00
DAUS	On 19/12/2012	Any day expiry	8.79	Put	79.21770		0.07922	64.74240	0.06474	79.218	11.56	0.00	0	0.00
DAUS	On 27/12/2012	Any day expiry			8.80100		8.80100	8.84700	8.84700		11.34	0.00	0	0.00

Contract Details			Strike	Call / Put	MTM	Yield	MarkPrice	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
DAUS	On 27/12/2012	Any day expiry	7.72	Call	1,081.08690		1.08109	1,127.07560	1.12708	1,081.087	17.12	0.00	0	0.00
DAUS	On 27/12/2012	Any day expiry	7.72	Put	0.08690		0.00009	0.07560	0.00008	0.087	17.12	0.00	0	0.00
DAUS	On 27/12/2012	Any day expiry	7.85	Call	951.18280		0.95118	997.16000	0.99716	951.183	16.10	0.00	0	0.00
DAUS	On 27/12/2012	Any day expiry	7.85	Put	0.18280		0.00018	0.16000	0.00016	0.183	16.10	0.00	0	0.00
DAUS	On 27/12/2012	Any day expiry	8.00	Call	801.44240		0.80144	847.39030	0.84739	801.442	14.92	0.00	0	0.00
DAUS	On 27/12/2012	Any day expiry	8.00	Put	0.44240		0.00044	0.39030	0.00039	0.442	14.92	0.00	0	7,530.00
DAUS	On 27/12/2012	Any day expiry	8.49	Call	323.22200		0.32322	367.10560	0.36711	323.222	11.63	0.00	0	0.00
DAUS	On 27/12/2012	Any day expiry	8.49	Put	12.22200		0.01222	10.10560	0.01011	12.222	11.63	0.00	0	0.00
DAUS	On 27/12/2012	Any day expiry	8.50	Call	314.28680		0.31429	357.98880	0.35799	314.287	11.62	0.00	0	0.00
DAUS	On 27/12/2012	Any day expiry	8.50	Put	13.28680		0.01329	10.98880	0.01099	13.287	11.62	0.00	0	0.00
DAUS	On 27/12/2012	Any day expiry	8.51	Call	305.42690		0.30543	348.93540	0.34894	305.427	11.61	0.00	0	0.00
DAUS	On 27/12/2012	Any day expiry	8.51	Put	14.42690		0.01443	11.93540	0.01194	14.427	11.61	0.00	0	0.00
DAUS	On 27/12/2012	Any day expiry	8.59	Call	237.74010		0.23774	279.19710	0.27920	237.740	11.53	0.00	0	0.00
DAUS	On 27/12/2012	Any day expiry	8.59	Put	26.74010		0.02674	22.19710	0.02220	26.740	11.53	0.00	0	0.00
DAUS	On 27/12/2012	Any day expiry	8.72	Call	143.69600		0.14370	179.55530	0.17956	143.696	11.41	0.00	0	0.00
DAUS	On 27/12/2012	Any day expiry	8.72	Put	62.69600		0.06270	52.55530	0.05256	62.696	11.41	0.00	0	0.00
DAUS	On 27/12/2012	Any day expiry	9.02	Call	34.96490		0.03496	48.97770	0.04898	34.965	12.84	0.00	0	7,530.00
DAUS	On 27/12/2012	Any day expiry	9.02	Put	253.96490		0.25396	221.97770	0.22198	253.965	12.84	0.00	0	0.00
DAUS	On 29/01/2013	Any day expiry			8.84330		8.84330	8.88970	8.88970		12.59	0.00	0	0.00
DAUS	On 29/01/2013	Any day expiry	8.72	Call	237.42370		0.23742	268.15980	0.26816	237.424	12.40	0.00	0	0.00
DAUS	On 29/01/2013	Any day expiry	8.72	Put	114.12370		0.11412	98.45980	0.09846	114.124	12.40	0.00	0	0.00
DAUS	On 29/01/2013	Any day expiry	9.02	Call	110.87010		0.11087	126.80480	0.12680	110.870	13.45	0.00	0	6,625.00
DAUS	On 29/01/2013	Any day expiry	9.02	Put	287.57010		0.28757	257.10480	0.25710	287.570	13.45	0.00	0	0.00
DAUS	On 29/01/2013	Any day expiry	8.61	Call	307.59160		0.30759	342.81200	0.34281	307.592	12.24	0.00	0	0.00
DAUS	On 29/01/2013	Any day expiry	8.61	Put	74.29160		0.07429	63.11200	0.06311	74.292	12.24	0.00	0	0.00
DAUS	On 29/01/2013	Any day expiry	8.62	Call	300.75370		0.30075	335.59130	0.33559	300.754	12.26	0.00	0	0.00
DAUS	On 29/01/2013	Any day expiry	8.62	Put	77.45370		0.07745	65.89130	0.06589	77.454	12.26	0.00	0	0.00
DAUS	On 29/01/2013	Any day expiry	7.85	Call	995.32400		0.99532	1,041.81150	1.04181	995.324	13.79	0.00	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 29/01/2013	Any day expiry	7.85	Put	2.02400		0.00202	2.11150	0.00211	2.024	13.79	0.00	0	0.00
DAUS	On 29/01/2013	Any day expiry	8.00	Call	847.18900		0.84719	893.49420	0.89349	847.189	13.08	0.00	0	0.00
DAUS	On 29/01/2013	Any day expiry	8.00	Put	3.88900		0.00389	3.79420	0.00379	3.889	13.08	0.00	0	6,625.00
DAUS	On 29/01/2013	Any day expiry	8.60	Call	314.51870		0.31452	350.11720	0.35012	314.519	12.23	0.00	0	0.00
DAUS	On 29/01/2013	Any day expiry	8.60	Put	71.21870		0.07122	60.41720	0.06042	71.219	12.23	0.00	0	0.00
DAUS	On 26/02/2013	Any day expiry			8.87790		8.87790	8.92460	8.92460		12.94	0.00	0	0.00
DAUS	On 26/02/2013	Any day expiry	8.62	Call	360.88980		0.36089	397.74500	0.39775	360.890	12.43	0.00	0	0.00
DAUS	On 26/02/2013	Any day expiry	8.62	Put	102.98980		0.10299	93.14500	0.09315	102.990	12.43	0.00	0	0.00
DAUS	On 26/02/2013	Any day expiry	8.72	Call	299.98460		0.29998	333.89550	0.33390	299.985	12.65	0.00	0	0.00
DAUS	On 26/02/2013	Any day expiry	8.72	Put	142.08460		0.14208	129.29550	0.12930	142.085	12.65	0.00	0	0.00
DAUS	On 26/02/2013	Any day expiry	8.60	Call	373.99720		0.37400	411.40490	0.41140	373.997	12.39	0.00	0	0.00
DAUS	On 26/02/2013	Any day expiry	8.60	Put	96.09720		0.09610	86.80490	0.08680	96.097	12.39	0.00	0	0.00
DAUS	On 26/02/2013	Any day expiry	9.02	Call	169.71160		0.16971	191.90960	0.19191	169.712	13.74	0.00	0	6,245.00
DAUS	On 26/02/2013	Any day expiry	9.02	Put	311.81160		0.31181	287.30960	0.28731	311.812	13.74	0.00	0	0.00
DAUS	On 26/02/2013	Any day expiry	8.61	Call	367.40450		0.36740	404.53910	0.40454	367.404	12.41	0.00	0	0.00
DAUS	On 26/02/2013	Any day expiry	8.61	Put	99.50450		0.09950	89.93910	0.08994	99.505	12.41	0.00	0	0.00
DAUS	On 26/02/2013	Any day expiry	7.85	Call	1,033.52820		1.03353	1,080.43530	1.08044	1,033.528	13.45	0.00	0	0.00
DAUS	On 26/02/2013	Any day expiry	7.85	Put	5.62820		0.00563	5.83530	0.00584	5.628	13.45	0.00	0	0.00
DAUS	On 26/02/2013	Any day expiry	8.00	Call	887.15620		0.88716	934.18980	0.93419	887.156	12.80	0.00	0	0.00
DAUS	On 26/02/2013	Any day expiry	8.00	Put	9.25620		0.00926	9.58980	0.00959	9.256	12.80	0.00	0	6,245.00
DAUS	On 26/03/2013	Any day expiry			8.91190		8.91190	8.95880	8.95880		13.57	0.00	0	0.00
DAUS	On 26/03/2013	Any day expiry	9.06	Call	213.94030		0.21394	237.25410	0.23725	213.940	14.26	0.00	0	0.00
DAUS	On 26/03/2013	Any day expiry	9.06	Put	362.04030		0.36204	338.45410	0.33845	362.040	14.26	0.00	0	0.00
DAUS	On 26/03/2013	Any day expiry	9.02	Call	227.06440		0.22706	251.39700	0.25140	227.064	14.09	0.00	0	7,500.00
DAUS	On 26/03/2013	Any day expiry	9.02	Put	335.16440		0.33516	312.59700	0.31260	335.164	14.09	0.00	0	0.00
DAUS	On 26/03/2013	Any day expiry	9.04	Call	220.39880		0.22040	244.21740	0.24422	220.399	14.17	0.00	0	0.00
DAUS	On 26/03/2013	Any day expiry	9.04	Put	348.49880		0.34850	325.41740	0.32542	348.499	14.17	0.00	0	0.00
DAUS	On 26/03/2013	Any day expiry	9.05	Call	217.14400		0.21714	240.70830	0.24071	217.144	14.22	0.00	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 26/03/2013	Any day expiry	9.05	Put	355.24400		0.35524	331.90830	0.33191	355.244	14.22	0.00	0	0.00
DAUS	On 26/03/2013	Any day expiry	8.00	Call	929.29780		0.92930	976.50980	0.97651	929.298	12.98	0.00	0	0.00
DAUS	On 26/03/2013	Any day expiry	8.00	Put	17.39780		0.01740	17.70980	0.01771	17.398	12.98	0.00	0	7,500.00
DAUS	On 26/04/2013	Any day expiry			8.94930		8.94930	8.99640	8.99640		14.06	0.00	0	0.00
DAUS	On 26/04/2013	Any day expiry	9.04	Call	279.26170		0.27926	303.85180	0.30385	279.262	14.42	0.00	0	0.00
DAUS	On 26/04/2013	Any day expiry	9.04	Put	369.96170		0.36996	347.45180	0.34745	369.962	14.42	0.00	0	0.00
DAUS	On 26/04/2013	Any day expiry	9.05	Call	275.80010		0.27580	300.16950	0.30017	275.800	14.46	0.00	0	0.00
DAUS	On 26/04/2013	Any day expiry	9.05	Put	376.50010		0.37650	353.76950	0.35377	376.500	14.46	0.00	0	0.00
DAUS	On 26/04/2013	Any day expiry	9.06	Call	272.38730		0.27239	296.53510	0.29654	272.387	14.50	0.00	0	0.00
DAUS	On 26/04/2013	Any day expiry	9.06	Put	383.08730		0.38309	360.13510	0.36014	383.087	14.50	0.00	0	0.00
DAUS	On 26/04/2013	Any day expiry	8.00	Call	977.33860		0.97734	1,024.95920	1.02496	977.339	13.24	0.00	0	0.00
DAUS	On 26/04/2013	Any day expiry	8.00	Put	28.03860		0.02804	28.55920	0.02856	28.039	13.24	0.00	0	7,500.00
DAUS	On 26/04/2013	Any day expiry	9.02	Call	286.32420		0.28632	311.36220	0.31136	286.324	14.34	0.00	0	7,500.00
DAUS	On 26/04/2013	Any day expiry	9.02	Put	357.02420		0.35702	334.96220	0.33496	357.024	14.34	0.00	0	0.00
DAUS	On 22/07/2013	Any day expiry			9.05350		9.05350	9.10090	9.10090		14.81	0.00	0	0.00
DAUS	On 22/07/2013	Any day expiry	9.21	Call	368.96570		0.36897	390.29180	0.39029	368.966	15.36	0.00	0	0.00
DAUS	On 22/07/2013	Any day expiry	9.21	Put	525.46570		0.52547	499.39180	0.49939	525.466	15.36	0.00	0	0.00
DAUS	On 22/07/2013	Any day expiry	9.80	Call	227.11440		0.22711	241.19330	0.24119	227.114	17.37	0.00	0	2,800.00
DAUS	On 22/07/2013	Any day expiry	9.80	Put	973.61440		0.97361	940.29330	0.94029	973.614	17.37	0.00	0	0.00
DAUS	On 22/07/2013	Any day expiry	9.19	Call	375.49260		0.37549	397.12930	0.39713	375.493	15.29	0.00	0	0.00
DAUS	On 22/07/2013	Any day expiry	9.19	Put	511.99260		0.51199	486.22930	0.48623	511.993	15.29	0.00	0	0.00
DAUS	On 22/07/2013	Any day expiry	9.20	Call	372.21080		0.37221	393.69310	0.39369	372.211	15.32	0.00	0	0.00
DAUS	On 22/07/2013	Any day expiry	9.20	Put	518.71080		0.51871	492.79310	0.49279	518.711	15.32	0.00	0	1,400.00
DAUS	On 26/08/2013	Any day expiry			9.09500		9.09500	9.14260	9.14260		15.08	0.00	0	0.00
DAUS	On 26/08/2013	Any day expiry	9.30	Call	394.65690		0.39466	414.25150	0.41425	394.657	15.73	0.00	0	0.00
DAUS	On 26/08/2013	Any day expiry	9.30	Put	599.65690		0.59966	571.65150	0.57165	599.657	15.73	0.00	0	0.00
DAUS	On 26/08/2013	Any day expiry	9.31	Call	391.58060		0.39158	411.05040	0.41105	391.581	15.76	0.00	0	0.00
DAUS	On 26/08/2013	Any day expiry	9.31	Put	606.58060		0.60658	578.45040	0.57845	606.581	15.76	0.00	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 26/08/2013	Any day expiry	9.84	Call	264.97880		0.26498	278.84470	0.27884	264.979	17.47	0.00	0	4,400.00
DAUS	On 26/08/2013	Any day expiry	9.84	Put	1,009.97880		1.00998	976.24470	0.97624	1,009.979	17.47	0.00	0	0.00
DAUS	On 26/08/2013	Any day expiry	9.24	Call	413.73830		0.41374	434.12140	0.43412	413.738	15.53	0.00	0	0.00
DAUS	On 26/08/2013	Any day expiry	9.24	Put	558.73830		0.55874	531.52140	0.53152	558.738	15.53	0.00	0	2,200.00
DAUS	On 26/08/2013	Any day expiry	9.29	Call	397.75990		0.39776	417.48640	0.41749	397.760	15.69	0.00	0	0.00
DAUS	On 26/08/2013	Any day expiry	9.29	Put	592.75990		0.59276	564.88640	0.56489	592.760	15.69	0.00	0	0.00
DAUS	On 23/09/2013	Any day expiry			9.12850		9.12850	9.17610	9.17610		15.40	0.00	0	0.00
DAUS	On 23/09/2013	Any day expiry	9.31	Call	436.55650		0.43656	454.42290	0.45442	436.557	15.89	0.00	0	0.00
DAUS	On 23/09/2013	Any day expiry	9.31	Put	618.05650		0.61806	588.32290	0.58832	618.057	15.89	0.00	0	0.00
DAUS	On 23/09/2013	Any day expiry	9.88	Call	295.41490		0.29541	307.59030	0.30759	295.415	17.65	0.00	0	2,400.00
DAUS	On 23/09/2013	Any day expiry	9.88	Put	1,046.91490		1.04691	1,011.49030	1.01149	1,046.915	17.65	0.00	0	0.00
DAUS	On 23/09/2013	Any day expiry	9.28	Call	446.22550		0.44623	464.46450	0.46446	446.226	15.80	0.00	0	0.00
DAUS	On 23/09/2013	Any day expiry	9.28	Put	597.72550		0.59773	568.36450	0.56836	597.726	15.80	0.00	0	1,200.00
DAUS	On 23/09/2013	Any day expiry	9.29	Call	442.97470		0.44297	461.08740	0.46109	442.975	15.83	0.00	0	0.00
DAUS	On 23/09/2013	Any day expiry	9.29	Put	604.47470		0.60447	574.98740	0.57499	604.475	15.83	0.00	0	0.00
DAUS	On 23/09/2013	Any day expiry	9.30	Call	439.74960		0.43975	457.74030	0.45774	439.750	15.86	0.00	0	0.00
DAUS	On 23/09/2013	Any day expiry	9.30	Put	611.24960		0.61125	581.64030	0.58164	611.250	15.86	0.00	0	0.00
EL28	On 07/02/2013	Bond Future			111.75977		111.75977	111.69428	111.69428			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	1,250.23000		1.25023	1,315.72000	1.31572	1,250.230		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	1,230.23000		1.23023	1,295.72000	1.29572	1,230.230		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	1,240.23000		1.24023	1,305.72000	1.30572	1,240.230		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

Contract Details			Strike	Call / Put	MTM	Yield	MarkPrice	Previous MTM	Previous Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
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			8.96704		89.42452	9.04186	88.80507				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	3,671.41000		3.67141	4,290.86000	4.29086	3,671.410			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	3,582.72000		3.58272	4,202.17000	4.20217	3,582.720			0.00	0	0.00
ES33	On 07/02/2013	Bond Future	8.56	Call	0.00000		0.00000	0.00000	0.00000	0.000			0.00	0	0.00
ES33	On 07/02/2013	Bond Future	8.56	Put	3,494.16000		3.49416	4,113.61000	4.11361	3,494.160			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			430.15900		430.15900	428.92100	428.92100				4,301,590.00	1	334.00
GOVI	On 07/02/2013	GOVI	432.99	Call	0.00000		0.00000	0.00000	0.00000	0.000			0.00	0	0.00
GOVI	On 07/02/2013	GOVI	432.99	Put	28,310.00000		2.83100	40,690.00000	4.06900	28,310.000			0.00	0	0.00
GOVI	On 07/02/2013	GOVI	433.00	Call	0.00000		0.00000	0.00000	0.00000	0.000			0.00	0	0.00
GOVI	On 07/02/2013	GOVI	433.00	Put	28,410.00000		2.84100	40,790.00000	4.07900	28,410.000			0.00	0	0.00
GOVI	On 07/02/2013	GOVI	433.01	Call	0.00000		0.00000	0.00000	0.00000	0.000			0.00	0	0.00
GOVI	On 07/02/2013	GOVI	433.01	Put	28,510.00000		2.85100	40,890.00000	4.08900	28,510.000			0.00	0	0.00
GOVI	On 02/05/2013	GOVI			435.55100		435.55100	434.29800	434.29800				0.00	0	0.00
GOVI	On 02/05/2013	GOVI	432.99	Call	25,610.00000		2.56100	13,080.00000	1.30800	25,610.000			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	25,510.00000		2.55100	12,980.00000	1.29800	25,510.000			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	25,410.00000		2.54100	12,880.00000	1.28800	25,410.000			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			195.51600		195.51600	195.60200	195.60200				1,955,160.00	1	608.00
IGOV	On 02/05/2013	Index Future			197.96700		197.96700	198.05400	198.05400				0.00	0	0.00

Contract Details			Strike	Call / Put	MTM	Yield	MarkPrice	Previous MTM	Previous Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
ILBI	On 07/02/2013	Index Future			522.47900		522.47900	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
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	5.12000	94.88000				0.00	0	840.00
JIBAR FUTURE	On 16/01/2013	Jibar Tradeable Future			5.37000		94.63000	5.37000	94.63000				0.00	0	0.00
JIBAR FUTURE	On 20/02/2013	Jibar Tradeable Future			5.06000		94.94000	5.06000	94.94000				0.00	0	0.00
JIBAR FUTURE	On 20/03/2013	Jibar Tradeable Future			5.04000		94.96000	5.04000	94.96000				0.00	0	1,000.00
JIBAR FUTURE	On 17/04/2013	Jibar Tradeable Future			5.02000		94.98000	5.02000	94.98000				0.00	0	0.00
JIBAR FUTURE	On 15/05/2013	Jibar Tradeable Future			5.01000		94.99000	5.01000	94.99000				0.00	0	0.00
JIBAR FUTURE	On 19/06/2013	Jibar Tradeable Future			4.99000		95.01000	4.99000	95.01000				0.00	0	500.00
JIBAR FUTURE	On 18/09/2013	Jibar Tradeable Future			5.02000		94.98000	5.02000	94.98000				0.00	0	2,200.00
JIBAR FUTURE	On 18/12/2013	Jibar Tradeable Future			5.10000		94.90000	5.10000	94.90000				0.00	0	2,000.00
JIBAR FUTURE	On 19/03/2014	Jibar Tradeable Future			5.22000		94.78000	5.22000	94.78000				0.00	0	1,000.00
JIBAR FUTURE	On 18/06/2014	Jibar Tradeable Future			5.36000		94.64000	5.36000	94.64000				0.00	0	800.00
JIBAR FUTURE	On 17/09/2014	Jibar Tradeable Future			5.50000		94.50000	5.50000	94.50000				0.00	0	0.00
NZ\$ / R	On 14/12/2012	Foreign Exchange Future			7.24770		7.24770	7.27930	7.27930		10.32		0.00	0	0.00
NZ\$ / R	On 14/12/2012	Foreign Exchange Future	6.29	Call	960.40580		0.96041	992.00500	0.99201	960.406	24.26		0.00	0	0.00
NZ\$ / R	On 14/12/2012	Foreign Exchange Future	6.29	Put	0.00580		0.00001	0.00500	0.00001	0.006	24.26		0.00	0	0.00
NZ\$ / R	On 14/12/2012	Foreign Exchange Future	6.34	Call	910.40600		0.91041	942.00500	0.94201	910.406	23.01		0.00	0	0.00

Contract Details			Strike	Call / Put	MTM	Yield	MarkPrice	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
NZ\$ / R	On 14/12/2012	Foreign Exchange Future	6.34	Put	0.00600		0.00001	0.00500	0.00001	0.006	23.01	0.00	0	0.00
NZ\$ / R	On 14/12/2012	Foreign Exchange Future	6.39	Call	860.40610		0.86041	892.00510	0.89201	860.406	21.76	0.00	0	0.00
NZ\$ / R	On 14/12/2012	Foreign Exchange Future	6.39	Put	0.00610		0.00001	0.00510	0.00001	0.006	21.76	0.00	0	0.00
NZ\$ / R	On 14/12/2012	Foreign Exchange Future	6.45	Call	797.70620		0.79771	829.30510	0.82931	797.706	20.19	0.00	0	0.00
NZ\$ / R	On 14/12/2012	Foreign Exchange Future	6.45	Put	0.00620		0.00001	0.00510	0.00001	0.006	20.19	0.00	0	0.00
NZ\$ / R	On 14/12/2012	Foreign Exchange Future	6.63	Call	617.71840		0.61772	649.31510	0.64932	617.718	16.87	0.00	0	0.00
NZ\$ / R	On 14/12/2012	Foreign Exchange Future	6.63	Put	0.01840		0.00002	0.01510	0.00002	0.018	16.87	0.00	0	0.00
NZ\$ / R	On 18/03/2013	Foreign Exchange Future			7.31230		7.31230	7.34400	7.34400		9.49	0.00	0	0.00
NZ\$ / R	On 18/03/2013	Foreign Exchange Future	6.90	Call	436.68600		0.43669	467.40340	0.46740	436.686	9.77	0.00	0	0.00
NZ\$ / R	On 18/03/2013	Foreign Exchange Future	6.90	Put	24.38600		0.02439	23.40340	0.02340	24.386	9.77	0.00	0	0.00
NZ\$ / R	On 18/03/2013	Foreign Exchange Future	6.91	Call	427.90020		0.42790	458.51950	0.45852	427.900	9.75	0.00	0	0.00
NZ\$ / R	On 18/03/2013	Foreign Exchange Future	6.91	Put	25.60020		0.02560	24.51950	0.02452	25.600	9.75	0.00	0	0.00
NZ\$ / R	On 18/03/2013	Foreign Exchange Future	6.89	Call	445.52260		0.44552	476.33280	0.47633	445.523	9.79	0.00	0	0.00
NZ\$ / R	On 18/03/2013	Foreign Exchange Future	6.89	Put	23.22260		0.02322	22.33280	0.02233	23.223	9.79	0.00	0	0.00
OTH1	On 02/05/2013	Index Future			427.80200		427.80200	427.80200	427.80200			0.00	0	0.00
R023	On 07/02/2013	Bond Future			7.04979		108.50685	7.10335	108.11474			0.00	0	1,640.00
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	71.88000		0.07188	463.99000	0.46399	71.880		0.00	0	0.00
R023	On 07/02/2013	Bond Future	7.05	Call	1.54000		0.00154	0.00000	0.00000	1.540		0.00	0	0.00
R023	On 07/02/2013	Bond Future	7.05	Put	0.00000		0.00000	390.57000	0.39057	0.000		0.00	0	0.00
R023	On 07/02/2013	Bond Future	7.06	Call	74.89000		0.07489	0.00000	0.00000	74.890		0.00	0	0.00
R023	On 07/02/2013	Bond Future	7.06	Put	0.00000		0.00000	317.22000	0.31722	0.000		0.00	0	0.00
R023	On 02/05/2013	Bond Future			7.10836		105.89536	7.16375	105.49853			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	348.06000		0.34806	744.89000	0.74489	348.060		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	492.44000		0.49244	889.27000	0.88927	492.440		0.00	0	0.00

Contract Details			Strike	Call / Put	MTM	Yield	MarkPrice	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
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	420.22000		0.42022	817.05000	0.81705	420.220		0.00	0	0.00
R023	On 01/08/2013	Bond Future			7.16804		107.32069	7.22549	106.91876			0.00	0	0.00
R023	On 01/08/2013	Bond Future	7.29	Call	850.87000		0.85087	448.94000	0.44894	850.870		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	920.24000		0.92024	518.31000	0.51831	920.240		0.00	0	0.00
R023	On 01/08/2013	Bond Future	7.30	Put	0.00000		0.00000	0.00000	0.00000	0.000		0.00	0	0.00
R023	On 01/08/2013	Bond Future	7.31	Call	989.55000		0.98955	587.62000	0.58762	989.550		0.00	0	0.00
R023	On 01/08/2013	Bond Future	7.31	Put	0.00000		0.00000	0.00000	0.00000	0.000		0.00	0	0.00
R157	On 07/02/2013	Bond Future			5.51570		124.57816	5.52776	124.54607		2.05	0.00	0	7,617.00
R157	On 07/02/2013	Bond Future	6.28	Call	2,028.18000		2.02818	1,998.02000	1.99802	2,028.180	2.17	0.00	0	0.00
R157	On 07/02/2013	Bond Future	6.28	Put	16.15000		0.01615	18.08000	0.01808	16.150	2.17	0.00	0	0.00
R157	On 07/02/2013	Bond Future	6.50	Call	2,587.53000		2.58753	2,556.11000	2.55611	2,587.530	2.20	0.00	0	0.00
R157	On 07/02/2013	Bond Future	6.50	Put	4.48000		0.00448	5.15000	0.00515	4.480	2.20	0.00	0	0.00
R157	On 07/02/2013	Bond Future	6.70	Call	3,100.13000		3.10013	3,068.24000	3.06824	3,100.130	2.20	0.00	0	0.00
R157	On 07/02/2013	Bond Future	6.70	Put	1.07000		0.00107	1.27000	0.00127	1.070	2.20	0.00	0	0.00
R157	On 07/02/2013	Bond Future	6.75	Call	3,228.33000		3.22833	3,196.38000	3.19638	3,228.330	2.20	0.00	0	0.00
R157	On 07/02/2013	Bond Future	6.75	Put	0.73000		0.00073	0.87000	0.00087	0.730	2.20	0.00	0	0.00
R157	On 07/02/2013	Bond Future	6.80	Call	3,356.45000		3.35645	3,324.46000	3.32446	3,356.450	2.20	0.00	0	0.00
R157	On 07/02/2013	Bond Future	6.80	Put	0.49000		0.00049	0.59000	0.00059	0.490	2.20	0.00	0	0.00
R157	On 02/05/2013	Bond Future			5.54487		119.27087	5.55832	119.23831		2.02	0.00	0	141.00
R157	On 02/05/2013	Bond Future	5.35	Call	402.10000		0.40210	390.05000	0.39005	402.100	2.01	0.00	0	0.00
R157	On 02/05/2013	Bond Future	5.35	Put	875.05000		0.87505	895.56000	0.89556	875.050	2.01	0.00	0	0.00
R157	On 02/05/2013	Bond Future	5.36	Call	411.61000		0.41161	399.36000	0.39936	411.610	2.01	0.00	0	0.00
R157	On 02/05/2013	Bond Future	5.36	Put	860.23000		0.86023	880.54000	0.88054	860.230	2.01	0.00	0	0.00
R157	On 02/05/2013	Bond Future	5.34	Call	392.73000		0.39273	380.87000	0.38087	392.730	2.01	0.00	0	0.00
R157	On 02/05/2013	Bond Future	5.34	Put	890.02000		0.89002	910.72000	0.91072	890.020	2.01	0.00	0	0.00
R157	On 07/11/2013	Bond Future			5.61133		115.75168	5.62885	115.71872		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 07/11/2013	Bond Future	5.61	Call	830.28000	0.83028	819.03000	0.81903	830.280	1.87	0.00	0	0.00	
R157	On 07/11/2013	Bond Future	5.61	Put	832.78000	0.83278	854.49000	0.85449	832.780	1.87	0.00	0	0.00	
R157	On 07/11/2013	Bond Future	5.59	Call	811.75000	0.81175	799.84000	0.79984	811.750	1.87	0.00	0	0.00	
R157	On 07/11/2013	Bond Future	5.59	Put	851.89000	0.85189	872.94000	0.87294	851.890	1.87	0.00	0	0.00	
R157	On 07/11/2013	Bond Future	5.60	Call	820.98000	0.82098	809.40000	0.80940	820.980	1.87	0.00	0	0.00	
R157	On 07/11/2013	Bond Future	5.60	Put	842.30000	0.84230	863.68000	0.86368	842.300	1.87	0.00	0	0.00	
R157	On 15/09/2015	Price Contribution			100.00000	100.00000	100.00000	100.00000			0.00	0	0.00	
R157/R201	On 15/09/2015	Price Contribution			100.00000	100.00000	100.00000	100.00000			0.00	0	0.00	
R157/R206	On 15/09/2015	Price Contribution			100.00000	100.00000	100.00000	100.00000			0.00	0	0.00	
R186	On 07/02/2013	Bond Future			7.54339	126.65278	7.63286	125.76571			12.91	0.00	0	37,363.00
R186	On 07/02/2013	Bond Future	7.00	Call	800.19000	0.80019	656.39000	0.65639	800.190	12.63	0.00	0	10,300.00	
R186	On 07/02/2013	Bond Future	7.00	Put	6,382.82000	6.38282	7,126.09000	7.12609	6,382.820	12.63	0.00	0	0.00	
R186	On 07/02/2013	Bond Future	7.25	Call	1,490.61000	1.49061	1,250.73000	1.25073	1,490.610	12.72	0.00	0	670.00	
R186	On 07/02/2013	Bond Future	7.25	Put	4,462.51000	4.46251	5,109.70000	5.10970	4,462.510	12.72	0.00	0	0.00	
R186	On 07/02/2013	Bond Future	7.50	Call	2,505.53000	2.50553	2,145.89000	2.14589	2,505.530	12.82	0.00	0	575.00	
R186	On 07/02/2013	Bond Future	7.50	Put	2,938.93000	2.93893	3,466.36000	3.46636	2,938.930	12.82	0.00	0	0.00	
R186	On 07/02/2013	Bond Future	8.32	Call	7,892.44000	7.89244	7,173.67000	7.17367	7,892.440	13.24	0.00	0	0.00	
R186	On 07/02/2013	Bond Future	8.32	Put	478.86000	0.47886	647.16000	0.64716	478.860	13.24	0.00	0	2,000.00	
R186	On 07/02/2013	Bond Future	8.50	Call	9,337.16000	9.33716	8,567.26000	8.56726	9,337.160	13.35	0.00	0	0.00	
R186	On 07/02/2013	Bond Future	8.50	Put	294.32000	0.29432	411.49000	0.41149	294.320	13.35	0.00	0	0.00	
R186	On 07/02/2013	Bond Future	7.75	Call	3,847.47000	3.84747	3,372.59000	3.37259	3,847.470	12.91	0.00	0	1,000.00	
R186	On 07/02/2013	Bond Future	7.75	Put	1,812.30000	1.81230	2,224.49000	2.22449	1,812.300	12.91	0.00	0	0.00	
R186	On 07/02/2013	Bond Future	8.00	Call	5,489.52000	5.48952	4,894.49000	4.89449	5,489.520	13.06	0.00	0	0.00	
R186	On 07/02/2013	Bond Future	8.00	Put	1,053.52000	1.05352	1,345.56000	1.34556	1,053.520	13.06	0.00	0	150.00	
R186	On 07/02/2013	Bond Future	8.55	Call	9,745.26000	9.74526	8,960.77000	8.96077	9,745.260	13.38	0.00	0	0.00	
R186	On 07/02/2013	Bond Future	8.55	Put	255.55000	0.25555	358.13000	0.35813	255.550	13.38	0.00	0	0.00	

Contract Details			Strike	Call / Put	MTM	Yield	MarkPrice	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
R186	On 07/02/2013	Bond Future	8.45	Call	8,931.48000		8.93148	8,174.46000	8.17446	8,931.480	13.32	0.00	0	0.00
R186	On 07/02/2013	Bond Future	8.45	Put	337.98000		0.33798	468.03000	0.46803	337.980	13.32	0.00	0	0.00
R186	On 07/02/2013	Bond Future	8.47	Call	9,093.41000		9.09341	8,331.12000	8.33112	9,093.410	13.33	0.00	0	0.00
R186	On 07/02/2013	Bond Future	8.47	Put	319.88000		0.31988	444.66000	0.44466	319.880	13.33	0.00	0	0.00
R186	On 02/05/2013	Bond Future			7.61104		128.17172	7.70334	127.27394		13.00	0.00	0	212.00
R186	On 02/05/2013	Bond Future	7.41	Call	3,312.24000		3.31224	2,934.83000	2.93483	3,312.240	12.90	0.00	0	0.00
R186	On 02/05/2013	Bond Future	7.41	Put	5,299.62000		5.29962	5,819.99000	5.81999	5,299.620	12.90	0.00	0	0.00
R186	On 02/05/2013	Bond Future	7.39	Call	3,229.05000		3.22905	2,858.23000	2.85823	3,229.050	12.90	0.00	0	0.00
R186	On 02/05/2013	Bond Future	7.39	Put	5,416.56000		5.41656	5,943.52000	5.94352	5,416.560	12.90	0.00	0	0.00
R186	On 02/05/2013	Bond Future	7.40	Call	3,270.48000		3.27048	2,896.37000	2.89637	3,270.480	12.90	0.00	0	0.00
R186	On 02/05/2013	Bond Future	7.40	Put	5,357.87000		5.35787	5,881.54000	5.88154	5,357.870	12.90	0.00	0	0.00
R186	On 07/11/2013	Bond Future			7.76649		126.34511	7.86550	125.42311		13.78	0.00	0	0.00
R186	On 07/11/2013	Bond Future	8.14	Call	8,470.23000		8.47023	7,985.85000	7.98585	8,470.230	13.86	0.00	0	0.00
R186	On 07/11/2013	Bond Future	8.14	Put	5,042.29000		5.04229	5,479.91000	5.47991	5,042.290	13.86	0.00	0	0.00
R186	On 07/11/2013	Bond Future	8.15	Call	8,523.09000		8.52309	8,036.69000	8.03669	8,523.090	13.86	0.00	0	0.00
R186	On 07/11/2013	Bond Future	8.15	Put	5,005.23000		5.00523	5,440.83000	5.44083	5,005.230	13.86	0.00	0	0.00
R186	On 07/11/2013	Bond Future	8.16	Call	8,575.61000		8.57561	8,087.67000	8.08767	8,575.610	13.87	0.00	0	0.00
R186	On 07/11/2013	Bond Future	8.16	Put	4,967.93000		4.96793	5,401.99000	5.40199	4,967.930	13.87	0.00	0	0.00
R186	On 07/11/2013	Bond Future	8.75	Call	11,903.43000		11.90343	11,307.60000	11.30760	11,903.430	14.21	0.00	0	0.00
R186	On 07/11/2013	Bond Future	8.75	Put	3,160.89000		3.16089	3,487.06000	3.48706	3,160.890	14.21	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			217.41433		217.41433	217.34095	217.34095			0.00	0	154.00
R189	On 07/02/2013	Bond Future	212.99	Call	4,424.33000		4.42433	4,350.95000	4.35095	4,424.330		0.00	0	0.00

Contract Details			Strike	Call / Put	MTM	Yield	MarkPrice	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
R189	On 07/02/2013	Bond Future	212.99	Put	0.00000	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	4,414.33000	4.41433	4,340.95000	4.34095	4,414.330			0.00	0	0.00
R189	On 07/02/2013	Bond Future	213.00	Put	0.00000	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	4,404.33000	4.40433	4,330.95000	4.33095	4,404.330			0.00	0	0.00
R189	On 07/02/2013	Bond Future	213.01	Put	0.00000	0.00000	0.00000	0.00000	0.00000	0.000		0.00	0	0.00
R189	On 01/04/2013	Price Contribution			100.00000	100.00000	100.00000	100.00000				0.00	0	0.00
R197	On 07/02/2013	Bond Future			283.11049	283.11049	280.96878	280.96878				0.00	0	2,543.00
R197	On 07/02/2013	Bond Future	278.99	Call	4,120.49000	4.12049	1,978.78000	1.97878	4,120.490			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	4,110.49000	4.11049	1,968.78000	1.96878	4,110.490			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	4,100.49000	4.10049	1,958.78000	1.95878	4,100.490			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			286.65903	286.65903	284.49099	284.49099				0.00	0	40.00
R197	On 02/05/2013	Bond Future	282.39	Call	4,269.03000	4.26903	2,100.99000	2.10099	4,269.030			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	4,259.03000	4.25903	2,090.99000	2.09099	4,259.030			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	4,249.03000	4.24903	2,080.99000	2.08099	4,249.030			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			5.10997	107.62561	5.12605	107.59631			1.41	0.00	0	1,540.00
R201	On 07/02/2013	Bond Future	4.98	Call	148.93000	0.14893	140.61000	0.14061	148.930		1.39	0.00	0	0.00
R201	On 07/02/2013	Bond Future	4.98	Put	386.14000	0.38614	407.12000	0.40712	386.140		1.39	0.00	0	0.00
R201	On 07/02/2013	Bond Future	5.60	Call	914.07000	0.91407	889.02000	0.88902	914.070		1.45	0.00	0	0.00
R201	On 07/02/2013	Bond Future	5.60	Put	25.92000	0.02592	30.17000	0.03017	25.920		1.45	0.00	0	0.00
R201	On 07/02/2013	Bond Future	6.20	Call	1,962.77000	1.96277	1,933.54000	1.93354	1,962.770		1.52	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
R201	On 07/02/2013	Bond Future	6.20	Put	0.37000		0.00037	0.44000	0.00044	0.370	1.52	0.00	0	0.00
R201	On 07/02/2013	Bond Future	6.25	Call	2,051.51000		2.05151	2,022.25000	2.02225	2,051.510	1.52	0.00	0	0.00
R201	On 07/02/2013	Bond Future	6.25	Put	0.24000		0.00024	0.28000	0.00028	0.240	1.52	0.00	0	0.00
R201	On 07/02/2013	Bond Future	6.30	Call	2,140.19000		2.14019	2,110.92000	2.11092	2,140.190	1.52	0.00	0	0.00
R201	On 07/02/2013	Bond Future	6.30	Put	0.15000		0.00015	0.18000	0.00018	0.150	1.52	0.00	0	0.00
R201	On 02/05/2013	Bond Future			5.09105	108.91639		5.10965	108.88665		1.20	0.00	0	4.00
R201	On 02/05/2013	Bond Future	4.05	Call	4.75000		0.00475	3.90000	0.00390	4.750	1.13	0.00	0	0.00
R201	On 02/05/2013	Bond Future	4.05	Put	1,687.61000		1.68761	1,716.50000	1.71650	1,687.610	1.13	0.00	0	0.00
R201	On 02/05/2013	Bond Future	4.06	Call	5.02000		0.00502	4.16000	0.00416	5.020	1.13	0.00	0	0.00
R201	On 02/05/2013	Bond Future	4.06	Put	1,671.54000		1.67154	1,700.42000	1.70042	1,671.540	1.13	0.00	0	0.00
R201	On 02/05/2013	Bond Future	4.04	Call	4.48000		0.00448	3.65000	0.00365	4.480	1.13	0.00	0	0.00
R201	On 02/05/2013	Bond Future	4.04	Put	1,703.67000		1.70367	1,732.58000	1.73258	1,703.670	1.13	0.00	0	0.00
R201	On 07/11/2013	Bond Future			4.97253	107.45226		4.99999	107.42214		1.04	0.00	0	0.00
R201	On 07/11/2013	Bond Future	4.80	Call	337.40000		0.33740	321.95000	0.32195	337.400	1.03	0.00	0	0.00
R201	On 07/11/2013	Bond Future	4.80	Put	526.92000		0.52692	541.59000	0.54159	526.920	1.03	0.00	0	0.00
R201	On 07/11/2013	Bond Future	4.81	Call	342.12000		0.34212	326.96000	0.32696	342.120	1.03	0.00	0	0.00
R201	On 07/11/2013	Bond Future	4.81	Put	520.64000		0.52064	535.60000	0.53560	520.640	1.03	0.00	0	0.00
R201	On 07/11/2013	Bond Future	4.79	Call	332.72000		0.33272	317.00000	0.31700	332.720	1.03	0.00	0	0.00
R201	On 07/11/2013	Bond Future	4.79	Put	533.24000		0.53324	547.64000	0.54764	533.240	1.03	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			212.35343	212.35343		208.58544	208.58544			46,293,047.74	218	51,724.00
R202	On 07/02/2013	Bond Future	204.99	Call	7,363.43000		7.36343	3,595.44000	3.59544	7,363.430		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	7,353.43000		7.35343	3,585.44000	3.58544	7,353.430		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	7,343.43000		7.34343	3,575.44000	3.57544	7,343.430		0.00	0	0.00

Contract Details			Strike	Call / Put	MTM Yield	MarkPrice	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
R202	On 07/02/2013	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			215.01480	215.01480	211.20045	211.20045			0.00	0	1.00
R202	On 02/05/2013	Bond Future	211.04	Call	3,974.80000	3.97480	160.45000	0.16045	3,974.800		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	3,964.80000	3.96480	150.45000	0.15045	3,964.800		0.00	0	0.00
R202	On 02/05/2013	Bond Future	211.05	Put	0.00000	0.00000	0.00000	0.00000	0.000		0.00	0	0.00
R202	On 02/05/2013	Bond Future	211.06	Call	3,954.80000	3.95480	140.45000	0.14045	3,954.800		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			5.99343	112.34173	6.01087	112.26902		4.40	0.00	0	19,048.00
R203	On 07/02/2013	Bond Future	5.54	Call	193.27000	0.19327	182.52000	0.18252	193.270	4.32	0.00	0	10,000.00
R203	On 07/02/2013	Bond Future	5.54	Put	2,104.86000	2.10486	2,166.82000	2.16682	2,104.860	4.32	0.00	0	0.00
R203	On 07/02/2013	Bond Future	6.11	Call	1,094.67000	1.09467	1,054.47000	1.05447	1,094.670	4.43	0.00	0	12,600.00
R203	On 07/02/2013	Bond Future	6.11	Put	609.75000	0.60975	642.26000	0.64226	609.750	4.43	0.00	0	3,254.00
R203	On 07/02/2013	Bond Future	6.45	Call	2,099.24000	2.09924	2,042.15000	2.04215	2,099.240	4.53	0.00	0	0.00
R203	On 07/02/2013	Bond Future	6.45	Put	214.94000	0.21494	230.56000	0.23056	214.940	4.53	0.00	0	0.00
R203	On 07/02/2013	Bond Future	6.55	Call	2,442.56000	2.44256	2,382.00000	2.38200	2,442.560	4.55	0.00	0	0.00
R203	On 07/02/2013	Bond Future	6.55	Put	150.89000	0.15089	163.04000	0.16304	150.890	4.55	0.00	0	0.00
R203	On 07/02/2013	Bond Future	6.65	Call	2,800.69000	2.80069	2,737.39000	2.73739	2,800.690	4.58	0.00	0	0.00
R203	On 07/02/2013	Bond Future	6.65	Put	103.54000	0.10354	112.95000	0.11295	103.540	4.58	0.00	0	30,250.00
R203	On 07/02/2013	Bond Future	6.94	Call	3,893.46000	3.89346	3,824.18000	3.82418	3,893.460	4.65	0.00	0	0.00
R203	On 07/02/2013	Bond Future	6.94	Put	31.04000	0.03104	34.47000	0.03447	31.040	4.65	0.00	0	0.00
R203	On 07/02/2013	Bond Future	7.15	Call	4,707.48000	4.70748	4,636.14000	4.63614	4,707.480	4.67	0.00	0	0.00
R203	On 07/02/2013	Bond Future	7.15	Put	11.00000	0.01100	12.37000	0.01237	11.000	4.67	0.00	0	0.00
R203	On 07/02/2013	Bond Future	6.50	Call	2,268.91000	2.26891	2,209.89000	2.20989	2,268.910	4.54	0.00	0	0.00
R203	On 07/02/2013	Bond Future	6.50	Put	180.69000	0.18069	194.38000	0.19438	180.690	4.54	0.00	0	0.00
R203	On 02/05/2013	Bond Future			6.03939	109.53274	6.05795	109.45905		4.38	0.00	0	22.00
R203	On 02/05/2013	Bond Future	5.90	Call	959.74000	0.95974	923.97000	0.92397	959.740	4.36	0.00	0	0.00

Contract Details			Strike	Call / Put	MTM	Yield	MarkPrice	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
R203	On 02/05/2013	Bond Future	5.90	Put	1,515.12000		1.51512	1,553.04000	1.55304	1,515.120	4.36	0.00	0	0.00
R203	On 02/05/2013	Bond Future	5.91	Call	977.27000		0.97727	941.11000	0.94111	977.270	4.37	0.00	0	0.00
R203	On 02/05/2013	Bond Future	5.91	Put	1,492.69000		1.49269	1,530.22000	1.53022	1,492.690	4.37	0.00	0	0.00
R203	On 02/05/2013	Bond Future	5.89	Call	942.41000		0.94241	907.03000	0.90703	942.410	4.36	0.00	0	0.00
R203	On 02/05/2013	Bond Future	5.89	Put	1,537.77000		1.53777	1,576.08000	1.57608	1,537.770	4.36	0.00	0	0.00
R203	On 07/11/2013	Bond Future			6.15049		108.39258	6.17188	108.31731		4.44	0.00	0	0.00
R203	On 07/11/2013	Bond Future	6.00	Call	1,583.24000		1.58324	1,538.98000	1.53898	1,583.240	4.41	0.00	0	0.00
R203	On 07/11/2013	Bond Future	6.00	Put	2,114.66000		2.11466	2,145.67000	2.14567	2,114.660	4.41	0.00	0	0.00
R203	On 07/11/2013	Bond Future	6.01	Call	1,599.49000		1.59949	1,554.99000	1.55499	1,599.490	4.41	0.00	0	0.00
R203	On 07/11/2013	Bond Future	6.01	Put	2,095.50000		2.09550	2,126.27000	2.12627	2,095.500	4.41	0.00	0	0.00
R203	On 07/11/2013	Bond Future	5.99	Call	1,567.09000		1.56709	1,523.07000	1.52307	1,567.090	4.41	0.00	0	0.00
R203	On 07/11/2013	Bond Future	5.99	Put	2,133.94000		2.13394	2,165.19000	2.16519	2,133.940	4.41	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			6.22394		109.75578	6.25163	109.61476		5.97	0.00	0	11,672.00
R204	On 07/02/2013	Bond Future	7.29	Call	5,305.81000		5.30581	5,170.03000	5.17003	5,305.810	6.33	0.00	0	0.00
R204	On 07/02/2013	Bond Future	7.29	Put	35.09000		0.03509	40.33000	0.04033	35.090	6.33	0.00	0	0.00
R204	On 07/02/2013	Bond Future	7.45	Call	6,051.07000		6.05107	5,912.82000	5.91282	6,051.070	6.33	0.00	0	0.00
R204	On 07/02/2013	Bond Future	7.45	Put	16.67000		0.01667	19.44000	0.01944	16.670	6.33	0.00	0	0.00
R204	On 07/02/2013	Bond Future	7.95	Call	8,377.62000		8.37762	8,236.84000	8.23684	8,377.620	6.33	0.00	0	0.00
R204	On 07/02/2013	Bond Future	7.95	Put	1.09000		0.00109	1.33000	0.00133	1.090	6.33	0.00	0	0.00
R204	On 07/02/2013	Bond Future	8.00	Call	8,607.89000		8.60789	8,467.05000	8.46705	8,607.890	6.33	0.00	0	0.00
R204	On 07/02/2013	Bond Future	8.00	Put	0.80000		0.00080	0.98000	0.00098	0.800	6.33	0.00	0	0.00
R204	On 07/02/2013	Bond Future	8.05	Call	8,837.59000		8.83759	8,696.71000	8.69671	8,837.590	6.33	0.00	0	0.00
R204	On 07/02/2013	Bond Future	8.05	Put	0.58000		0.00058	0.72000	0.00072	0.580	6.33	0.00	0	0.00
R204	On 02/05/2013	Bond Future			6.27423		111.07210	6.30335	110.92934		6.09	0.00	0	24.00
R204	On 02/05/2013	Bond Future	6.30	Call	1,785.71000		1.78571	1,707.00000	1.70700	1,785.710	6.11	0.00	0	0.00

Contract Details			Strike	Call / Put	MTM	Yield	MarkPrice	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
R204	On 02/05/2013	Bond Future	6.30	Put	1,659.36000		1.65936	1,723.41000	1.72341	1,659.360	6.11	0.00	0	0.00
R204	On 02/05/2013	Bond Future	6.31	Call	1,811.35000		1.81135	1,732.00000	1.73200	1,811.350	6.11	0.00	0	0.00
R204	On 02/05/2013	Bond Future	6.31	Put	1,636.02000		1.63602	1,699.43000	1.69943	1,636.020	6.11	0.00	0	0.00
R204	On 02/05/2013	Bond Future	6.29	Call	1,760.28000		1.76028	1,682.21000	1.68221	1,760.280	6.10	0.00	0	0.00
R204	On 02/05/2013	Bond Future	6.29	Put	1,682.94000		1.68294	1,747.63000	1.74763	1,682.940	6.10	0.00	0	0.00
R204	On 07/11/2013	Bond Future			6.39189		110.05036	6.42456	109.90414		6.15	0.00	0	0.00
R204	On 07/11/2013	Bond Future	6.30	Call	2,387.73000		2.38773	2,309.29000	2.30929	2,387.730	6.13	0.00	0	0.00
R204	On 07/11/2013	Bond Future	6.30	Put	2,800.32000		2.80032	2,868.10000	2.86810	2,800.320	6.13	0.00	0	0.00
R204	On 07/11/2013	Bond Future	6.31	Call	2,409.05000		2.40905	2,330.62000	2.33062	2,409.050	6.13	0.00	0	0.00
R204	On 07/11/2013	Bond Future	6.31	Put	2,776.64000		2.77664	2,844.43000	2.84443	2,776.640	6.13	0.00	0	0.00
R204	On 07/11/2013	Bond Future	7.00	Call	4,184.83000		4.18483	4,083.46000	4.08346	4,184.830	6.31	0.00	0	0.00
R204	On 07/11/2013	Bond Future	7.00	Put	1,502.71000		1.50271	1,547.56000	1.54756	1,502.710	6.31	0.00	0	180.00
R204	On 07/11/2013	Bond Future	6.29	Call	2,366.53000		2.36653	2,288.07000	2.28807	2,366.530	6.13	0.00	0	0.00
R204	On 07/11/2013	Bond Future	6.29	Put	2,824.14000		2.82414	2,891.90000	2.89190	2,824.140	6.13	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			5.08686		102.72244	5.10968	102.70176		0.63	0.00	0	1,120.00
R206	On 07/02/2013	Bond Future	4.76	Call	17.90000		0.01790	14.87000	0.01487	17.900	0.62	0.00	0	0.00
R206	On 07/02/2013	Bond Future	4.76	Put	314.82000		0.31482	332.47000	0.33247	314.820	0.62	0.00	0	0.00
R206	On 07/02/2013	Bond Future	5.00	Call	73.30000		0.07330	64.78000	0.06478	73.300	0.63	0.00	0	0.00
R206	On 07/02/2013	Bond Future	5.00	Put	152.07000		0.15207	164.23000	0.16423	152.070	0.63	0.00	0	0.00
R206	On 07/02/2013	Bond Future	5.95	Call	778.07000		0.77807	757.51000	0.75751	778.070	0.69	0.00	0	0.00
R206	On 07/02/2013	Bond Future	5.95	Put	0.38000		0.00038	0.50000	0.00050	0.380	0.69	0.00	0	0.00
R206	On 07/02/2013	Bond Future	6.00	Call	822.69000		0.82269	802.09000	0.80209	822.690	0.69	0.00	0	0.00
R206	On 07/02/2013	Bond Future	6.00	Put	0.24000		0.00024	0.32000	0.00032	0.240	0.69	0.00	0	0.00

Contract Details			Strike	Call / Put	MTM	Yield	MarkPrice	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
R206	On 07/02/2013	Bond Future	6.05	Call	867.33000		0.86733	846.71000	0.84671	867.330	0.69	0.00	0	0.00
R206	On 07/02/2013	Bond Future	6.05	Put	0.14000		0.00014	0.20000	0.00020	0.140	0.69	0.00	0	0.00
R206	On 02/05/2013	Bond Future			5.04650		103.95432	5.07734	103.93329		0.51	0.00	0	23.00
R206	On 02/05/2013	Bond Future	3.40	Call	0.02000		0.00002	0.01000	0.00001	0.020	0.48	0.00	0	0.00
R206	On 02/05/2013	Bond Future	3.40	Put	1,133.94000		1.13394	1,154.96000	1.15496	1,133.940	0.48	0.00	0	0.00
R206	On 02/05/2013	Bond Future	3.41	Call	0.02000		0.00002	0.01000	0.00001	0.020	0.48	0.00	0	0.00
R206	On 02/05/2013	Bond Future	3.41	Put	1,126.99000		1.12699	1,148.01000	1.14801	1,126.990	0.48	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	0.48	0.00	0	0.00
R206	On 02/05/2013	Bond Future	3.39	Put	1,140.88000		1.14088	1,161.91000	1.16191	1,140.880	0.48	0.00	0	0.00
R206	On 07/11/2013	Bond Future			4.12661		103.00469	4.24464	102.98353		0.15	0.00	0	0.00
R206	On 07/11/2013	Bond Future	4.30	Call	76.06000		0.07606	61.24000	0.06124	76.060	0.15	0.00	0	0.00
R206	On 07/11/2013	Bond Future	4.30	Put	44.97000		0.04497	51.31000	0.05131	44.970	0.15	0.00	0	0.00
R206	On 07/11/2013	Bond Future	4.31	Call	77.11000		0.07711	62.19000	0.06219	77.110	0.15	0.00	0	0.00
R206	On 07/11/2013	Bond Future	4.31	Put	44.23000		0.04423	50.47000	0.05047	44.230	0.15	0.00	0	0.00
R206	On 07/11/2013	Bond Future	4.29	Call	75.01000		0.07501	60.30000	0.06030	75.010	0.15	0.00	0	0.00
R206	On 07/11/2013	Bond Future	4.29	Put	45.72000		0.04572	52.17000	0.05217	45.720	0.15	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			6.53385		104.49056	6.55124	104.39269		7.27	62,694,336.00	600	6,643.00
R207	On 07/02/2013	Bond Future	7.66	Call	6,147.88000		6.14788	6,053.52000	6.05352	6,147.880	7.65	0.00	0	0.00
R207	On 07/02/2013	Bond Future	7.66	Put	37.71000		0.03771	41.22000	0.04122	37.710	7.65	0.00	0	0.00
R207	On 07/02/2013	Bond Future	7.80	Call	6,858.64000		6.85864	6,762.83000	6.76283	6,858.640	7.65	0.00	0	0.00
R207	On 07/02/2013	Bond Future	7.80	Put	20.19000		0.02019	22.25000	0.02225	20.190	7.65	0.00	0	0.00
R207	On 07/02/2013	Bond Future	8.20	Call	8,885.29000		8.88529	8,787.77000	8.78777	8,885.290	7.65	0.00	0	0.00
R207	On 07/02/2013	Bond Future	8.20	Put	2.66000		0.00266	3.01000	0.00301	2.660	7.65	0.00	0	0.00
R207	On 07/02/2013	Bond Future	8.25	Call	9,136.40000		9.13640	9,038.80000	9.03880	9,136.400	7.65	0.00	0	0.00
R207	On 07/02/2013	Bond Future	8.25	Put	2.01000		0.00201	2.28000	0.00228	2.010	7.65	0.00	0	0.00
R207	On 07/02/2013	Bond Future	8.30	Call	9,386.85000		9.38685	9,289.18000	9.28918	9,386.850	7.65	0.00	0	0.00
R207	On 07/02/2013	Bond Future	8.30	Put	1.52000		0.00152	1.72000	0.00172	1.520	7.65	0.00	0	0.00

Contract Details			Strike	Call / Put	MTM	Yield	MarkPrice	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
R207	On 02/05/2013	Bond Future			6.59193		105.74363	6.61011	105.64448		7.45	0.00	0	0.00
R207	On 02/05/2013	Bond Future	6.45	Call	1,640.69000		1.64069	1,589.48000	1.58948	1,640.690	7.44	0.00	0	0.00
R207	On 02/05/2013	Bond Future	6.45	Put	2,418.72000		2.41872	2,466.66000	2.46666	2,418.720	7.44	0.00	0	0.00
R207	On 02/05/2013	Bond Future	6.46	Call	1,664.96000		1.66496	1,613.32000	1.61332	1,664.960	7.44	0.00	0	0.00
R207	On 02/05/2013	Bond Future	6.46	Put	2,387.94000		2.38794	2,435.45000	2.43545	2,387.940	7.44	0.00	0	0.00
R207	On 02/05/2013	Bond Future	6.44	Call	1,616.63000		1.61663	1,565.86000	1.56586	1,616.630	7.44	0.00	0	0.00
R207	On 02/05/2013	Bond Future	6.44	Put	2,449.75000		2.44975	2,498.13000	2.49813	2,449.750	7.44	0.00	0	0.00
R207	On 07/11/2013	Bond Future			6.72446		104.97056	6.74449	104.86913		7.67	0.00	0	0.00
R207	On 07/11/2013	Bond Future	6.70	Call	3,022.63000		3.02263	2,950.94000	2.95094	3,022.630	7.66	0.00	0	0.00
R207	On 07/11/2013	Bond Future	6.70	Put	3,146.65000		3.14665	3,176.39000	3.17639	3,146.650	7.66	0.00	0	0.00
R207	On 07/11/2013	Bond Future	6.71	Call	3,047.79000		3.04779	2,975.84000	2.97584	3,047.790	7.66	0.00	0	0.00
R207	On 07/11/2013	Bond Future	6.71	Put	3,121.09000		3.12109	3,150.57000	3.15057	3,121.090	7.66	0.00	0	0.00
R207	On 07/11/2013	Bond Future	6.69	Call	2,997.58000		2.99758	2,926.16000	2.92616	2,997.580	7.66	0.00	0	0.00
R207	On 07/11/2013	Bond Future	6.69	Put	3,172.36000		3.17236	3,202.37000	3.20237	3,172.360	7.66	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			6.64794		103.12589	6.69102	102.85801		8.54	0.00	0	18,998.00
R208	On 07/02/2013	Bond Future	8.00	Call	8,023.33000		8.02333	7,761.29000	7.76129	8,023.330	9.00	0.00	0	0.00
R208	On 07/02/2013	Bond Future	8.00	Put	21.41000		0.02141	27.25000	0.02725	21.410	9.00	0.00	0	0.00
R208	On 07/02/2013	Bond Future	8.05	Call	8,299.50000		8.29950	8,036.45000	8.03645	8,299.500	9.00	0.00	0	0.00
R208	On 07/02/2013	Bond Future	8.05	Put	17.13000		0.01713	21.96000	0.02196	17.130	9.00	0.00	0	0.00
R208	On 07/02/2013	Bond Future	8.83	Call	12,523.33000		12.52333	12,255.58000	12.25558	12,523.330	9.00	0.00	0	0.00
R208	On 07/02/2013	Bond Future	8.83	Put	0.27000		0.00027	0.40000	0.00040	0.270	9.00	0.00	0	0.00
R208	On 07/02/2013	Bond Future	6.00	Call	236.33000		0.23633	209.22000	0.20922	236.330	8.31	0.00	0	12,250.00
R208	On 07/02/2013	Bond Future	6.00	Put	4,373.95000		4.37395	4,614.72000	4.61472	4,373.950	8.31	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
R208	On 07/02/2013	Bond Future	7.78	Call	6,809.19000		6.80919	6,553.97000	6.55397	6,809.190	9.00	0.00	0	0.00
R208	On 07/02/2013	Bond Future	7.78	Put	53.94000		0.05394	66.60000	0.06660	53.940	9.00	0.00	0	0.00
R208	On 07/02/2013	Bond Future	7.85	Call	7,194.78000		7.19478	6,936.91000	6.93691	7,194.780	9.00	0.00	0	0.00
R208	On 07/02/2013	Bond Future	7.85	Put	40.61000		0.04061	50.62000	0.05062	40.610	9.00	0.00	0	0.00
R208	On 07/02/2013	Bond Future	7.95	Call	7,747.04000		7.74704	7,486.19000	7.48619	7,747.040	9.00	0.00	0	0.00
R208	On 07/02/2013	Bond Future	7.95	Put	26.63000		0.02663	33.66000	0.03366	26.630	9.00	0.00	0	0.00
R208	On 02/05/2013	Bond Future			6.70107		100.96979	6.74582	100.69865		9.01	0.00	0	47.00
R208	On 02/05/2013	Bond Future	6.66	Call	2,185.28000		2.18528	2,051.31000	2.05131	2,185.280	8.99	0.00	0	0.00
R208	On 02/05/2013	Bond Future	6.66	Put	2,434.92000		2.43492	2,572.09000	2.57209	2,434.920	8.99	0.00	0	0.00
R208	On 02/05/2013	Bond Future	6.64	Call	2,127.33000		2.12733	1,995.63000	1.99563	2,127.330	8.98	0.00	0	0.00
R208	On 02/05/2013	Bond Future	6.64	Put	2,498.81000		2.49881	2,638.25000	2.63825	2,498.810	8.98	0.00	0	0.00
R208	On 02/05/2013	Bond Future	6.65	Call	2,156.19000		2.15619	2,023.36000	2.02336	2,156.190	8.99	0.00	0	0.00
R208	On 02/05/2013	Bond Future	6.65	Put	2,466.72000		2.46672	2,605.03000	2.60503	2,466.720	8.99	0.00	0	0.00
R208	On 07/11/2013	Bond Future			6.82509		100.35738	6.87389	100.07918		9.38	0.00	0	0.00
R208	On 07/11/2013	Bond Future	6.81	Call	3,551.32000		3.55132	3,399.96000	3.39996	3,551.320	9.34	0.00	0	0.00
R208	On 07/11/2013	Bond Future	6.81	Put	3,637.54000		3.63754	3,764.38000	3.76438	3,637.540	9.34	0.00	0	0.00
R208	On 07/11/2013	Bond Future	7.50	Call	5,811.13000		5.81113	5,615.15000	5.61515	5,811.130	9.60	0.00	0	0.00
R208	On 07/11/2013	Bond Future	7.50	Put	2,047.02000		2.04702	2,129.24000	2.12924	2,047.020	9.60	0.00	0	230.00
R208	On 07/11/2013	Bond Future	6.79	Call	3,495.35000		3.49535	3,345.39000	3.34539	3,495.350	9.34	0.00	0	0.00
R208	On 07/11/2013	Bond Future	6.79	Put	3,695.98000		3.69598	3,824.22000	3.82422	3,695.980	9.34	0.00	0	0.00
R208	On 07/11/2013	Bond Future	6.80	Call	3,523.27000		3.52327	3,372.61000	3.37261	3,523.270	9.34	0.00	0	0.00
R208	On 07/11/2013	Bond Future	6.80	Put	3,666.67000		3.66667	3,794.21000	3.79421	3,666.670	9.34	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

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			8.35439	80.91051	8.42817	80.29092		15.91	32,364,204.00	400	11,374.00
R209	On 07/02/2013	Bond Future	8.63	Call	3,456.84000	3.45684	3,062.07000	3.06207	3,456.840	15.97	0.00	0	0.00
R209	On 07/02/2013	Bond Future	8.63	Put	1,180.72000	1.18072	1,405.54000	1.40554	1,180.720	15.97	0.00	0	11,000.00
R209	On 07/02/2013	Bond Future	8.83	Call	4,588.60000	4.58860	4,128.63000	4.12863	4,588.600	16.07	0.00	0	0.00
R209	On 07/02/2013	Bond Future	8.83	Put	724.76000	0.72476	884.38000	0.88438	724.760	16.07	0.00	0	14,000.00
R209	On 07/02/2013	Bond Future	8.95	Call	5,320.41000	5.32041	4,827.30000	4.82730	5,320.410	16.13	0.00	0	0.00
R209	On 07/02/2013	Bond Future	8.95	Put	528.78000	0.52878	655.26000	0.65526	528.780	16.13	0.00	0	0.00
R209	On 07/02/2013	Bond Future	9.06	Call	6,016.33000	6.01633	5,497.12000	5.49712	6,016.330	16.19	0.00	0	0.00
R209	On 07/02/2013	Bond Future	9.06	Put	390.13000	0.39013	490.51000	0.49051	390.130	16.19	0.00	0	0.00
R209	On 07/02/2013	Bond Future	9.10	Call	6,273.98000	6.27398	5,746.29000	5.74629	6,273.980	16.21	0.00	0	0.00
R209	On 07/02/2013	Bond Future	9.10	Put	348.01000	0.34801	439.91000	0.43991	348.010	16.21	0.00	0	0.00
R209	On 07/02/2013	Bond Future	9.00	Call	5,634.25000	5.63425	5,128.77000	5.12877	5,634.250	16.16	0.00	0	0.00
R209	On 07/02/2013	Bond Future	9.00	Put	461.40000	0.46140	575.51000	0.57551	461.400	16.16	0.00	0	0.00
R209	On 07/02/2013	Bond Future	9.05	Call	5,952.25000	5.95225	5,435.24000	5.43524	5,952.250	16.18	0.00	0	0.00
R209	On 07/02/2013	Bond Future	9.05	Put	401.30000	0.40130	503.88000	0.50388	401.300	16.18	0.00	0	0.00
R209	On 02/05/2013	Bond Future			8.42108	78.73935	8.49676	78.11224		18.24	0.00	0	33.00
R209	On 02/05/2013	Bond Future	8.01	Call	2,176.66000	2.17666	2,265.50000	2.26550	2,176.660	18.01	0.00	0	0.00
R209	On 02/05/2013	Bond Future	8.01	Put	5,724.51000	5.72451	6,440.46000	6.44046	5,724.510	18.01	0.00	0	0.00
R209	On 02/05/2013	Bond Future	7.99	Call	2,116.65000	2.11665	2,207.95000	2.20795	2,116.650	18.01	0.00	0	0.00
R209	On 02/05/2013	Bond Future	7.99	Put	5,843.41000	5.84341	6,561.82000	6.56182	5,843.410	18.01	0.00	0	0.00
R209	On 02/05/2013	Bond Future	8.00	Call	2,146.62000	2.14662	2,236.61000	2.23661	2,146.620	18.01	0.00	0	0.00
R209	On 02/05/2013	Bond Future	8.00	Put	5,783.85000	5.78385	6,500.95000	6.50095	5,783.850	18.01	0.00	0	0.00
R209	On 07/11/2013	Bond Future			8.57349	77.76547	8.65358	77.12144		21.38	0.00	0	0.00
R209	On 07/11/2013	Bond Future	8.81	Call	7,282.64000	7.28264	6,965.92000	6.96592	7,282.640	21.43	0.00	0	0.00
R209	On 07/11/2013	Bond Future	8.81	Put	5,404.68000	5.40468	5,731.99000	5.73199	5,404.680	21.43	0.00	0	0.00
R209	On 07/11/2013	Bond Future	9.50	Call	10,336.32000	10.33632	9,939.52000	9.93952	10,336.320	21.99	0.00	0	0.00
R209	On 07/11/2013	Bond Future	9.50	Put	3,371.00000	3.37100	3,618.23000	3.61823	3,371.000	21.99	0.00	0	180.00
R209	On 07/11/2013	Bond Future	8.79	Call	7,199.29000	7.19929	6,884.89000	6.88489	7,199.290	21.41	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
R209	On 07/11/2013	Bond Future	8.79	Put	5,477.37000		5.47737	5,807.00000	5.80700	5,477.370	21.41	0.00	0	0.00
R209	On 07/11/2013	Bond Future	8.80	Call	7,240.92000		7.24092	6,925.21000	6.92521	7,240.920	21.42	0.00	0	0.00
R209	On 07/11/2013	Bond Future	8.80	Put	5,440.92000		5.44092	5,769.24000	5.76924	5,440.920	21.42	0.00	0	0.00
R209	On 31/03/2036	Price Contribution			6.25000		6.25000	6.25000	6.25000			0.00	0	0.00
R209/R157	On 31/03/2036	Price Contribution			100.00000		100.00000	100.00000	100.00000			0.00	0	0.00
R209/R186	On 31/03/2036	Price Contribution			100.00000		100.00000	100.00000	100.00000			0.00	0	0.00
R209/R204	On 31/03/2036	Price Contribution			100.00000		100.00000	100.00000	100.00000			0.00	0	0.00
R209/R208	On 31/03/2036	Price Contribution			100.00000		100.00000	100.00000	100.00000			0.00	0	0.00
R210	On 07/02/2013	Bond Future			163.55620		163.55620	163.46798	163.46798			0.00	0	1,212.00
R210	On 07/02/2013	Bond Future	156.99	Call	6,566.20000		6.56620	6,477.98000	6.47798	6,566.200		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	6,556.20000		6.55620	6,467.98000	6.46798	6,556.200		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	6,546.20000		6.54620	6,457.98000	6.45798	6,546.200		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			163.75385		163.75385	163.66512	163.66512			0.00	0	7.00
R210	On 02/05/2013	Bond Future	161.14	Call	2,613.85000		2.61385	2,525.12000	2.52512	2,613.850		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	2,603.85000		2.60385	2,515.12000	2.51512	2,603.850		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	2,593.85000		2.59385	2,505.12000	2.50512	2,593.850		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			125.68795		125.68795	125.63844	125.63844			0.00	0	522.00
R211	On 07/02/2013	Bond Future	122.99	Call	2,697.95000		2.69795	2,648.44000	2.64844	2,697.950		0.00	0	0.00

Contract Details			Strike	Call / Put	MTM	Yield	MarkPrice	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
R211	On 07/02/2013	Bond Future	122.99	Put	0.00000		0.00000	0.00000	0.00000	0.00000		0.00	0	0.00
R211	On 07/02/2013	Bond Future	123.00	Call	2,687.95000		2.68795	2,638.44000	2.63844	2,687.950		0.00	0	0.00
R211	On 07/02/2013	Bond Future	123.00	Put	0.00000		0.00000	0.00000	0.00000	0.00000		0.00	0	0.00
R211	On 07/02/2013	Bond Future	123.01	Call	2,677.95000		2.67795	2,628.44000	2.62844	2,677.950		0.00	0	0.00
R211	On 07/02/2013	Bond Future	123.01	Put	0.00000		0.00000	0.00000	0.00000	0.00000		0.00	0	0.00
R211	On 02/05/2013	Bond Future			127.26326		127.26326	127.21350	127.21350			0.00	0	7.00
R211	On 02/05/2013	Bond Future	125.69	Call	1,573.26000		1.57326	1,523.50000	1.52350	1,573.260		0.00	0	0.00
R211	On 02/05/2013	Bond Future	125.69	Put	0.00000		0.00000	0.00000	0.00000	0.00000		0.00	0	0.00
R211	On 02/05/2013	Bond Future	125.70	Call	1,563.26000		1.56326	1,513.50000	1.51350	1,563.260		0.00	0	0.00
R211	On 02/05/2013	Bond Future	125.70	Put	0.00000		0.00000	0.00000	0.00000	0.00000		0.00	0	0.00
R211	On 02/05/2013	Bond Future	125.71	Call	1,553.26000		1.55326	1,503.50000	1.50350	1,553.260		0.00	0	0.00
R211	On 02/05/2013	Bond Future	125.71	Put	0.00000		0.00000	0.00000	0.00000	0.00000		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			131.51443		131.51443	130.91210	130.91210			0.00	0	3,064.00
R212	On 07/02/2013	Bond Future	128.99	Call	2,524.43000		2.52443	1,922.10000	1.92210	2,524.430		0.00	0	0.00
R212	On 07/02/2013	Bond Future	128.99	Put	0.00000		0.00000	0.00000	0.00000	0.00000		0.00	0	0.00
R212	On 07/02/2013	Bond Future	129.00	Call	2,514.43000		2.51443	1,912.10000	1.91210	2,514.430		0.00	0	0.00
R212	On 07/02/2013	Bond Future	129.00	Put	0.00000		0.00000	0.00000	0.00000	0.00000		0.00	0	0.00
R212	On 07/02/2013	Bond Future	129.01	Call	2,504.43000		2.50443	1,902.10000	1.90210	2,504.430		0.00	0	0.00
R212	On 07/02/2013	Bond Future	129.01	Put	0.00000		0.00000	0.00000	0.00000	0.00000		0.00	0	0.00
R212	On 02/05/2013	Bond Future			133.16282		133.16282	132.55327	132.55327			0.00	0	11.00
R212	On 02/05/2013	Bond Future	131.09	Call	2,072.82000		2.07282	1,463.27000	1.46327	2,072.820		0.00	0	0.00
R212	On 02/05/2013	Bond Future	131.09	Put	0.00000		0.00000	0.00000	0.00000	0.00000		0.00	0	0.00
R212	On 02/05/2013	Bond Future	131.10	Call	2,062.82000		2.06282	1,453.27000	1.45327	2,062.820		0.00	0	0.00
R212	On 02/05/2013	Bond Future	131.10	Put	0.00000		0.00000	0.00000	0.00000	0.00000		0.00	0	0.00
R212	On 02/05/2013	Bond Future	131.11	Call	2,052.82000		2.05282	1,443.27000	1.44327	2,052.820		0.00	0	0.00
R212	On 02/05/2013	Bond Future	131.11	Put	0.00000		0.00000	0.00000	0.00000	0.00000		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

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			8.10137	92.83375	8.19068	92.06304		15.76	0.00	0	9,399.00
R213	On 07/02/2013	Bond Future	8.90	Call	6,982.86000	6.98286	6,334.16000	6.33416	6,982.860	16.06	0.00	0	0.00
R213	On 07/02/2013	Bond Future	8.90	Put	421.19000	0.42119	543.20000	0.54320	421.190	16.06	0.00	0	0.00
R213	On 07/02/2013	Bond Future	8.95	Call	7,318.35000	7.31835	6,657.94000	6.65794	7,318.350	16.09	0.00	0	0.00
R213	On 07/02/2013	Bond Future	8.95	Put	369.62000	0.36962	479.92000	0.47992	369.620	16.09	0.00	0	0.00
R213	On 07/02/2013	Bond Future	9.00	Call	7,656.70000	7.65670	6,985.43000	6.98543	7,656.700	16.11	0.00	0	0.00
R213	On 07/02/2013	Bond Future	9.00	Put	323.58000	0.32358	423.02000	0.42302	323.580	16.11	0.00	0	0.00
R213	On 07/02/2013	Bond Future	9.05	Call	7,997.48000	7.99748	7,316.00000	7.31600	7,997.480	16.13	0.00	0	0.00
R213	On 07/02/2013	Bond Future	9.05	Put	282.61000	0.28261	371.84000	0.37184	282.610	16.13	0.00	0	0.00
R213	On 02/05/2013	Bond Future			8.16795	90.41292	8.25964	89.63288		16.96	0.00	0	5.00
R213	On 02/05/2013	Bond Future	7.86	Call	2,714.48000	2.71448	2,481.89000	2.48189	2,714.480	16.80	0.00	0	0.00
R213	On 02/05/2013	Bond Future	7.86	Put	5,408.57000	5.40857	5,956.02000	5.95602	5,408.570	16.80	0.00	0	0.00
R213	On 02/05/2013	Bond Future	7.84	Call	2,646.80000	2.64680	2,419.22000	2.41922	2,646.800	16.80	0.00	0	0.00
R213	On 02/05/2013	Bond Future	7.84	Put	5,519.91000	5.51991	6,072.37000	6.07237	5,519.910	16.80	0.00	0	0.00
R213	On 02/05/2013	Bond Future	7.85	Call	2,680.51000	2.68051	2,450.43000	2.45043	2,680.510	16.80	0.00	0	0.00
R213	On 02/05/2013	Bond Future	7.85	Put	5,464.05000	5.46405	6,014.01000	6.01401	5,464.050	16.80	0.00	0	0.00
R213	On 07/11/2013	Bond Future			8.32408	89.36834	8.42143	88.56717		18.21	0.00	0	0.00
R213	On 07/11/2013	Bond Future	8.61	Call	7,405.42000	7.40542	6,939.90000	6.93990	7,405.420	18.29	0.00	0	0.00
R213	On 07/11/2013	Bond Future	8.61	Put	5,082.14000	5.08214	5,417.79000	5.41779	5,082.140	18.29	0.00	0	0.00
R213	On 07/11/2013	Bond Future	8.59	Call	7,317.33000	7.31733	6,855.07000	6.85507	7,317.330	18.27	0.00	0	0.00
R213	On 07/11/2013	Bond Future	8.59	Put	5,153.65000	5.15365	5,492.56000	5.49256	5,153.650	18.27	0.00	0	0.00
R213	On 07/11/2013	Bond Future	8.60	Call	7,361.33000	7.36133	6,897.43000	6.89743	7,361.330	18.28	0.00	0	0.00
R213	On 07/11/2013	Bond Future	8.60	Put	5,117.79000	5.11779	5,455.06000	5.45506	5,117.790	18.28	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			8.39417	82.64079	8.46287	82.03245		17.39	0.00	0	1,714.00

Contract Details			Strike	Call / Put	MTM	Yield	MarkPrice	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
R214	On 07/02/2013	Bond Future	8.59	Call	3,336.12000		3.33612	2,980.63000	2.98063	3,336.120	17.44	0.00	0	0.00
R214	On 07/02/2013	Bond Future	8.59	Put	1,622.18000		1.62218	1,875.03000	1.87503	1,622.180	17.44	0.00	0	0.00
R214	On 07/02/2013	Bond Future	8.60	Call	3,388.44000		3.38844	3,029.54000	3.02954	3,388.440	17.44	0.00	0	0.00
R214	On 07/02/2013	Bond Future	8.60	Put	1,588.62000		1.58862	1,838.06000	1.83806	1,588.620	17.44	0.00	0	0.00
R214	On 07/02/2013	Bond Future	8.61	Call	3,441.14000		3.44114	3,078.83000	3.07883	3,441.140	17.45	0.00	0	0.00
R214	On 07/02/2013	Bond Future	8.61	Put	1,555.61000		1.55561	1,801.64000	1.80164	1,555.610	17.45	0.00	0	0.00
R214	On 28/02/2041	Price Contribution			100.00000		100.00000	100.00000	100.00000			0.00	0	0.00
R214/R209	On 28/02/2041	Price Contribution			100.00000		100.00000	100.00000	100.00000			0.00	0	0.00
YUAN/R	On 14/12/2012	Foreign Exchange Future			1.41030		1.41030	1.41740	1.41740		11.53	0.00	0	0.00
YUAN/R	On 14/12/2012	Foreign Exchange Future	1.18	Call	2,323.00000		0.23230	2,394.00000	0.23940	2,323.000	17.93	0.00	0	0.00
YUAN/R	On 14/12/2012	Foreign Exchange Future	1.18	Put	0.00000		0.00000	0.00000	0.00000	0.000	17.93	0.00	0	0.00
YUAN/R	On 14/12/2012	Foreign Exchange Future	1.23	Call	1,823.00010		0.18230	1,894.00020	0.18940	1,823.000	19.03	0.00	0	0.00
YUAN/R	On 14/12/2012	Foreign Exchange Future	1.23	Put	0.00010		0.00000	0.00020	0.00000	0.000	19.03	0.00	0	0.00
YUAN/R	On 14/12/2012	Foreign Exchange Future	1.28	Call	1,323.01920		0.13230	1,394.02100	0.13940	1,323.019	17.76	0.00	0	0.00
YUAN/R	On 14/12/2012	Foreign Exchange Future	1.28	Put	0.01920		0.00000	0.02100	0.00000	0.019	17.76	0.00	0	0.00
YUAN/R	On 14/12/2012	Foreign Exchange Future	1.34	Call	703.94510		0.07039	774.86790	0.07749	703.945	13.86	0.00	0	0.00
YUAN/R	On 14/12/2012	Foreign Exchange Future	1.34	Put	0.94510		0.00009	0.86790	0.00009	0.945	13.86	0.00	0	0.00
YUAN/R	On 14/12/2012	Foreign Exchange Future	1.35	Call	604.83460		0.06048	675.62480	0.06756	604.835	13.23	0.00	0	0.00
YUAN/R	On 14/12/2012	Foreign Exchange Future	1.35	Put	1.83460		0.00018	1.62480	0.00016	1.835	13.23	0.00	0	0.00
YUAN/R	On 18/03/2013	Foreign Exchange Future			1.41710		1.41710	1.42320	1.42320		13.22	0.00	0	0.00
YUAN/R	On 18/03/2013	Foreign Exchange Future	1.30	Call	1,215.48510		0.12155	1,275.90770	0.12759	1,215.485	12.77	0.00	0	0.00
YUAN/R	On 18/03/2013	Foreign Exchange Future	1.30	Put	44.48510		0.00445	43.90770	0.00439	44.485	12.77	0.00	0	0.00
YUAN/R	On 18/03/2013	Foreign Exchange Future	1.31	Call	1,127.49370		0.11275	1,187.16500	0.11872	1,127.494	12.78	0.00	0	0.00
YUAN/R	On 18/03/2013	Foreign Exchange Future	1.31	Put	56.49370		0.00565	55.16500	0.00552	56.494	12.78	0.00	0	0.00
YUAN/R	On 18/03/2013	Foreign Exchange Future	1.29	Call	1,305.61240		0.13056	1,366.58880	0.13666	1,305.612	12.76	0.00	0	0.00
YUAN/R	On 18/03/2013	Foreign Exchange Future	1.29	Put	34.61240		0.00346	34.58880	0.00346	34.612	12.76	0.00	0	0.00

Contract Details	Strike	Call / Put	MTM Yield	MarkPrice	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
Total for Derivatives :									602,634,972.47	105,669	1 711 590.00

i-Bonds

AA02	On 28/03/2016	Spot Bond	100.19948	13.43418	100.19948	13.33554			0.00	0	0.00
AA03	On 11/05/2015	Spot Bond	111.91291	19.99696	111.91291	19.85021			0.00	0	0.00
AA04	On 22/03/2017	Spot Bond	100.28788	10.34978	100.28788	10.27372			0.00	0	0.00
AA05	On 22/03/2019	Spot Bond	107.66087	10.79934	107.66087	10.72253			0.00	0	8,000,000.00
AB010	On 21/11/2022	Spot Bond	100.00000	0.07968	100.00000	0.07790			0.00	0	0.00
AB011	On 21/11/2023	Spot Bond	100.00000	0.03984	100.00000	0.03895		100,000,000,000.00		1,000,000	500,000.00
AB012	On 21/11/2022	Spot Bond	8.00000	44.93235	8.00000	44.87507			0.00	0	0.00
AB013	On 21/11/2023	Spot Bond	8.00000	107.09511	8.00000	106.95860			0.00	0	0.00
AB06	On 27/03/2015	Spot Bond	103.39172	22.89415	103.39172	22.73658		1,550,875,800.00		15,000	13,635,000.00
AB07	On 07/03/2014	Spot Bond	104.36845	42.79716	104.36845	42.50032			0.00	0	7,917,000.00
AB08	On 03/05/2017	Spot Bond	101.36321	9.93934	101.36321	9.86641			0.00	0	0.00
AB09	On 03/05/2017	Spot Bond	113.91613	11.62074	113.91613	11.53424			0.00	0	5,000,000.00
ABCL1	On 22/09/2013	Spot Bond	100.27783	65.75578	100.27783	65.27263			0.00	0	0.00
ABCP11	On 31/03/2013	Spot Bond	211.62296	62.74467	211.62296	62.08761			0.00	0	0.00
ABCP12	On 20/09/2014	Spot Bond	129.44081	26.67670	129.44081	26.43432		77,664,486,000.00		600,000	300,000.00
ABCP13	On 07/12/2023	Spot Bond	262.36064	2.12552	262.36064	2.09635			0.00	0	1,000,000.00

Contract Details	Strike	Call / Put	MTM Yield	MarkPrice	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
ABFN04	On 25/02/2015	Spot Bond	100.84946	19.84872	100.84946	19.70374			0.00	0	0.00
ABFN05	On 17/03/2014	Spot Bond	100.44837	45.15199	100.44837	44.81972			0.00	0	0.00
ABFN06	On 17/03/2016	Spot Bond	100.42180	14.01049	100.42180	13.90741			0.00	0	0.00
ABFN07	On 17/03/2018	Spot Bond	100.43468	9.03049	100.43468	8.96405			0.00	0	0.00
ABFN08	On 17/03/2020	Spot Bond	100.45423	8.52789	100.45423	8.46514			0.00	0	0.00
ABFN09	On 17/03/2026	Spot Bond	100.46712	8.59988	100.46712	8.53658			0.00	0	0.00
ABL10A	On 15/03/2015	Spot Bond	111.10270	24.91200	111.10270	24.73025			0.00	0	3,700,000.00
ABL10B	On 15/03/2015	Spot Bond	103.51808	24.29429	103.51808	24.11065		82,814,464,000.00		800,000	200,000.00
ABL11A	On 29/09/2014	Spot Bond	105.34380	30.48718	105.34380	30.27412		1,053,438,000.00		10,000	30,000.00
ABL11B	On 29/09/2014	Spot Bond	101.94970	31.50123	101.94970	31.26633		489,358,560,000.00		4,800,000	1,700,000.00
ABL12B	On 08/03/2015	Spot Bond	101.07971	19.68370	101.07971	24.47394		242,591,304,000.00		2,400,000	600,000.00
ABL13	On 11/10/2016	Spot Bond	99.99989	12.52298	99.99989	12.43219		79,999,912,000.00		800,000	200,000.00
ABL14	On 09/10/2015	Spot Bond	100.00000	14.10143	100.00000	13.78627		240,000,000,000.00		2,400,000	600,000.00
ABL15	On 09/10/2017	Spot Bond	100.00000	3.52536	100.00000	3.44657			0.00	0	0.00
ABL7	On 18/02/2013	Spot Bond	103.66357	88.35869	103.66357	87.73513			0.00	0	1,061,000.00
ABL8A	On 19/09/2013	Spot Bond	107.24687	59.95556	107.24687	59.53043		536,234,350.00		5,000	1,405,000.00
ABL8B	On 19/09/2013	Spot Bond	102.43496	66.76400	102.43496	66.26405		122,921,952,000.00		1,200,000	300,000.00
ABL9	On 19/02/2013	Spot Bond	100.00000	85.57304	100.00000	84.98825			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
ABLC04	On 15/02/2013	Spot Bond	100.00000	84.49074	100.00000	83.90805				0.00	0	0.00
ABLC07	On 15/02/2013	Spot Bond	100.85053	86.68932	100.85053	86.08720				0.00	0	0.00
ABLI01	On 31/03/2013	Spot Bond	211.08307	62.80742	211.08307	62.15070				0.00	0	0.00
ABLI02	On 08/05/2014	Spot Bond	133.30786	34.68708	133.30786	34.36529			533,231,440,000.00	4,000,000	1,000,000.00	
ABLI03	On 15/03/2015	Spot Bond	119.08892	19.30837	119.08892	19.14308				0.00	0	0.00
ABLI04	On 11/10/2016	Spot Bond	109.87287	8.25774	109.87287	8.19101				0.00	0	0.00
ABLS2A	On 13/07/2016	Spot Bond	118.65286	22.15748	118.65286	21.98985				0.00	0	0.00
ABLS2B	On 13/07/2016	Spot Bond	99.88052	16.70794	99.88052	16.58694				0.00	0	0.00
ABLS3	On 31/03/2018	Spot Bond	100.32050	12.35721	100.32050	12.26735				0.00	0	0.00
ABLS4	On 29/03/2019	Spot Bond	100.26386	11.80113	100.26386	11.71443				0.00	0	0.00
ABLS5	On 29/06/2019	Spot Bond	100.35503	11.78613	100.35503	11.67454				0.00	0	0.00
ABLS11	On 29/06/2019	Spot Bond	104.30633	6.78469	104.30633	6.73241				0.00	0	0.00
ABN03U	On 12/03/2015	Spot Bond	100.00000	24.48579	100.00000	24.09701				0.00	0	0.00
ABN05	On 18/04/2021	Spot Bond	158.84518	3.21588	158.84518	3.18231				0.00	0	0.00
ABN07	On 13/06/2015	Spot Bond	152.12037	11.30046	152.12037	11.18657				0.00	0	0.00
ABN09	On 27/06/2023	Spot Bond	164.13952	4.72105	164.13952	4.67091				0.00	0	0.00
ABN13	On 04/03/2013	Spot Bond	141.35498	108.09579	141.35498	107.06479				0.00	0	0.00

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
ABN14	On 10/10/2033	Spot Bond	161.61787	3.09265	161.61787	3.06000				0.00	0	0.00
ABN17	On 31/03/2013	Spot Bond	211.55410	62.75267	211.55410	62.09565				0.00	0	0.00
ABN23	On 31/03/2013	Spot Bond	211.63281	62.74353	211.63281	62.08646				0.00	0	0.00
ABN32	On 31/03/2013	Spot Bond	100.00000	79.07694	100.00000	78.58168				0.00	0	0.00
ABN33	On 29/01/2018	Spot Bond	69.59203	6.63183	69.59203	6.60318				0.00	0	0.00
ABN34	On 29/01/2018	Spot Bond	69.59203	6.63183	69.59203	6.60318				0.00	0	0.00
ABN35	On 04/03/2013	Spot Bond	100.66669	82.48447	100.66669	81.93406				0.00	0	0.00
ABN37	On 07/07/2016	Spot Bond	84.61000	11.18860	84.61000	11.13237				0.00	0	0.00
ABN38	On 17/08/2015	Spot Bond	93.01000	17.10952	93.01000	17.01730				0.00	0	0.00
ABN39	On 21/09/2016	Spot Bond	100.38164	12.28390	100.38164	12.19356				0.00	0	0.00
ABN40	On 29/09/2015	Spot Bond	95.94000	15.17941	95.94000	15.09572				0.00	0	0.00
ABN41	On 01/10/2014	Spot Bond	100.00000	28.55432	100.00000	28.39210				0.00	0	0.00
ABN42	On 16/11/2015	Spot Bond	94.42000	14.21552	94.42000	14.13806				0.00	0	0.00
ABN44	On 14/12/2015	Spot Bond	95.33000	13.31872	95.33000	13.24461				0.00	0	0.00
ABN45	On 23/02/2016	Spot Bond	89.17000	28.25191	89.17000	28.10180				0.00	0	0.00
ABN46	On 23/03/2016	Spot Bond	92.44000	26.21894	92.44000	26.07551				0.00	0	0.00
ABN47	On 05/04/2017	Spot Bond	100.10161	10.43564	100.10161	10.33811				0.00	0	0.00
ABN48	On 13/04/2017	Spot Bond	99.93416	10.26027	99.93416	10.16452				0.00	0	0.00

Contract Details	Strike	Call / Put	MTM Yield	MarkPrice	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
ABN49	On 12/04/2016	Spot Bond	90.18000	25.63454	90.18000	25.49683			0.00	0	0.00
ABN50	On 21/12/2014	Spot Bond	122.92857	21.41984	122.92857	21.29958			0.00	0	0.00
ABN51	On 09/09/2015	Spot Bond	111.67000	18.46044	111.67000	18.39325			0.00	0	0.00
ABN52	On 18/05/2016	Spot Bond	97.51000	21.79002	97.51000	21.66610			0.00	0	0.00
ABN53	On 01/06/2016	Spot Bond	95.63000	21.37166	95.63000	21.25182			0.00	0	0.00
ABN54	On 14/06/2016	Spot Bond	97.02000	20.64173	97.02000	20.52476			0.00	0	0.00
ABN55	On 27/06/2017	Spot Bond	100.23447	8.65206	100.23447	8.57023			0.00	0	0.00
ABN56	On 15/09/2015	Spot Bond	119.76186	20.72703	119.76186	20.56645			0.00	0	0.00
ABN57	On 05/07/2013	Spot Bond	94.20000	72.37253	94.20000	71.97879			0.00	0	0.00
ABN58	On 16/07/2017	Spot Bond	99.90991	10.84327	99.90991	10.70095			0.00	0	0.00
ABN59	On 20/07/2016	Spot Bond	94.15000	18.71060	94.15000	18.60687			0.00	0	0.00
ABN60	On 23/08/2016	Spot Bond	94.84000	17.44492	94.84000	17.34769			0.00	0	0.00
ABN61	On 31/01/2025	Spot Bond	99.13676	3.17362	99.13676	3.12962			0.00	0	0.00
ABN62	On 31/03/2028	Spot Bond	143.60519	2.23610	143.60519	2.21624			0.00	0	0.00
ABN63	On 07/12/2033	Spot Bond	186.40405	1.87102	186.40405	1.85082			0.00	0	0.00
ABN64	On 12/10/2015	Spot Bond	100.00000	13.91484	100.00000	13.83514			0.00	0	0.00
ABN65	On 05/07/2013	Spot Bond	100.00000	67.49613	100.00000	67.11269			0.00	0	0.00

Contract Details			Strike	Call / Put	MTM Yield	MarkPrice	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
ABN66	On 21/11/2016	Spot Bond			100.00000	13.55659	100.00000	13.47807			0.00	0	0.00
ABS10	On 17/03/2018	Spot Bond			111.64771	11.72342	111.64771	11.63755			781,533,970.00	7,000	5,407,000.00
ABS5	On 01/05/2015	Spot Bond			108.15845	20.09271	108.15845	19.94925		1,082,557,926,050.00		10,009,000	9,994,000.00
ABS6	On 01/06/2020	Spot Bond			102.54996	8.35034	102.54996	8.29356		1,128,049,560.00		11,000	5,446,000.00
ABS7	On 11/09/2026	Spot Bond			94.96915	11.24313	94.96915	11.17096			0.00	0	39,000.00
ABS9	On 17/03/2016	Spot Bond			108.39757	15.95668	108.39757	15.84255			0.00	0	0.00
ABSI1	On 11/06/2014	Spot Bond			122.68013	31.17098	122.68013	30.90105			0.00	0	0.00
ABSI1	On 11/06/2014	Spot Bond			4.00000	118.84112	4.00000	118.70098			0.00	0	0.00
ABSI2	On 07/12/2023	Spot Bond			266.98405	2.08905	266.98405	2.06005			0.00	0	0.00
ABSI3	On 31/01/2017	Spot Bond			120.37770	5.39199	120.37770	5.34614			0.00	0	0.00
ABSI4	On 31/01/2022	Spot Bond			121.95151	3.51737	121.95151	3.48720			0.00	0	0.00
ACL001	On 31/07/2013	Spot Bond			99.40204	59.96967	99.40204	59.53722			0.00	0	0.00
ACL017	On 20/03/2013	Spot Bond			100.37243	98.86750	100.37243	98.07792			0.00	0	0.00
ACL019	On 20/06/2013	Spot Bond			100.40649	66.49118	100.40649	66.00208			0.00	0	0.00
ACL01U	On 30/06/2015	Spot Bond			100.00000	21.71457	100.00000	21.55713			0.00	0	0.00
ACL020	On 31/08/2013	Spot Bond			100.91878	56.25925	100.91878	55.83892			0.00	0	0.00
ACL024	On 20/04/2013	Spot Bond			99.79614	91.58121	99.79614	90.91557			0.00	0	0.00
ACL025	On 31/08/2013	Spot Bond			100.91878	56.25925	100.91878	55.83892			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM Yield	MarkPrice	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
ACL026	On 08/05/2013	Spot Bond	101.24381	87.34550	101.24381	86.73108			0.00	0	0.00
ACL027	On 20/05/2013	Spot Bond	107.32702	72.26409	107.32702	71.83402			0.00	0	23,600,000.00
ACL028	On 15/09/2015	Spot Bond	108.29483	23.32575	108.29483	23.15904			0.00	0	0.00
ACL029	On 20/08/2015	Spot Bond	101.29798	17.39211	101.29798	17.26456			0.00	0	0.00
ACL033	On 20/08/2015	Spot Bond	101.33324	17.62071	101.33324	17.49144			0.00	0	0.00
ACL036	On 20/08/2015	Spot Bond	101.83296	20.85439	101.83296	20.70072			0.00	0	0.00
ACL039	On 20/09/2013	Spot Bond	100.38145	66.23625	100.38145	65.74913			0.00	0	0.00
ACL041	On 20/09/2013	Spot Bond	100.37804	66.20149	100.37804	65.71464			0.00	0	0.00
ACL042	On 20/08/2015	Spot Bond	101.26271	17.16339	101.26271	17.03756			0.00	0	0.00
ACL047	On 22/10/2018	Spot Bond	53.29666	8.16039	53.29666	8.13179			0.00	0	0.00
ACL053	On 29/01/2013	Spot Bond	100.00000	89.44149	100.00000	88.79956			0.00	0	0.00
ACL054	On 29/01/2013	Spot Bond	100.00000	89.44149	100.00000	88.79956			0.00	0	0.00
ACL068	On 22/02/2014	Spot Bond	100.96976	38.83766	100.96976	38.55364			0.00	0	0.00
ACL070	On 31/12/2013	Spot Bond	100.25039	44.91205	100.25039	44.58570			0.00	0	0.00
ACL071	On 20/06/2015	Spot Bond	100.00000	17.36161	100.00000	17.26298			0.00	0	0.00
ACL073	On 20/09/2015	Spot Bond	100.00000	14.57854	100.00000	14.49572			0.00	0	0.00
ACL074	On 20/09/2015	Spot Bond	100.00000	14.57854	100.00000	14.49572			0.00	0	0.00
ACL075	On 20/09/2013	Spot Bond	100.42346	66.66501	100.42346	66.17455			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM Yield	MarkPrice	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
ACL076	On 20/09/2015	Spot Bond	100.44432	18.88420	100.44432	18.74525			0.00	0	0.00
ACL077	On 20/09/2015	Spot Bond	100.49129	19.79452	100.49129	19.64881			0.00	0	0.00
ACL078	On 20/09/2015	Spot Bond	100.42335	18.47823	100.42335	18.34229			0.00	0	0.00
ACL080	On 20/09/2015	Spot Bond	100.43752	18.75255	100.43752	18.61457			0.00	0	0.00
ACL081	On 20/09/2015	Spot Bond	100.44375	18.87323	100.44375	18.73436			0.00	0	0.00
ACL082	On 30/07/2017	Spot Bond	101.50954	12.28892	101.50954	12.20695			0.00	0	0.00
ACL083	On 30/07/2017	Spot Bond	101.50954	12.28892	101.50954	12.20695			0.00	0	0.00
ACL084	On 30/07/2017	Spot Bond	101.51908	12.35278	101.51908	12.27038			0.00	0	0.00
ACL085	On 20/12/2015	Spot Bond	100.41204	14.77157	100.41204	14.66291			0.00	0	0.00
ACL086	On 30/07/2017	Spot Bond	101.51908	12.35278	101.51908	12.27038			0.00	0	0.00
ACL087	On 30/07/2017	Spot Bond	101.49999	12.22506	101.49999	12.14352			0.00	0	0.00
ACL088	On 20/12/2015	Spot Bond	78.26156	34.68843	78.26156	34.52446			0.00	0	0.00
ACL089	On 20/12/2014	Spot Bond	100.40403	23.57135	100.40403	23.39797			0.00	0	0.00
ACL090	On 20/12/2012	Spot Bond	100.37805	98.89895	100.37805	98.11117			0.00	0	0.00
ACL091	On 20/12/2013	Spot Bond	100.39793	45.42671	100.39793	45.09257			0.00	0	0.00
ACL092	On 26/12/2015	Spot Bond	100.28977	14.46786	100.28977	14.36155			0.00	0	0.00
ACL093	On 20/12/2013	Spot Bond	100.39793	45.42671	100.39793	45.09257			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM Yield	MarkPrice	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
ACL094	On 20/12/2012	Spot Bond	100.37805	98.89895	100.37805	98.11117			0.00	0	0.00
ACL095	On 20/12/2018	Spot Bond	100.42907	9.38207	100.42907	9.31305			0.00	0	0.00
ACL096	On 20/06/2020	Spot Bond	100.44304	9.37534	100.44304	9.30635			0.00	0	0.00
ACL097	On 20/12/2025	Spot Bond	100.44869	9.38854	100.44869	9.31945			0.00	0	0.00
ACL098	On 20/12/2025	Spot Bond	100.43737	9.14633	100.43737	9.07903			0.00	0	0.00
ACL099	On 20/12/2013	Spot Bond	100.36953	45.02702	100.36953	44.69591			0.00	0	0.00
ACL100	On 20/12/2017	Spot Bond	100.41205	9.62897	100.41205	9.55813			0.00	0	0.00
ACL101	On 18/01/2013	Spot Bond	99.88150	91.81953	99.88150	91.14344			0.00	0	0.00
ACL102	On 12/07/2013	Spot Bond	99.98291	62.78420	99.98291	62.32909			0.00	0	0.00
ACL103	On 18/01/2013	Spot Bond	99.88150	91.81953	99.88150	91.14344			0.00	0	0.00
ACL104	On 20/12/2019	Spot Bond	108.24656	11.54143	108.24656	11.45066			0.00	0	930,000.00
ACL114	On 20/03/2014	Spot Bond	100.37811	45.14692	100.37811	44.81490			0.00	0	0.00
ACL115	On 31/01/2014	Spot Bond	104.10799	46.81356	104.10799	46.49480			0.00	0	0.00
ACL116	On 31/01/2014	Spot Bond	101.33364	40.62390	101.33364	40.32586			0.00	0	0.00
ACL118	On 26/01/2021	Spot Bond	101.54682	8.09482	101.54682	8.03532			0.00	0	0.00
ACL120	On 26/01/2021	Spot Bond	102.38458	8.04339	102.38458	7.98384			0.00	0	0.00
ACL122	On 20/06/2016	Spot Bond	100.00000	8.68080	100.00000	8.63149			0.00	0	0.00
ACL123	On 27/01/2014	Spot Bond	101.42788	41.06649	101.42788	40.76497			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
ACL124	On 09/06/2018	Spot Bond	100.00000	3.68483	100.00000	3.66037				0.00	0	0.00
ACL125	On 20/09/2017	Spot Bond	100.00000	4.73005	100.00000	4.69836				0.00	0	0.00
ACL126	On 20/09/2016	Spot Bond	71.11496	13.14071	71.11496	13.08282				0.00	0	0.00
ACL127	On 20/09/2021	Spot Bond	132.65083	2.69186	132.65083	2.66926				0.00	0	0.00
ACL128	On 20/09/2021	Spot Bond	132.65812	2.79585	132.65812	2.77237				0.00	0	0.00
ACL129	On 20/09/2021	Spot Bond	100.42332	7.11278	100.42332	8.82193				0.00	0	0.00
ACL130	On 18/08/2014	Spot Bond	100.93790	27.25222	100.93790	27.05299				0.00	0	0.00
ACL131	On 18/08/2014	Spot Bond	100.93790	27.25222	100.93790	27.05299				0.00	0	0.00
ACL132	On 27/01/2014	Spot Bond	101.42788	41.06649	101.42788	40.76497				0.00	0	0.00
ACL133	On 26/08/2014	Spot Bond	100.82870	26.90606	100.82870	26.70954				0.00	0	0.00
ACL134	On 20/09/2014	Spot Bond	100.40912	30.49747	100.40912	31.97408				0.00	0	0.00
ACL135	On 20/09/2014	Spot Bond	100.40572	30.45554	100.40572	31.91793				0.00	0	0.00
ACL136	On 20/09/2021	Spot Bond	101.67963	6.89526	101.67963	8.57335				0.00	0	0.00
ACL137	On 02/09/2016	Spot Bond	100.74141	10.45297	100.74141	10.37499				0.00	0	0.00
ACL138	On 20/09/2021	Spot Bond	101.67956	6.88568	101.67956	8.56141				0.00	0	0.00
ACL139	On 30/07/2017	Spot Bond	102.34980	11.98001	102.34980	11.89956				0.00	0	0.00
ACL140	On 20/12/2012	Spot Bond	100.42347	97.32234	100.42347	98.30273				0.00	0	0.00

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
ACL141	On 30/07/2017	Spot Bond	102.41855	12.03560	102.41855	11.95474				0.00	0	0.00
ACL142	On 20/12/2014	Spot Bond	100.57096	21.90207	100.57096	23.44160				0.00	0	0.00
ACL143	On 20/12/2016	Spot Bond	100.76241	9.85994	100.76241	11.63321				0.00	0	0.00
ACL144	On 20/12/2016	Spot Bond	100.26297	9.32174	100.26297	10.94218				0.00	0	0.00
ACL145	On 20/12/2021	Spot Bond	100.42504	7.12569	100.42504	8.84201				0.00	0	0.00
ACL146	On 30/11/2013	Spot Bond	101.60514	59.25217	101.60514	58.80680				0.00	0	0.00
ACL149	On 20/03/2014	Spot Bond	100.61305	42.85403	100.61305	43.81835				0.00	0	0.00
ACL150	On 20/03/2014	Spot Bond	100.35023	42.77644	100.35023	43.68541				0.00	0	0.00
ACL151	On 20/03/2017	Spot Bond	100.41612	9.31559	100.41612	10.65168				0.00	0	0.00
ACL152	On 08/02/2014	Spot Bond	101.07263	39.45440	101.07263	39.16562				0.00	0	0.00
ACL153	On 20/03/2015	Spot Bond	100.37072	20.93291	100.37072	22.04332				0.00	0	0.00
ACL154	On 20/03/2015	Spot Bond	100.36105	20.79646	100.36105	21.87457				0.00	0	0.00
ACL155	On 20/03/2015	Spot Bond	100.37982	21.06132	100.37982	22.20211				0.00	0	0.00
ACL156	On 20/03/2017	Spot Bond	100.41498	9.29673	100.41498	10.62904				0.00	0	0.00
ACL157	On 20/03/2017	Spot Bond	100.39511	8.96677	100.39511	10.23289				0.00	0	0.00
ACL158	On 20/03/2015	Spot Bond	100.37243	20.95699	100.37243	22.07309				0.00	0	0.00
ACL159	On 20/03/2015	Spot Bond	100.37868	21.04528	100.37868	22.18227				0.00	0	0.00
ACL161	On 20/03/2022	Spot Bond	100.58046	11.60709	100.58046	11.55160				0.00	0	0.00

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
ACL162	On 20/09/2015	Spot Bond	100.38479	15.17663	100.38479	16.25799				0.00	0	0.00
ACL163	On 20/03/2015	Spot Bond	100.37527	20.99712	100.37527	22.12271				0.00	0	0.00
ACL164	On 20/06/2014	Spot Bond	100.52552	31.92920	100.52552	33.89132				0.00	0	0.00
ACL165	On 20/06/2017	Spot Bond	100.96473	18.14647	100.96473	22.20653				0.00	0	0.00
ACL166	On 20/03/2014	Spot Bond	100.34943	43.38758	100.34943	44.55650				0.00	0	0.00
ACL167	On 20/06/2019	Spot Bond	109.48099	7.74024	109.48099	10.43581				0.00	0	0.00
ACL168	On 20/06/2017	Spot Bond	100.41322	8.50337	100.41322	10.15870				0.00	0	0.00
ACL169	On 20/06/2017	Spot Bond	103.04527	3.33904	103.04527	3.82782				0.00	0	0.00
ACL170	On 20/03/2015	Spot Bond	100.37811	21.51503	100.37811	22.92460				0.00	0	0.00
ACL172	On 20/06/2015	Spot Bond	100.37910	16.03780	100.37910	17.49249				0.00	0	0.00
ACL173	On 20/06/2017	Spot Bond	100.39881	8.43837	100.39881	10.07726				0.00	0	0.00
ACL174	On 20/06/2019	Spot Bond	100.41280	7.33666	100.41280	9.04418				0.00	0	0.00
ACL175	On 20/06/2019	Spot Bond	100.38479	6.85453	100.38479	8.44455				0.00	0	0.00
ACL177	On 20/09/2013	Spot Bond	100.37751	64.22698	100.37751	65.45864				0.00	0	0.00
ACL178	On 20/09/2014	Spot Bond	100.41000	30.55626	100.41000	32.26719				0.00	0	0.00
ACL180	On 20/06/2015	Spot Bond	100.39600	16.16993	100.39600	17.94799				0.00	0	0.00
ACL181	On 20/06/2017	Spot Bond	100.42679	8.10060	100.42679	10.10724				0.00	0	0.00

Contract Details	Strike	Call / Put	MTM Yield	MarkPrice	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
ACL182	On 20/06/2017	Spot Bond	100.39881	7.69648	100.39881	9.56862			0.00	0	0.00
ACL183	On 20/06/2019	Spot Bond	100.41560	6.43919	100.41560	8.40624			0.00	0	0.00
ACL184	On 20/09/2017	Spot Bond	100.40776	7.82583	100.40776	9.74101			0.00	0	0.00
ACL185	On 20/09/2022	Spot Bond	101.11287	6.00829	101.11287	7.94916			0.00	0	0.00
ACL186	On 20/09/2016	Spot Bond	100.39293	4.67616	100.39293	4.63187			0.00	0	0.00
ACL187	On 20/09/2020	Spot Bond	100.41672	0.14619	100.41672	0.14481			0.00	0	0.00
ACL188	On 20/09/2020	Spot Bond	100.42399	0.14613	100.42399	0.14475			0.00	0	0.00
ACL189	On 20/09/2013	Spot Bond	100.31940	63.65457	100.31940	62.79780			0.00	0	0.00
ACL190	On 20/09/2013	Spot Bond	100.32262	63.65381	100.32262	62.79703			0.00	0	0.00
ACL191	On 20/09/2015	Spot Bond	100.00000	12.38406	100.00000	12.15791			0.00	0	0.00
ACL192	On 20/12/2015	Spot Bond	100.00000	8.25604	100.00000	8.10528			0.00	0	0.00
ACL193	On 20/09/2022	Spot Bond	100.00000	0.04230	100.00000	0.04149			0.00	0	0.00
ACL194	On 20/09/2022	Spot Bond	100.00000	0.04230	100.00000	0.04149			0.00	0	0.00
ACL195	On 20/06/2017	Spot Bond	100.00000	2.42847	100.00000	2.37891			0.00	0	0.00
ACL196	On 20/12/2017	Spot Bond	100.00000	1.61508	100.00000	1.58098			0.00	0	0.00
ACL197	On 20/06/2017	Spot Bond	100.00000	2.41636	100.00000	2.36351			0.00	0	0.00
ACL198	On 20/06/2017	Spot Bond	100.00000	2.37224	100.00000	2.30755			0.00	0	0.00
ACL199	On 20/06/2017	Spot Bond	100.00000	2.33797	100.00000	2.26432			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
ACL200	On 21/11/2016	Spot Bond	100.00000	4.07150	100.00000	4.04423				0.00	0	0.00
ACL201	On 20/12/2022	Spot Bond	100.00000	0.02669	100.00000	0.02575				0.00	0	0.00
ACL202	On 20/12/2022	Spot Bond	100.00000	0.02669	100.00000	0.02575				0.00	0	0.00
ADB01S	On 14/12/2012	Spot Bond	103.90964	103.34320	103.90964	102.47783				0.00	0	0.00
ADB02S	On 14/12/2012	Spot Bond	103.89068	103.31374	103.89068	102.44878				0.00	0	0.00
ADB03S	On 09/04/2013	Spot Bond	102.86773	78.28827	102.86773	77.79675				0.00	0	0.00
AER01U	On 18/11/2016	Spot Bond	100.00000	3.71128	100.00000	3.68438				0.00	0	0.00
AHF1A1	On 21/11/2014	Spot Bond	100.89131	26.99076	100.89131	26.79353				0.00	0	0.00
AHF1B1	On 21/11/2014	Spot Bond	100.99451	27.57430	100.99451	27.37260				0.00	0	0.00
AHF1C1	On 21/11/2014	Spot Bond	101.06323	27.96295	101.06323	27.75829				0.00	0	0.00
AHF2A1	On 18/10/2015	Spot Bond	100.00000	19.24163	100.00000	18.81158				0.00	0	0.00
AHF2B1	On 18/10/2015	Spot Bond	100.00000	19.93341	100.00000	19.48791				0.00	0	0.00
AHF2C1	On 18/10/2015	Spot Bond	100.00000	20.85580	100.00000	20.38969				0.00	0	0.00
AIR01	On 15/03/2019	Spot Bond	104.59347	10.49089	104.59347	10.41800				0.00	0	4,568,000.00
AIR02	On 30/04/2023	Spot Bond	122.89930	10.59097	122.89930	10.50767				0.00	0	0.00
AIR02U	On 05/10/2014	Spot Bond	100.00000	33.44658	100.00000	33.20409				0.00	0	0.00
AIR03	On 09/03/2016	Spot Bond	113.22249	16.96267	113.22249	16.83700				226,444,980.00	2,000	9,302,000.00

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
AIR03U	On 26/10/2014	Spot Bond	100.00000	32.00952	100.00000	31.77745				0.00	0	0.00
AIR04U	On 26/10/2029	Spot Bond	100.00000	12.81226	100.00000	12.72692				0.00	0	0.00
AIRL01	On 30/04/2028	Spot Bond	151.06546	3.61017	151.06546	3.57378				0.00	0	0.00
AIRL02	On 18/02/2014	Spot Bond	125.57279	35.90173	125.57279	35.61763				0.00	0	10,000,000.00
ANG01	On 14/01/2013	Spot Bond	100.00000	91.25000	100.00000	90.57072				0.00	0	0.00
ANG02	On 11/10/2013	Spot Bond	100.00000	55.14509	100.00000	53.91265				0.00	0	0.00
BAW10	On 01/10/2016	Spot Bond	100.26923	11.69736	100.26923	11.61236				0.00	0	35,000,000.00
BAW11	On 01/10/2018	Spot Bond	108.77896	11.23329	108.77896	11.15316				0.00	0	1,026,000.00
BAW12	On 17/04/2015	Spot Bond	99.90066	22.34222	99.90066	22.13378				0.00	0	0.00
BAW13	On 17/04/2017	Spot Bond	99.89602	10.48534	99.89602	10.38751				0.00	0	0.00
BAW14U	On 01/01/2014	Spot Bond	100.00000	44.91772	100.00000	44.49832				0.00	0	0.00
BAW2	On 02/10/2015	Spot Bond	112.73330	19.52949	112.73330	19.38611				450,933,200.00	4,000	4,000.00
BAW3	On 02/10/2017	Spot Bond	100.19041	10.62084	100.19041	10.54371				0.00	0	0.00
BAW4	On 15/09/2013	Spot Bond	100.45105	67.18213	100.45105	66.68774				0.00	0	0.00
BAW5	On 15/09/2013	Spot Bond	102.32887	58.81313	102.32887	58.41172				0.00	0	0.00
BAW6	On 02/10/2014	Spot Bond	100.17231	31.20311	100.17231	30.97654				280,482,468,000.00	2,800,000	700,000.00
BAW7	On 02/10/2014	Spot Bond	103.90134	29.98194	103.90134	29.77588				0.00	0	0.00
BAW8	On 02/10/2017	Spot Bond	108.14051	12.24785	108.14051	12.16089				0.00	0	0.00

Contract Details	Strike	Call / Put	MTM Yield	MarkPrice	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
BAW9	On 03/02/2014	Spot Bond	101.25961	40.27834	101.25961	39.98303			0.00	0	0.00
BAYA01	On 31/03/2016	Spot Bond	104.66313	19.47748	104.66313	19.33042			0.00	0	0.00
BAYA02	On 30/06/2013	Spot Bond	100.27024	66.44091	100.27024	65.95805			0.00	0	0.00
BAYA04	On 30/09/2015	Spot Bond	102.35861	22.00561	102.35861	21.84272			0.00	0	0.00
BAYA05	On 30/09/2015	Spot Bond	102.28416	21.99401	102.28416	21.83130			0.00	0	0.00
BAYA06	On 30/09/2016	Spot Bond	100.27011	15.38602	100.27011	15.27420			0.00	0	0.00
BAYA07	On 31/12/2015	Spot Bond	102.23278	18.74276	102.23278	18.60417			0.00	0	0.00
BAYA08	On 31/12/2017	Spot Bond	103.79822	14.39412	103.79822	14.28623			0.00	0	0.00
BAYA09	On 31/12/2015	Spot Bond	100.27685	17.77531	100.27685	17.64613			0.00	0	0.00
BAYA10	On 31/12/2015	Spot Bond	100.27685	17.77531	100.27685	17.64613			0.00	0	0.00
BAYA11	On 31/03/2016	Spot Bond	100.27691	17.77530	100.27691	17.64612			0.00	0	0.00
BAYA12	On 31/03/2016	Spot Bond	101.50925	18.52072	101.50925	18.38464			0.00	0	0.00
BAYA13	On 31/03/2016	Spot Bond	102.45999	19.47288	102.45999	19.32861			0.00	0	0.00
BAYA14	On 30/09/2015	Spot Bond	102.35861	22.00561	102.35861	21.84272			0.00	0	0.00
BAYA15	On 30/06/2016	Spot Bond	102.86494	16.79554	102.86494	16.67067			0.00	0	0.00
BAYA16	On 30/09/2016	Spot Bond	102.39307	12.91557	102.39307	12.81994			0.00	0	0.00
BAYA17	On 30/09/2016	Spot Bond	100.26206	15.04446	100.26206	14.93513			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM Yield	MarkPrice	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
BAYA18	On 31/12/2016	Spot Bond	100.25556	13.69144	100.25556	13.59195			0.00	0	0.00
BAYA19	On 31/12/2016	Spot Bond	100.25556	13.69144	100.25556	13.59195			0.00	0	0.00
BAYA20	On 30/09/2014	Spot Bond	100.24109	33.25402	100.24109	33.01241			0.00	0	0.00
BAYA21	On 31/03/2013	Spot Bond	100.18420	96.20611	100.18420	95.46857			0.00	0	0.00
BAYA22	On 30/09/2015	Spot Bond	100.00000	20.41151	100.00000	20.26352			0.00	0	0.00
BAYA23	On 30/06/2017	Spot Bond	100.92479	12.93969	100.92479	12.81791			0.00	0	0.00
BAYA24	On 30/06/2017	Spot Bond	100.32752	13.64981	100.32752	13.52200			0.00	0	0.00
BAYA25	On 30/06/2017	Spot Bond	99.23300	11.84118	99.23300	11.73135			0.00	0	0.00
BAYA26	On 30/09/2017	Spot Bond	99.11456	1.98619	99.11456	1.96779			0.00	0	0.00
BAYA27	On 30/09/2017	Spot Bond	100.00000	2.36888	100.00000	2.33742			0.00	0	0.00
BAYA28	On 30/09/2013	Spot Bond	100.18154	60.66650	100.18154	59.85977			0.00	0	0.00
BAYA29	On 31/12/2015	Spot Bond	100.00000	7.92317	100.00000	7.80790			0.00	0	0.00
BAYB02	On 31/03/2016	Spot Bond	104.64060	22.74559	104.64060	22.57389			0.00	0	0.00
BAYB03	On 31/12/2016	Spot Bond	103.89800	19.67714	103.89800	19.52953			0.00	0	0.00
BAYB04	On 31/03/2017	Spot Bond	102.66503	18.64682	102.66503	18.50842			0.00	0	0.00
BAYB05	On 30/06/2019	Spot Bond	100.33517	13.85017	100.33517	13.72047			0.00	0	0.00
BAYC1U	On 31/12/2016	Spot Bond	100.00000	6.00631	100.00000	5.97228			0.00	0	0.00
BAYD1U	On 30/06/2035	Spot Bond	100.00000	22.20233	100.00000	22.04136			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM Yield	MarkPrice	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
BAYD2U	On 30/06/2035	Spot Bond	100.00000	20.20661	100.00000	20.06012			0.00	0	0.00
BAYD3U	On 30/06/2035	Spot Bond	100.00000	12.47322	100.00000	12.38278			0.00	0	0.00
BAYD4U	On 30/06/2035	Spot Bond	100.00000	12.47322	100.00000	12.38278			0.00	0	0.00
BAYD5U	On 30/06/2035	Spot Bond	100.00000	15.08072	100.00000	14.97138			0.00	0	0.00
BAYD6U	On 30/06/2035	Spot Bond	100.00000	13.06719	100.00000	12.97245			0.00	0	0.00
BCJ01	On 10/03/2013	Spot Bond	100.44416	80.14936	100.44416	98.37129			0.00	0	0.00
BCP1	On 30/09/2014	Spot Bond	100.27701	34.33789	100.27701	34.08560			0.00	0	0.00
BCP2	On 30/09/2015	Spot Bond	100.28373	21.37714	100.28373	21.22006			0.00	0	0.00
BCP63U	On 07/12/2012	Spot Bond	100.00000	66.66669	100.00000	66.66667			0.00	0	0.00
BCP64U	On 24/01/2013	Spot Bond	100.00000	89.02439	100.00000	88.37772			0.00	0	0.00
BCP65U	On 15/02/2013	Spot Bond	100.00000	84.49074	100.00000	83.90805			0.00	0	0.00
BD0202	On 31/12/2018	Spot Bond	165.86185	3.07130	165.86185	3.04120			0.00	0	0.00
BD0205	On 28/04/2028	Spot Bond	134.98268	9.16633	134.98268	9.10219			0.00	0	0.00
BD0206	On 02/03/2028	Spot Bond	135.23863	10.48515	135.23863	10.41169			0.00	0	0.00
BD0302	On 18/04/2028	Spot Bond	98.54987	9.25947	98.54987	9.19852			0.00	0	0.00
BD310A	On 08/05/2014	Spot Bond	101.43384	40.82458	101.43384	40.52483			0.00	0	0.00
BD310B	On 03/07/2013	Spot Bond	100.16538	64.64753	100.16538	64.17814			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM Yield	MarkPrice	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
BD310C	On 18/02/2014	Spot Bond	101.00289	39.16640	101.00289	38.87990			0.00	0	0.00
BD311A	On 08/02/2014	Spot Bond	100.89815	38.79094	100.89815	38.50745			0.00	0	0.00
BD311B	On 04/07/2013	Spot Bond	102.94694	64.55454	102.94694	64.07424			0.00	0	0.00
BD311C	On 31/10/2013	Spot Bond	101.21182	59.33861	101.21182	58.90375			0.00	0	0.00
BD311D	On 31/03/2013	Spot Bond	100.25001	96.25425	100.25001	95.51588			0.00	0	0.00
BD311E	On 07/12/2023	Spot Bond	100.66600	7.08700	100.66600	7.03417			0.00	0	0.00
BD311F	On 20/09/2014	Spot Bond	100.38899	31.87630	100.38899	31.64186			0.00	0	0.00
BD32AU	On 08/05/2014	Spot Bond	100.00000	34.97051	100.00000	34.64399			0.00	0	0.00
BEER01	On 19/07/2013	Spot Bond	100.00000	68.62254	100.00000	68.17038			0.00	0	0.00
BG22A1	On 21/07/2016	Spot Bond	101.42461	10.78699	101.42461	10.70779			0.00	0	0.00
BG22A2	On 21/07/2016	Spot Bond	101.43555	10.83905	101.43555	10.75946			0.00	0	0.00
BG22A3	On 21/07/2016	Spot Bond	101.46836	10.99519	101.46836	10.91443		162,349,376,000.00	1,600,000	400,000.00	
BG22B1	On 21/07/2016	Spot Bond	101.57774	11.51511	101.57774	11.43044			0.00	0	0.00
BG22C1	On 21/07/2016	Spot Bond	101.68711	12.03416	101.68711	11.94560			0.00	0	0.00
BG22D1	On 21/07/2016	Spot Bond	101.99310	13.48303	101.99310	13.38354			0.00	0	0.00
BG22YU	On 21/07/2016	Spot Bond	100.00000	3.97208	100.00000	3.94329			0.00	0	0.00
BG32A1	On 30/10/2016	Spot Bond	101.25226	10.31539	101.25226	10.23976			0.00	0	0.00
BG32A2	On 30/10/2016	Spot Bond	101.32200	10.67325	101.32200	10.59496			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
BG32A3	On 30/10/2016	Spot Bond	101.35188	10.82651	101.35188	10.74707				162,163,008,000.00	1,600,000	400,000.00
BG32A4	On 30/10/2016	Spot Bond	101.36184	10.87758	101.36184	10.79776				0.00	0	0.00
BG32B	On 30/10/2016	Spot Bond	101.48134	11.48979	101.48134	11.40540				0.00	0	0.00
BG32C	On 30/10/2016	Spot Bond	101.64062	12.30433	101.64062	12.21382				0.00	0	0.00
BG32DU	On 30/10/2016	Spot Bond	100.00000	3.88631	100.00000	3.85814				0.00	0	0.00
BG32YU	On 30/10/2016	Spot Bond	100.00000	3.88631	100.00000	3.85814				0.00	0	0.00
BG42A1	On 15/03/2017	Spot Bond	100.41538	10.23418	100.41538	10.15890				0.00	0	0.00
BG42A2	On 15/03/2017	Spot Bond	100.45116	10.89072	100.45116	10.81059				0.00	0	0.00
BG42A3	On 15/03/2017	Spot Bond	100.46091	11.06972	100.46091	10.98826				0.00	0	0.00
BG42A4	On 15/03/2017	Spot Bond	105.04449	12.74482	105.04449	12.65597				0.00	0	0.00
BG42B	On 15/03/2017	Spot Bond	100.49015	11.60657	100.49015	11.52112				0.00	0	0.00
BG42C	On 15/06/2017	Spot Bond	100.54199	11.65322	100.54199	11.56740				0.00	0	0.00
BG42DU	On 15/03/2017	Spot Bond	100.00000	2.78045	100.00000	2.76007				0.00	0	0.00
BG42YU	On 15/03/2017	Spot Bond	100.00000	2.78045	100.00000	2.76007				0.00	0	0.00
BID01	On 06/08/2014	Spot Bond	109.02542	34.01590	109.02542	33.77545				1,199,279,620.00	11,000	3,520,000.00
BID04	On 23/11/2017	Spot Bond	100.00000	12.59910	100.00000	12.31751				280,000,000,000.00	2,800,000	1,000,000.00
BIDC25	On 25/01/2013	Spot Bond	98.45450	88.96167	98.45450	88.32582				0.00	0	0.00

Contract Details	Strike	Call / Put	MTM Yield	MarkPrice	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
BIDC26	On 02/08/2013	Spot Bond	95.58562	64.92724	95.58562	64.57023			0.00	0	0.00
BIDC27	On 05/02/2013	Spot Bond	100.00000	86.49289	100.00000	85.88235			0.00	0	0.00
BIDC28	On 20/02/2013	Spot Bond	100.00000	83.52403	100.00000	82.95455			0.00	0	0.00
BLG1A4	On 21/11/2015	Spot Bond	100.78103	14.20336	100.78103	14.09967			0.00	0	0.00
BLG1A5	On 21/11/2032	Spot Bond	100.00000	6.62331	100.00000	6.57528			0.00	0	0.00
BLG1A6	On 21/11/2032	Spot Bond	100.94045	6.93360	100.94045	6.88292			0.00	0	0.00
BLG1B	On 21/11/2015	Spot Bond	100.78378	14.22175	100.78378	14.11793			0.00	0	0.00
BLG1C	On 21/11/2015	Spot Bond	100.82929	14.52517	100.82929	14.41909			0.00	0	0.00
BLG1D	On 21/11/2015	Spot Bond	100.91196	15.07634	100.91196	14.96615			0.00	0	0.00
BLG1E	On 21/11/2015	Spot Bond	101.25521	17.36598	101.25521	17.23867			0.00	0	0.00
BLG1F	On 21/11/2032	Spot Bond	101.82396	13.46268	101.82396	13.36349			0.00	0	0.00
BMWF03	On 15/06/2013	Spot Bond	100.43475	67.03595	100.43475	66.54271		17,274,777,000,000.00		172,000,000	0.00
BSR05	On 01/07/2013	Spot Bond	100.66283	64.56300	100.66283	64.09214			0.00	0	0.00
BSR08	On 07/12/2012	Spot Bond	102.16271	68.26291	102.16271	68.26289			0.00	0	0.00
BSR09	On 20/12/2013	Spot Bond	100.41213	44.69909	100.41213	46.53872			0.00	0	0.00
BSR10	On 07/06/2013	Spot Bond	100.00000	70.97036	100.00000	70.58112			0.00	0	0.00
BUS01U	On 30/09/2016	Spot Bond	100.00000	9.62375	100.00000	9.55398			0.00	0	0.00
CBL06	On 02/11/2014	Spot Bond	117.90266	27.51519	117.90266	27.30466		471,610,640.00		4,000	3,904,000.00

Contract Details	Strike	Call / Put	MTM Yield	MarkPrice	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
CBL08	On 02/11/2016	Spot Bond	125.14109	14.49145	125.14109	14.37519			625,705,450.00	5,000	5,000.00
CBL09	On 29/01/2017	Spot Bond	102.03851	13.16015	102.03851	13.06301			0.00	0	0.00
CBL10	On 06/05/2014	Spot Bond	101.32226	40.43321	101.32226	40.13661			0.00	0	0.00
CBL11	On 06/05/2016	Spot Bond	111.35530	14.70674	111.35530	14.59924			1,113,553,000.00	10,000	8,710,000.00
CBL12	On 06/09/2018	Spot Bond	105.54647	14.08669	105.54647	13.98809			0.00	0	0.00
CBL13	On 01/02/2019	Spot Bond	101.86680	10.69172	101.86680	10.61291			0.00	0	0.00
CBL14	On 01/02/2019	Spot Bond	106.76252	15.13487	106.76252	15.02968			0.00	0	0.00
CBL15	On 18/05/2015	Spot Bond	100.85304	20.48590	100.85304	20.29321			0.00	0	0.00
CBL16	On 18/05/2017	Spot Bond	107.65219	11.23367	107.65219	11.15377			35,632,874,890.00	331,000	3,991,000.00
CBL17	On 23/08/2019	Spot Bond	101.28817	10.53415	101.28817	10.39433			0.00	0	0.00
CBL18	On 23/08/2019	Spot Bond	101.82280	12.28743	101.82280	12.14756			0.00	0	0.00
CBL19	On 02/11/2015	Spot Bond	100.00000	11.76884	100.00000	11.50581			0.00	0	0.00
CCT01	On 23/06/2023	Spot Bond	122.47945	15.99960	122.47945	15.87479			0.00	0	0.00
CCT02	On 12/06/2024	Spot Bond	118.42047	15.53864	118.42047	15.42062			0.00	0	1,000,000.00
CCT03	On 15/03/2025	Spot Bond	117.20315	11.85603	117.20315	11.76573			0.00	0	38,134,000.00
CGR10	On 08/12/2016	Spot Bond	100.88420	13.42504	100.88420	12.70752			0.00	0	0.00
CGR11	On 28/03/2016	Spot Bond	104.14474	18.11369	104.14474	18.02445			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM Yield	MarkPrice	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
CGR12	On 14/11/2014	Spot Bond	100.00000	33.77353	100.00000	33.01052			0.00	0	0.00
CGR6	On 18/02/2013	Spot Bond	101.65048	86.10744	101.65048	85.50957			0.00	0	0.00
CGR7	On 22/07/2014	Spot Bond	102.86721	34.22591	102.86721	33.97145			0.00	0	0.00
CGR8	On 22/07/2015	Spot Bond	103.30382	24.20411	103.30382	24.02346			0.00	0	0.00
CIG01	On 06/06/2015	Spot Bond	100.80383	20.59721	100.80383	20.39928			0.00	0	0.00
CLN100	On 20/12/2012	Spot Bond	100.33426	98.71275	100.33426	97.92679			0.00	0	0.00
CLN103	On 20/03/2013	Spot Bond	100.61895	99.91923	100.61895	99.11936			0.00	0	0.00
CLN104	On 15/06/2014	Spot Bond	100.74860	36.72499	100.74860	36.45401			0.00	0	0.00
CLN108	On 20/06/2013	Spot Bond	100.40933	66.52015	100.40933	66.03081			0.00	0	0.00
CLN110	On 31/03/2013	Spot Bond	100.00000	79.07694	100.00000	78.58168			0.00	0	0.00
CLN111	On 31/03/2013	Spot Bond	100.00000	79.07694	100.00000	78.58168			0.00	0	0.00
CLN112	On 31/03/2013	Spot Bond	100.00000	79.07694	100.00000	78.58168			0.00	0	0.00
CLN113	On 31/03/2013	Spot Bond	100.00000	79.07694	100.00000	78.58168			0.00	0	0.00
CLN114	On 20/06/2013	Spot Bond	100.40933	66.52015	100.40933	66.03081			0.00	0	0.00
CLN115	On 20/06/2013	Spot Bond	100.40933	66.52015	100.40933	66.03081			0.00	0	0.00
CLN116	On 31/08/2013	Spot Bond	100.91360	56.23594	100.91360	55.81581			0.00	0	0.00
CLN117	On 20/06/2013	Spot Bond	100.41216	66.54912	100.41216	66.05956			0.00	0	0.00
CLN118	On 20/06/2013	Spot Bond	100.38376	66.25942	100.38376	65.77212			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
CLN120	On 20/06/2013	Spot Bond	100.36102	66.02765	100.36102	65.54215				0.00	0	0.00
CLN123	On 23/05/2013	Spot Bond	100.95747	84.40888	100.95747	83.83664				0.00	0	0.00
CLN126	On 20/08/2015	Spot Bond	101.78237	20.52751	101.78237	20.37633				0.00	0	0.00
CLN127	On 01/07/2013	Spot Bond	100.19516	64.71121	100.19516	64.24124				0.00	0	0.00
CLN130	On 20/08/2015	Spot Bond	101.76269	20.40033	101.76269	20.25011				0.00	0	0.00
CLN132	On 20/09/2013	Spot Bond	100.38372	66.25944	100.38372	65.77213				0.00	0	0.00
CLN133	On 20/09/2013	Spot Bond	100.36383	66.05663	100.36383	65.57090				0.00	0	0.00
CLN134	On 20/08/2015	Spot Bond	101.86667	21.07217	101.86667	20.91686				0.00	0	0.00
CLN135	On 22/08/2013	Spot Bond	100.97002	56.60659	100.97002	56.19264				0.00	0	0.00
CLN136	On 22/08/2013	Spot Bond	100.92517	56.61079	100.92517	56.19698				0.00	0	0.00
CLN138	On 31/08/2013	Spot Bond	101.01305	56.65327	101.01305	56.22964				0.00	0	0.00
CLN140	On 20/06/2013	Spot Bond	100.41784	66.60706	100.41784	66.11705				0.00	0	0.00
CLN141	On 20/06/2013	Spot Bond	100.39797	66.40427	100.39797	65.91584				0.00	0	0.00
CLN143	On 20/09/2013	Spot Bond	100.40359	66.46223	100.40359	65.97334				0.00	0	0.00
CLN145	On 20/09/2013	Spot Bond	104.39421	61.40633	104.39421	60.98034				0.00	0	0.00
CLN147	On 19/04/2013	Spot Bond	101.82300	78.39095	101.82300	77.91244				0.00	0	0.00
CLN149	On 20/09/2013	Spot Bond	102.79173	59.22100	102.79173	58.81531				0.00	0	0.00

Contract Details	Strike	Call / Put	MTM Yield	MarkPrice	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
CLN152	On 20/08/2013	Spot Bond	101.32621	58.08088	101.32621	57.65481			0.00	0	0.00
CLN154	On 20/03/2014	Spot Bond	100.52565	47.22442	100.52565	46.87668			0.00	0	0.00
CLN156	On 20/12/2013	Spot Bond	101.34356	46.52986	101.34356	46.18474			0.00	0	0.00
CLN157	On 20/12/2013	Spot Bond	101.34356	46.52986	101.34356	46.18474			0.00	0	0.00
CLN158	On 19/04/2013	Spot Bond	99.85161	91.80478	99.85161	91.13556			0.00	0	0.00
CLN159	On 14/02/2015	Spot Bond	101.22270	20.99633	101.22270	20.84244			0.00	0	0.00
CLN162	On 20/09/2015	Spot Bond	100.00000	19.29099	100.00000	19.14960			0.00	0	0.00
CLN163	On 20/09/2015	Spot Bond	100.00000	19.07915	100.00000	18.93930			0.00	0	0.00
CLN164	On 30/04/2014	Spot Bond	100.00000	45.23701	100.00000	44.90904			0.00	0	0.00
CLN165	On 30/04/2014	Spot Bond	100.00000	45.23701	100.00000	44.90904			0.00	0	0.00
CLN166	On 30/04/2014	Spot Bond	100.00000	45.23701	100.00000	44.90904			0.00	0	0.00
CLN167	On 30/04/2014	Spot Bond	100.00000	45.23701	100.00000	44.90904			0.00	0	0.00
CLN168	On 30/04/2014	Spot Bond	100.00000	45.23701	100.00000	44.90904			0.00	0	0.00
CLN169	On 30/04/2014	Spot Bond	100.00000	45.23701	100.00000	44.90904			0.00	0	0.00
CLN170	On 20/12/2015	Spot Bond	100.42338	14.99901	100.42338	14.88867			0.00	0	0.00
CLN172	On 30/04/2014	Spot Bond	100.00000	45.23701	100.00000	44.90904			0.00	0	0.00
CLN174	On 31/03/2013	Spot Bond	100.50974	96.07524	100.50974	95.33646			0.00	0	0.00
CLN175	On 31/03/2013	Spot Bond	100.82702	96.22239	100.82702	95.48028			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
CLN176	On 31/03/2013	Spot Bond	100.54079	96.13322	100.54079	95.39378				0.00	0	0.00
CLN177	On 31/03/2013	Spot Bond	100.49424	96.13563	100.49424	95.39649				0.00	0	0.00
CLN178	On 15/04/2014	Spot Bond	100.00000	44.21608	100.00000	43.89552				0.00	0	0.00
CLN179	On 20/03/2016	Spot Bond	100.39213	12.73309	100.39213	14.26776				0.00	0	0.00
CLN180	On 26/05/2013	Spot Bond	100.00000	66.66817	100.00000	66.66815				0.00	0	0.00
CLN181	On 26/05/2013	Spot Bond	100.00000	66.66817	100.00000	66.66815				0.00	0	0.00
CLN183	On 15/06/2016	Spot Bond	100.60029	12.79678	100.60029	12.70249				0.00	0	0.00
CLN184	On 01/07/2021	Spot Bond	102.77141	14.24651	102.77141	14.15051				0.00	0	0.00
CLN185	On 15/06/2016	Spot Bond	100.60029	12.79678	100.60029	12.70249				0.00	0	0.00
CLN186	On 06/07/2016	Spot Bond	100.01323	11.65684	100.01323	11.57232				0.00	0	0.00
CLN187	On 15/06/2014	Spot Bond	100.90290	35.60096	100.90290	35.33792				0.00	0	0.00
CLN188	On 20/06/2014	Spot Bond	100.91909	36.80464	100.91909	40.42432				0.00	0	0.00
CLN191	On 23/08/2016	Spot Bond	106.57524	7.45106	106.57524	7.39934				0.00	0	0.00
CLN192	On 24/08/2016	Spot Bond	99.04734	13.14176	99.04734	13.04728				0.00	0	0.00
CLN193	On 29/08/2021	Spot Bond	106.47706	3.58436	106.47706	3.55631				0.00	0	0.00
CLN194	On 31/08/2016	Spot Bond	100.91984	14.65922	100.91984	14.56029				0.00	0	0.00
CLN195	On 15/06/2014	Spot Bond	101.01820	36.86276	101.01820	36.59013				0.00	0	0.00

Contract Details	Strike	Call / Put	MTM Yield	MarkPrice	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
CLN196	On 15/06/2016	Spot Bond	100.60029	12.79678	100.60029	12.70249			0.00	0	0.00
CLN197	On 15/06/2016	Spot Bond	100.60029	12.79678	100.60029	12.70249			0.00	0	0.00
CLN198	On 13/09/2021	Spot Bond	106.09892	4.07587	106.09892	4.04375			0.00	0	0.00
CLN199	On 13/09/2016	Spot Bond	106.04227	7.57338	106.04227	7.51374			0.00	0	0.00
CLN200	On 20/12/2016	Spot Bond	100.61212	12.70232	100.61212	15.17874			0.00	0	0.00
CLN205	On 24/03/2013	Spot Bond	100.32240	98.03117	100.32240	97.25689			0.00	0	0.00
CLN209	On 20/03/2013	Spot Bond	100.39517	97.31592	100.39517	98.17369			0.00	0	0.00
CLN210	On 20/06/2013	Spot Bond	100.47626	65.20240	100.47626	66.70909			0.00	0	0.00
CLN211	On 20/12/2013	Spot Bond	100.57686	45.51575	100.57686	47.59796			0.00	0	0.00
CLN213	On 12/10/2014	Spot Bond	99.98364	29.92544	99.98364	29.70851			0.00	0	0.00
CLN214	On 12/10/2014	Spot Bond	99.98339	30.00760	99.98339	29.79008			0.00	0	0.00
CLN215	On 17/10/2016	Spot Bond	103.62392	12.98823	103.62392	12.89917			0.00	0	0.00
CLN216	On 11/10/2014	Spot Bond	99.99988	30.22115	99.99988	30.00205			0.00	0	0.00
CLN217	On 11/10/2014	Spot Bond	99.99989	30.12974	99.99989	29.91131			0.00	0	0.00
CLN219	On 20/10/2016	Spot Bond	99.79173	11.57918	99.79173	11.49538			0.00	0	0.00
CLN220	On 20/10/2016	Spot Bond	99.80002	11.57773	99.80002	11.49394			0.00	0	0.00
CLN221	On 20/10/2016	Spot Bond	103.81175	12.99781	103.81175	12.90855			0.00	0	0.00
CLN222	On 20/10/2016	Spot Bond	103.81175	12.99781	103.81175	12.90855			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
CLN223	On 15/06/2014	Spot Bond	104.34821	35.28636	104.34821	35.01774				0.00	0	0.00
CLN224	On 15/06/2014	Spot Bond	107.51178	35.57737	107.51178	35.29924				0.00	0	0.00
CLN225	On 09/12/2016	Spot Bond	107.00303	11.11904	107.00303	11.04106				0.00	0	0.00
CLN226	On 20/12/2016	Spot Bond	100.43472	9.76848	100.43472	11.50650				0.00	0	0.00
CLN227	On 20/12/2016	Spot Bond	100.48341	10.57295	100.48341	12.51322				0.00	0	0.00
CLN228	On 14/06/2013	Spot Bond	100.44030	65.34591	100.44030	64.86507				0.00	0	0.00
CLN229	On 14/06/2013	Spot Bond	100.44323	65.35937	100.44323	64.87843				0.00	0	0.00
CLN230	On 17/01/2015	Spot Bond	99.90043	22.09027	99.90043	21.93026				0.00	0	0.00
CLN231	On 17/01/2015	Spot Bond	99.90043	22.09027	99.90043	21.93026				0.00	0	0.00
CLN232	On 20/06/2014	Spot Bond	100.94701	35.29951	100.94701	38.03152				0.00	0	0.00
CLN233	On 02/02/2013	Spot Bond	101.15359	88.28215	101.15359	87.64831				0.00	0	0.00
CLN234	On 19/04/2013	Spot Bond	99.83657	91.96400	99.83657	91.29371				0.00	0	0.00
CLN235	On 19/04/2013	Spot Bond	99.83657	91.96400	99.83657	91.29371				0.00	0	0.00
CLN236	On 15/06/2016	Spot Bond	100.64882	12.42388	100.64882	12.34899				0.00	0	0.00
CLN237	On 14/02/2017	Spot Bond	101.05242	9.09905	101.05242	9.03247				0.00	0	0.00
CLN238	On 15/02/2013	Spot Bond	100.93369	85.61828	100.93369	85.02318				0.00	0	0.00
CLN239	On 20/03/2017	Spot Bond	100.44136	9.73493	100.44136	11.15517				0.00	0	0.00

Contract Details	Strike	Call / Put	MTM Yield	MarkPrice	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
CLN240		On 24/02/2015	Spot Bond	100.86994	19.64990	100.86994	19.50634		0.00	0	0.00
CLN241		On 24/02/2017	Spot Bond	100.93114	9.39919	100.93114	9.33048		0.00	0	0.00
CLN242		On 24/02/2019	Spot Bond	101.19905	12.31232	101.19905	12.23040		0.00	0	0.00
CLN243		On 24/02/2019	Spot Bond	101.19905	12.31232	101.19905	12.23040		0.00	0	0.00
CLN244		On 25/02/2015	Spot Bond	100.81644	19.61704	100.81644	19.47378		0.00	0	0.00
CLN245		On 25/02/2015	Spot Bond	100.81889	19.63421	100.81889	19.49082		0.00	0	0.00
CLN246		On 24/02/2017	Spot Bond	100.84952	13.69692	100.84952	13.59687		0.00	0	0.00
CLN247		On 24/02/2017	Spot Bond	101.47693	13.53655	101.47693	13.43712		0.00	0	0.00
CLN248		On 14/03/2015	Spot Bond	100.47537	21.69067	100.47537	21.53102		0.00	0	0.00
CLN249		On 24/02/2017	Spot Bond	101.44712	13.26082	101.44712	13.16343		0.00	0	0.00
CLN250		On 26/03/2015	Spot Bond	100.26649	22.70632	100.26649	22.53951		0.00	0	0.00
CLN251		On 26/03/2015	Spot Bond	100.26649	22.70632	100.26649	22.53951		0.00	0	0.00
CLN252		On 26/03/2015	Spot Bond	100.26649	22.70632	100.26649	22.53951		0.00	0	0.00
CLN253		On 26/03/2015	Spot Bond	100.26649	22.70632	100.26649	22.53951		0.00	0	0.00
CLN254		On 26/03/2015	Spot Bond	100.26649	22.70632	100.26649	22.53951		0.00	0	0.00
CLN255		On 26/03/2015	Spot Bond	100.27379	22.89116	100.27379	22.72298		0.00	0	0.00
CLN256		On 26/03/2017	Spot Bond	100.28582	10.74116	100.28582	10.66223		0.00	0	0.00
CLN257		On 26/03/2017	Spot Bond	100.28582	10.74116	100.28582	10.66223		0.00	0	0.00

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
CLN258	On 26/03/2017	Spot Bond	100.28582	10.74116	100.28582	10.66223				0.00	0	0.00
CLN259	On 26/03/2017	Spot Bond	100.28582	10.74116	100.28582	10.66223				0.00	0	0.00
CLN260	On 26/03/2017	Spot Bond	100.28582	10.74116	100.28582	10.66223				0.00	0	0.00
CLN261	On 26/03/2017	Spot Bond	100.28785	10.79948	100.28785	10.72012				0.00	0	0.00
CLN262	On 26/03/2019	Spot Bond	106.98684	11.18614	106.98684	11.10697				0.00	0	0.00
CLN263	On 20/06/2014	Spot Bond	100.51194	31.76167	100.51194	33.66695				0.00	0	0.00
CLN264	On 18/08/2014	Spot Bond	100.89505	27.10033	100.89505	26.90229				0.00	0	0.00
CLN265	On 02/04/2013	Spot Bond	100.15533	94.21182	100.15533	93.27462				0.00	0	0.00
CLN266	On 16/03/2014	Spot Bond	100.39498	43.76031	100.39498	43.43844				0.00	0	0.00
CLN267	On 16/03/2014	Spot Bond	100.39498	43.76031	100.39498	43.43844				0.00	0	0.00
CLN268	On 30/04/2017	Spot Bond	101.37065	10.21060	101.37065	10.11414				0.00	0	0.00
CLN269	On 20/06/2017	Spot Bond	100.49989	9.95142	100.49989	11.96646				0.00	0	0.00
CLN270	On 24/02/2017	Spot Bond	101.35958	12.80395	101.35958	12.70999				0.00	0	0.00
CLN271	On 20/06/2017	Spot Bond	100.58462	11.36881	100.58462	13.73648				0.00	0	0.00
CLN272	On 20/06/2017	Spot Bond	100.39320	8.34362	100.39320	9.95900				0.00	0	0.00
CLN273	On 20/06/2017	Spot Bond	100.39040	8.29624	100.39040	9.89987				0.00	0	0.00
CLN274	On 20/06/2017	Spot Bond	100.40357	8.34232	100.40357	9.95770				0.00	0	0.00

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
CLN275	On 22/05/2017	Spot Bond	100.91562	9.24811	100.91562	9.16107				0.00	0	0.00
CLN276	On 24/05/2017	Spot Bond	101.06552	10.65514	101.06552	10.55474				0.00	0	0.00
CLN277	On 25/05/2017	Spot Bond	100.99983	10.63134	100.99983	10.53123				0.00	0	0.00
CLN278	On 20/06/2017	Spot Bond	100.40244	8.32337	100.40244	9.93405				0.00	0	0.00
CLN279	On 20/06/2015	Spot Bond	100.54373	18.71075	100.54373	20.90334				0.00	0	0.00
CLN280	On 07/06/2017	Spot Bond	100.65226	9.13369	100.65226	9.04603				0.00	0	0.00
CLN281	On 21/06/2015	Spot Bond	100.36006	17.57095	100.36006	17.40458				0.00	0	0.00
CLN282	On 27/06/2015	Spot Bond	100.24531	17.15877	100.24531	16.99646				0.00	0	0.00
CLN283	On 20/09/2015	Spot Bond	100.37919	15.95684	100.37919	17.65392				0.00	0	0.00
CLN284	On 20/06/2017	Spot Bond	100.44355	8.34296	100.44355	10.43029				0.00	0	0.00
CLN285	On 20/06/2017	Spot Bond	100.44355	8.34296	100.44355	10.43029				0.00	0	0.00
CLN286	On 20/06/2017	Spot Bond	100.44355	8.34296	100.44355	10.43029				0.00	0	0.00
CLN287	On 20/06/2017	Spot Bond	100.44355	8.34296	100.44355	10.43029				0.00	0	0.00
CLN288	On 10/08/2017	Spot Bond	101.18342	9.59640	101.18342	9.46914				0.00	0	0.00
CLN289	On 30/08/2017	Spot Bond	100.81012	8.88408	100.81012	8.76402				0.00	0	0.00
CLN290	On 26/06/2017	Spot Bond	100.17296	2.39517	100.17296	2.36069				0.00	0	0.00
CLN291	On 26/06/2017	Spot Bond	100.17296	2.39517	100.17296	2.36069				0.00	0	0.00
CLN292	On 26/06/2017	Spot Bond	100.17084	2.39533	100.17084	2.36084				0.00	0	0.00

Contract Details	Strike	Call / Put	MTM Yield	MarkPrice	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
CLN293	On 30/06/2017	Spot Bond	100.14936	2.35050	100.14936	2.31819			0.00	0	0.00
CLN294	On 26/06/2017	Spot Bond	100.14949	2.39466	100.14949	2.35978			0.00	0	0.00
CLN295	On 30/06/2017	Spot Bond	100.15029	2.35880	100.15029	2.32601			0.00	0	0.00
CLN296	On 20/12/2017	Spot Bond	100.00000	1.63082	100.00000	1.60104			0.00	0	0.00
CLN297	On 30/06/2017	Spot Bond	100.00000	2.32206	100.00000	2.28470			0.00	0	0.00
CLN298	On 30/06/2017	Spot Bond	100.00000	2.33124	100.00000	2.29323			0.00	0	0.00
CLN299	On 30/06/2017	Spot Bond	100.00000	2.31280	100.00000	2.27238			0.00	0	0.00
CLN300	On 20/12/2017	Spot Bond	100.00000	1.60162	100.00000	1.56387			0.00	0	0.00
CLN301	On 20/12/2017	Spot Bond	100.00000	1.57086	100.00000	1.52494			0.00	0	0.00
CLN302	On 20/12/2017	Spot Bond	100.00000	1.46459	100.00000	1.39221			0.00	0	0.00
CLN39	On 07/02/2016	Spot Bond	100.00000	22.19159	100.00000	22.04536			0.00	0	0.00
CLN40	On 07/02/2016	Spot Bond	100.00000	22.19159	100.00000	22.04536			0.00	0	0.00
CLN42	On 18/04/2028	Spot Bond	34.94295	0.71197	34.94295	0.71008			0.00	0	0.00
CLN44	On 31/03/2013	Spot Bond	154.47129	69.03499	154.47129	68.44374			0.00	0	0.00
CLN46	On 07/03/2013	Spot Bond	100.53703	81.81331	100.53703	81.27157			0.00	0	0.00
CLN47	On 07/03/2013	Spot Bond	100.53241	81.80396	100.53241	81.26229			0.00	0	0.00
CLN48	On 07/03/2013	Spot Bond	100.00000	125.89903	100.00000	124.96200			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM Yield	MarkPrice	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
CLN49	On 31/03/2013	Spot Bond	154.29358	106.08978	154.29358	105.09197			0.00	0	0.00
CLN50	On 07/03/2013	Spot Bond	100.52779	81.79460	100.52779	81.25302			0.00	0	0.00
CLN51	On 07/03/2013	Spot Bond	152.83040	74.30656	152.83040	73.62864			0.00	0	0.00
CLN52	On 30/04/2013	Spot Bond	101.20452	89.01179	101.20452	88.37237			0.00	0	0.00
CLN54	On 30/04/2013	Spot Bond	101.20452	89.01179	101.20452	88.37237			0.00	0	0.00
CLN55	On 18/04/2028	Spot Bond	156.76383	5.57810	156.76383	5.51828			0.00	0	0.00
CLN56	On 30/04/2013	Spot Bond	94.77223	76.28981	94.77223	75.85727			0.00	0	0.00
CLN57	On 30/04/2013	Spot Bond	97.02201	75.81481	97.02201	75.37759			0.00	0	0.00
CLN58	On 07/03/2013	Spot Bond	100.53241	81.80396	100.53241	81.26229			0.00	0	0.00
CLN59	On 07/03/2013	Spot Bond	100.53241	81.80396	100.53241	81.26229			0.00	0	0.00
CLN61	On 02/03/2028	Spot Bond	100.00000	13.12283	100.00000	13.02558			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	77.03845	101.10498	76.57063			0.00	0	10,000,000.00
CLN81	On 18/04/2028	Spot Bond	120.49629	7.73077	120.49629	7.67091			0.00	0	0.00
CLN88	On 28/04/2028	Spot Bond	134.98268	0.00020	134.98268	0.00020			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	18.95486	78.86322	18.86449			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
CLNF02	On 20/10/2015	Spot Bond		78.68249	19.00975	78.68249	18.91928			0.00	0	0.00
CLNF03	On 10/10/2016	Spot Bond		100.01914	12.32620	100.01914	12.23682			0.00	0	0.00
CLNF04	On 10/10/2016	Spot Bond		100.01914	12.32620	100.01914	12.23682			0.00	0	0.00
CLNF05	On 20/09/2016	Spot Bond		100.44036	11.27727	100.44036	13.02839			0.00	0	0.00
CLNF06	On 20/12/2016	Spot Bond		100.40864	9.34733	100.40864	10.97952			0.00	0	0.00
CLNF07	On 20/06/2017	Spot Bond		100.41492	8.53178	100.41492	10.19417			0.00	0	0.00
CLNF08	On 10/07/2013	Spot Bond		100.01997	62.35006	100.01997	61.76779			0.00	0	0.00
CLNF09	On 20/06/2017	Spot Bond		100.41000	8.62785	100.41000	10.31376			0.00	0	0.00
CLNF10	On 24/07/2017	Spot Bond		101.50812	10.48840	101.50812	10.34895			0.00	0	0.00
COJ02	On 15/09/2016	Spot Bond		109.94659	16.62857	109.94659	16.50826			0.00	0	0.00
COJ03	On 26/04/2013	Spot Bond		106.29178	74.94863	106.29178	74.48349		42,516,712,000.00		400,000	100,000.00
COJ04	On 05/06/2018	Spot Bond		106.25789	9.42283	106.25789	9.35688			0.00	0	288,000.00
COJ05	On 05/06/2023	Spot Bond		122.59946	10.09078	122.59946	10.01157			0.00	0	339,547,000.00
COJ06	On 09/12/2015	Spot Bond		112.90836	15.78255	112.90836	21.04806		6,774,501,600,000.00		60,000,000	100,000.00
COJ07	On 23/03/2021	Spot Bond		111.62273	11.74952	111.62273	11.66347			0.00	0	687,000.00
COJ10C	On 18/01/2013	Spot Bond		100.00000	95.64310	100.00000	94.93811			0.00	0	0.00
COJ12C	On 17/02/2013	Spot Bond		5.86800	104.70610	5.86800	104.65618			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM Yield	MarkPrice	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
CPL002	On 29/11/2014	Spot Bond	100.79434	26.70436	100.79434	26.50725			0.00	0	0.00
CPL003	On 28/02/2017	Spot Bond	100.83040	9.12187	100.83040	9.05524			0.00	0	0.00
CPL005	On 01/03/2015	Spot Bond	100.70290	19.47867	100.70290	19.33342			0.00	0	0.00
CPL007	On 01/08/2015	Spot Bond	101.26682	17.13902	101.26682	16.91158			0.00	0	0.00
CPL009	On 07/12/2012	Spot Bond	100.45141	68.33553	100.45141	68.33551			0.00	0	0.00
CPL010	On 25/02/2013	Spot Bond	100.00000	82.57919	100.00000	82.02247			0.00	0	0.00
CPL011	On 08/03/2013	Spot Bond	100.00000	80.57395	100.00000	100.00000			0.00	0	0.00
DENG28	On 12/02/2013	Spot Bond	100.00000	85.08159	100.00000	84.49074			0.00	0	0.00
DENG31	On 02/04/2013	Spot Bond	100.00000	78.49219	100.00000	78.00262			0.00	0	0.00
DENG41	On 28/01/2013	Spot Bond	100.18699	88.14474	100.18699	87.50957			0.00	0	0.00
DENG42	On 03/04/2013	Spot Bond	100.13300	80.28526	100.13300	79.78505			0.00	0	0.00
DRD03	On 02/07/2014	Spot Bond	100.21016	49.00638	100.21016	48.36159			0.00	0	0.00
DRD04	On 03/07/2015	Spot Bond	100.22082	24.18790	100.22082	23.86963			0.00	0	0.00
DRD05	On 03/10/2013	Spot Bond	100.19483	66.72667	100.19483	65.84885			0.00	0	0.00
DV13	On 25/08/2013	Spot Bond	104.31041	62.12839	104.31041	61.70467			0.00	0	0.00
DV21	On 15/06/2016	Spot Bond	133.09009	20.97280	133.09009	20.79815			0.00	0	14,358,000.00
DV22	On 07/02/2020	Spot Bond	111.95336	11.57431	111.95336	11.49073		4,481,278,722,068.96	40,028,086	67,052,000.00	
DV23	On 27/02/2023	Spot Bond	110.94098	11.60610	110.94098	11.52290		6,790,152,443,706.24	61,205,088	105,624,000.00	

Contract Details	Strike	Call / Put	MTM Yield	MarkPrice	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
E170	On 01/08/2020	Spot Bond	142.91138	13.89053	142.91138	13.76896			0.00	0	23,000,000.00
EDC01	On 04/04/2016	Spot Bond	101.79146	18.62427	101.79146	18.48708		3,969,866,940,000.00		39,000,000	39,000,000.00
EFC01	On 31/08/2014	Spot Bond	100.97946	20.94090	100.97946	20.73936			0.00	0	0.00
EFC02	On 31/08/2015	Spot Bond	101.06163	8.75480	101.06163	8.67048			0.00	0	0.00
EFC03	On 31/08/2016	Spot Bond	101.11630	3.65849	101.11630	3.62324			0.00	0	0.00
EFC04	On 31/08/2017	Spot Bond	101.17092	1.52758	101.17092	1.51286			0.00	0	0.00
EL15	On 29/06/2015	Spot Bond	126.54006	11.67599	126.54006	11.58253			0.00	0	70,000,000.00
EL28	On 02/05/2028	Spot Bond	1.65500	116.01682	1.65500	115.90181		66,200,000,000.00		40,000,000	40,500,000.00
EL29	On 19/11/2029	Spot Bond	1.90000	101.52443	1.90000	101.40600			0.00	0	2,229,000.00
EMM01	On 28/07/2020	Spot Bond	111.69838	13.19543	111.69838	13.10032			0.00	0	0.00
EMM02	On 11/03/2021	Spot Bond	112.15374	11.98490	112.15374	11.89679			0.00	0	0.00
EMM03	On 04/05/2024	Spot Bond	106.65311	10.26444	106.65311	10.19199		533,265,550,000.00		5,000,000	5,000,000.00
EPF001	On 19/08/2015	Spot Bond	100.93077	15.04453	100.93077	14.93457			0.00	0	0.00
EPFC02	On 07/11/2013	Spot Bond	100.00000	53.18923	100.00000	52.00050			0.00	0	0.00
EPFC03	On 18/02/2013	Spot Bond	100.00000	83.90805	100.00000	83.33333			0.00	0	0.00
EQ182U	On 11/12/2012	Spot Bond	100.00000	99.72678	100.00000	98.91599			0.00	0	0.00
EQ183U	On 24/01/2013	Spot Bond	100.00000	89.02439	100.00000	88.37772			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM Yield	MarkPrice	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
EQ184U	On 13/02/2013	Spot Bond	100.00000	89.47168	100.00000	88.85179			0.00	0	0.00
EQS01	On 18/11/2014	Spot Bond	126.47802	22.97418	126.47802	22.76885			0.00	0	0.00
EQS02	On 01/07/2015	Spot Bond	109.43400	26.77996	109.43400	26.59007			0.00	0	0.00
EQS04	On 22/09/2015	Spot Bond	107.25989	19.70748	107.25989	19.55374			0.00	0	0.00
EQS05	On 25/04/2017	Spot Bond	101.66692	11.25410	101.66692	11.14752			0.00	0	70,000,000.00
ERS3A8	On 17/11/2014	Spot Bond	101.14823	28.12205	101.14823	27.91607			0.00	0	0.00
ERS3B2	On 17/08/2014	Spot Bond	101.05103	27.61430	101.05103	27.41222			0.00	0	0.00
ERS3B3	On 17/11/2025	Spot Bond	100.00000	0.01015	100.00000	0.00992			0.00	0	0.00
ERS3C2	On 17/08/2014	Spot Bond	101.17066	28.23914	101.17066	28.03227			0.00	0	0.00
ERS3C3	On 17/11/2025	Spot Bond	100.00000	0.01015	100.00000	0.00992			0.00	0	0.00
ERSA10	On 17/08/2013	Spot Bond	100.93125	57.01217	100.93125	56.59540			0.00	0	0.00
ERSA11	On 17/08/2014	Spot Bond	100.96871	27.18425	100.96871	26.98547		525,037,292,000.00	5,200,000	2,600,000.00	
ERSA12	On 17/08/2015	Spot Bond	100.99870	15.19817	100.99870	15.08699			0.00	0	0.00
ERSA13	On 17/08/2013	Spot Bond	100.93575	57.02622	100.93575	56.60933			0.00	0	0.00
ERSA14	On 17/11/2025	Spot Bond	100.00000	0.01015	100.00000	0.00992			0.00	0	0.00
ERSA15	On 17/11/2025	Spot Bond	100.00000	0.01015	100.00000	0.00992			0.00	0	0.00
ES15	On 30/08/2015	Spot Bond	105.94219	18.46254	105.94219	18.33363			0.00	0	10,200,000.00
ES18	On 20/04/2018	Spot Bond	111.43974	10.19245	111.43974	10.11831		134,629,346,936.34	1,208,091	505,202,000.00	

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
ES23	On 25/01/2023	Spot Bond	117.73441	12.02688	117.73441	11.93645				12,715,316.28	108	264,043,000.00
ES26	On 02/04/2026	Spot Bond	95.26383	9.55459	95.26383	9.49344				1,060,396,076,568.33	11,131,151	48,512,000.00
ES33	On 15/09/2033	Spot Bond	8.90000	88.61077	8.97000	87.95972				1,139,664,295,200.00	128,052,168	585,714,000.00
FIFB01	On 24/08/2015	Spot Bond	100.85636	15.85485	100.85636	15.64514				0.00	0	0.00
FIFC02	On 14/12/2012	Spot Bond	100.35540	98.91218	100.35540	98.11172				0.00	0	0.00
FIFC03	On 09/10/2013	Spot Bond	100.00000	56.40571	100.00000	55.14509				0.00	0	0.00
FR002U	On 02/08/2023	Spot Bond	100.00000	11.21891	100.00000	11.13758				0.00	0	0.00
FR003U	On 02/08/2023	Spot Bond	100.00000	10.91738	100.00000	10.83823				0.00	0	0.00
FR2A3C	On 15/08/2013	Spot Bond	101.07344	57.61014	101.07344	57.18846				0.00	0	0.00
FR2B3C	On 15/08/2013	Spot Bond	101.11222	57.72746	101.11222	57.30478				0.00	0	0.00
FR2C3C	On 15/08/2013	Spot Bond	101.23627	58.10271	101.23627	57.67683				0.00	0	0.00
FR2D3D	On 15/08/2013	Spot Bond	101.30601	58.31369	101.30601	57.88598				0.00	0	0.00
FRB03	On 15/09/2014	Spot Bond	105.15565	31.08490	105.15565	30.86798				946,400,850.00	9,000	15,425,000.00
FRB05	On 21/12/2018	Spot Bond	103.15112	12.79042	103.15112	12.70351				0.00	0	294,000.00
FRB07	On 06/12/2012	Spot Bond	100.55742	81.05466	100.55742	81.05464				0.00	0	0.00
FRB08	On 10/06/2016	Spot Bond	100.49836	10.86134	100.49836	11.19499				0.00	0	0.00
FRB09	On 10/06/2017	Spot Bond	100.49830	7.83313	100.49830	8.79266				0.00	0	0.00

Contract Details	Strike	Call / Put	MTM Yield	MarkPrice	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
FRB10	On 25/01/2017	Spot Bond	101.51768	10.03154	101.51768	9.95782			0.00	0	0.00
FRBC21	On 21/12/2018	Spot Bond	111.84945	16.70880	111.84945	16.58757			0.00	0	607,000.00
FRBC22	On 21/12/2018	Spot Bond	100.44644	10.20285	100.44644	10.12777			0.00	0	0.00
FRBI01	On 30/06/2014	Spot Bond	100.00000	48.22087	100.00000	47.86219			0.00	0	0.00
FRBI04	On 31/03/2013	Spot Bond	211.83970	62.71952	211.83970	62.06231			0.00	0	0.00
FRBI07	On 07/07/2013	Spot Bond	105.16707	67.60736	105.16707	67.14320			0.00	0	0.00
FRBI22	On 31/01/2022	Spot Bond	121.95151	3.56411	121.95151	3.53354			0.00	0	12,100,000.00
FRBI23	On 07/12/2023	Spot Bond	266.05149	2.09630	266.05149	2.06727		159,630,894,000.00		600,000	300,000.00
FRBI28	On 31/03/2028	Spot Bond	145.44748	2.21239	145.44748	2.19254		174,536,976,000.00		1,200,000	10,900,000.00
FRBI33	On 07/12/2033	Spot Bond	186.40405	1.87102	186.40405	1.85082		111,842,430,000.00		600,000	8,200,000.00
FRBN04	On 15/09/2015	Spot Bond	118.97136	20.88971	118.97136	20.72871			0.00	0	0.00
FRBN06	On 15/09/2015	Spot Bond	100.00000	25.57560	100.00000	25.40430			0.00	0	0.00
FRBN07	On 15/09/2015	Spot Bond	100.00000	25.57560	100.00000	25.40430			0.00	0	0.00
FRBZ01	On 30/11/2020	Spot Bond	51.72712	3.60126	51.72712	3.58894			0.00	0	0.00
FRBZ02	On 28/10/2024	Spot Bond	32.59207	3.50125	32.59207	3.49314			0.00	0	0.00
FRBZ03	On 10/12/2024	Spot Bond	31.38364	3.78011	31.38364	3.77166			0.00	0	0.00
FRC04	On 03/06/2014	Spot Bond	103.71290	36.01893	103.71290	35.77175			0.00	0	0.00
FRC08	On 29/04/2013	Spot Bond	101.43171	89.45326	101.43171	88.80787			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
FRC101	On 24/02/2017	Spot Bond	101.42118	13.11475	101.42118	13.01846				0.00	0	0.00
FRC103	On 20/03/2014	Spot Bond	100.70350	48.69558	100.70350	48.40190				0.00	0	0.00
FRC104	On 20/03/2014	Spot Bond	100.43778	45.12184	100.43778	44.85036				0.00	0	0.00
FRC105	On 24/02/2017	Spot Bond	101.37968	12.80058	101.37968	12.70663				0.00	0	0.00
FRC106	On 24/02/2017	Spot Bond	101.37968	12.80058	101.37968	12.70663				0.00	0	0.00
FRC107	On 03/06/2021	Spot Bond	100.95684	9.49498	100.95684	9.42402				0.00	0	0.00
FRC108	On 24/02/2017	Spot Bond	101.35502	12.61394	101.35502	12.52139				0.00	0	0.00
FRC109	On 20/06/2017	Spot Bond	100.49706	11.99574	100.49706	11.90742				0.00	0	0.00
FRC11	On 26/05/2013	Spot Bond	100.81157	83.74656	100.81157	83.18329				0.00	0	0.00
FRC110	On 15/06/2016	Spot Bond	100.62812	13.19520	100.62812	15.42778				0.00	0	0.00
FRC112	On 20/06/2017	Spot Bond	100.42343	10.44837	100.42343	10.37151				0.00	0	0.00
FRC113	On 20/06/2017	Spot Bond	100.46990	11.42459	100.46990	11.34051				0.00	0	0.00
FRC114	On 20/06/2014	Spot Bond	100.53541	34.52392	100.53541	34.26967				0.00	0	0.00
FRC115	On 20/06/2017	Spot Bond	98.00000	9.11208	98.00000	9.01838				0.00	0	0.00
FRC116	On 20/06/2017	Spot Bond	100.00000	9.36177	100.00000	9.25215				0.00	0	0.00
FRC117	On 15/06/2016	Spot Bond	100.61842	13.05624	100.61842	15.25309				0.00	0	0.00
FRC118	On 20/06/2017	Spot Bond	100.45750	11.40234	100.45750	11.31842				0.00	0	0.00

Contract Details	Strike	Call / Put	MTM Yield	MarkPrice	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
FRC119	On 20/06/2017	Spot Bond	100.56313	13.66221	100.56313	13.56157			0.00	0	0.00
FRC120	On 20/06/2017	Spot Bond	100.61014	14.67207	100.61014	14.56395			0.00	0	0.00
FRC121	On 20/06/2017	Spot Bond	100.43349	9.02562	100.43349	10.81027			0.00	0	0.00
FRC122	On 20/06/2017	Spot Bond	100.51033	12.29322	100.51033	12.20272			0.00	0	0.00
FRC123	On 20/06/2017	Spot Bond	100.67570	16.08472	100.67570	15.96612			0.00	0	0.00
FRC124	On 20/06/2017	Spot Bond	100.44913	10.63877	100.44913	10.53795			0.00	0	0.00
FRC125	On 20/09/2017	Spot Bond	100.00000	7.47486	100.00000	7.37571			0.00	0	0.00
FRC126	On 20/09/2017	Spot Bond	100.53319	12.27892	100.53319	12.16249			0.00	0	0.00
FRC127	On 20/09/2017	Spot Bond	100.63883	14.35040	100.63883	14.21419			0.00	0	0.00
FRC128	On 20/09/2017	Spot Bond	100.48091	11.25816	100.48091	11.15145			0.00	0	0.00
FRC129	On 20/09/2017	Spot Bond	100.51430	11.90981	100.51430	11.79690			0.00	0	0.00
FRC130	On 20/09/2017	Spot Bond	100.60627	13.71090	100.60627	13.58080			0.00	0	0.00
FRC131	On 20/09/2017	Spot Bond	100.56147	12.83238	100.56147	12.71067			0.00	0	0.00
FRC132	On 20/09/2017	Spot Bond	100.63331	14.24204	100.63331	14.10686			0.00	0	0.00
FRC133	On 20/09/2017	Spot Bond	100.67296	15.02207	100.67296	14.87944			0.00	0	0.00
FRC134	On 20/09/2017	Spot Bond	100.60461	13.67837	100.60461	13.54859			0.00	0	0.00
FRC135	On 20/09/2017	Spot Bond	100.58527	13.84557	100.58527	13.71421			0.00	0	0.00
FRC136	On 20/09/2017	Spot Bond	100.52263	12.07267	100.52263	11.95820			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM Yield	MarkPrice	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
FRC137	On 20/09/2017	Spot Bond	100.51264	12.42430	100.51264	12.30651			0.00	0	0.00
FRC138	On 20/09/2017	Spot Bond	100.64764	14.52376	100.64764	14.38591			0.00	0	0.00
FRC139	On 20/09/2017	Spot Bond	100.63938	14.36124	100.63938	14.22493			0.00	0	0.00
FRC140	On 20/09/2017	Spot Bond	100.61676	13.91688	100.61676	13.78481			0.00	0	0.00
FRC141	On 20/09/2017	Spot Bond	100.64874	14.54543	100.64874	14.40737			0.00	0	0.00
FRC142	On 20/09/2017	Spot Bond	100.54761	12.56111	100.54761	12.44199			0.00	0	0.00
FRC143	On 20/09/2017	Spot Bond	100.48314	11.30162	100.48314	11.19449			0.00	0	0.00
FRC144	On 20/09/2017	Spot Bond	100.40273	9.73627	100.40273	9.64405			0.00	0	0.00
FRC145	On 20/09/2017	Spot Bond	100.68010	15.16285	100.68010	15.01888			0.00	0	0.00
FRC146	On 20/09/2014	Spot Bond	100.48314	33.66626	100.48314	33.34715			0.00	0	0.00
FRC147	On 20/09/2015	Spot Bond	100.54650	20.78891	100.54650	20.59176			0.00	0	0.00
FRC148	On 24/02/2017	Spot Bond	101.08864	12.66948	101.08864	12.50159			0.00	0	0.00
FRC149	On 20/09/2015	Spot Bond	100.52041	11.09004	100.52041	10.98488			0.00	0	0.00
FRC150	On 20/09/2017	Spot Bond	100.44745	1.96331	100.44745	1.94471			0.00	0	0.00
FRC151	On 20/09/2017	Spot Bond	98.00000	1.79982	98.00000	1.76081			0.00	0	0.00
FRC152	On 20/12/2017	Spot Bond	100.00000	1.63919	100.00000	1.61173			0.00	0	0.00
FRC153	On 20/12/2017	Spot Bond	100.00000	1.63919	100.00000	1.61173			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM Yield	MarkPrice	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
FRC154	On 20/12/2017	Spot Bond	100.00000	1.61706	100.00000	1.58350			0.00	0	0.00
FRC155	On 20/12/2017	Spot Bond	100.00000	1.50037	100.00000	1.43658			0.00	0	0.00
FRC157	On 30/09/2013	Spot Bond	100.00000	66.66663	100.00000	100.00000			0.00	0	0.00
FRC158	On 11/06/2014	Spot Bond	100.00000	35.35531	100.00000	100.00000			0.00	0	0.00
FRC159	On 30/09/2013	Spot Bond	100.00000	66.66663	100.00000	100.00000			0.00	0	0.00
FRC17	On 03/06/2014	Spot Bond	103.88434	36.31347	103.88434	36.06393			0.00	0	0.00
FRC29	On 22/07/2014	Spot Bond	101.69803	29.92084	101.69803	29.70063			0.00	0	0.00
FRC37	On 20/06/2015	Spot Bond	100.46014	19.19137	100.46014	19.05012			0.00	0	0.00
FRC40	On 20/12/2015	Spot Bond	100.45737	15.68114	100.45737	15.56575			0.00	0	0.00
FRC41	On 25/10/2013	Spot Bond	101.67764	61.01602	101.67764	60.56704			0.00	0	0.00
FRC46	On 10/09/2017	Spot Bond	98.80765	8.90931	98.80765	9.18673			0.00	0	0.00
FRC47	On 18/02/2013	Spot Bond	113.68077	82.10060	113.68077	81.47559			0.00	0	0.00
FRC55	On 11/07/2013	Spot Bond	100.00003	62.81885	100.00003	62.36341			0.00	0	0.00
FRC57	On 20/06/2014	Spot Bond	100.38660	31.83382	100.38660	31.59968			0.00	0	0.00
FRC61	On 28/07/2017	Spot Bond	101.46163	9.37596	101.46163	9.30710			0.00	0	0.00
FRC66	On 31/01/2022	Spot Bond	109.33538	7.37979	109.33538	7.32750			0.00	0	0.00
FRC67	On 20/09/2016	Spot Bond	100.46640	13.65975	100.46640	13.55922			0.00	0	0.00
FRC68	On 20/09/2016	Spot Bond	100.47150	13.76436	100.47150	13.66305			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM Yield	MarkPrice	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
FRC69	On 31/01/2022	Spot Bond	109.51236	5.65354	109.51236	5.61343			0.00	0	0.00
FRC70	On 20/09/2014	Spot Bond	111.32550	26.43680	111.32550	26.27471			0.00	0	0.00
FRC71	On 31/01/2022	Spot Bond	109.33538	5.18556	109.33538	5.14882			0.00	0	0.00
FRC72	On 31/01/2017	Spot Bond	114.09057	6.32058	114.09057	6.27424			0.00	0	0.00
FRC74	On 20/09/2016	Spot Bond	114.42023	8.88743	114.42023	8.83188			0.00	0	0.00
FRC75	On 20/12/2012	Spot Bond	100.45580	99.23023	100.45580	98.43922			0.00	0	0.00
FRC76	On 28/07/2017	Spot Bond	101.66489	10.45145	101.66489	10.37455			0.00	0	0.00
FRC77	On 15/06/2016	Spot Bond	100.00000	16.11602	100.00000	19.05362			0.00	0	0.00
FRC78	On 15/06/2016	Spot Bond	100.79789	15.62794	100.79789	18.48698			0.00	0	0.00
FRC79	On 15/06/2016	Spot Bond	100.69405	14.13953	100.69405	16.61508			0.00	0	0.00
FRC80	On 15/06/2016	Spot Bond	4.73000	105.88882	4.73000	108.25893			0.00	0	0.00
FRC81	On 20/12/2012	Spot Bond	100.56499	99.69690	100.56499	98.90133			0.00	0	0.00
FRC82	On 15/06/2016	Spot Bond	100.70697	14.32457	100.70697	16.84776			0.00	0	0.00
FRC83	On 20/12/2016	Spot Bond	100.40068	10.88376	100.40068	10.80371			0.00	0	0.00
FRC84	On 20/12/2016	Spot Bond	100.46304	12.18153	100.46304	12.09189			0.00	0	0.00
FRC85	On 20/12/2014	Spot Bond	100.61808	27.49549	100.61808	27.29285			0.00	0	0.00
FRC86	On 20/12/2016	Spot Bond	100.54671	13.92579	100.54671	13.82322			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM Yield	MarkPrice	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
FRC87	On 20/12/2016	Spot Bond	100.52525	13.47814	100.52525	13.37890			0.00	0	0.00
FRC88	On 20/12/2012	Spot Bond	100.34678	98.76595	100.34678	97.97946			0.00	0	0.00
FRC89	On 20/12/2012	Spot Bond	100.34394	98.75386	100.34394	97.96750			0.00	0	0.00
FRC90	On 20/03/2013	Spot Bond	100.32862	98.97263	100.32862	98.33616			0.00	0	0.00
FRC91	On 20/03/2013	Spot Bond	100.34043	98.97433	100.34043	98.33779			0.00	0	0.00
FRC92	On 20/03/2013	Spot Bond	100.34112	98.98215	100.34112	98.34554			0.00	0	0.00
FRC93	On 20/03/2013	Spot Bond	100.34682	98.75869	100.34682	97.97018			0.00	0	0.00
FRC94	On 20/03/2017	Spot Bond	100.44788	11.35358	100.44788	11.28526			0.00	0	0.00
FRC95	On 15/06/2016	Spot Bond	100.64235	12.33938	100.64235	14.01121			0.00	0	0.00
FRC96	On 20/03/2017	Spot Bond	100.44732	11.34220	100.44732	11.27395			0.00	0	0.00
FRC97	On 20/03/2015	Spot Bond	98.04956	25.70058	98.04956	25.54931			0.00	0	0.00
FRC98	On 15/06/2016	Spot Bond	100.67532	12.77022	100.67532	14.53094			0.00	0	0.00
FRC99	On 24/02/2017	Spot Bond	101.43156	13.19325	101.43156	13.09638			0.00	0	0.00
FRE2A1	On 02/08/2013	Spot Bond	101.08680	58.82948	101.08680	58.39883			0.00	0	0.00
FRE2A2	On 02/08/2013	Spot Bond	102.04635	60.91559	102.04635	60.46591			0.00	0	10,000.00
FRE2B1	On 02/08/2013	Spot Bond	101.11165	58.89145	101.11165	58.46025			0.00	0	0.00
FRE2B2	On 02/08/2013	Spot Bond	104.68033	60.20245	104.68033	59.74782			0.00	0	0.00
FRE2C	On 02/08/2013	Spot Bond	96.98334	60.30847	96.98334	59.88304			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
FRE2D	On 02/08/2013	Spot Bond	101.19191	59.09160	101.19191	58.65863				0.00	0	0.00
FRE2E	On 02/08/2013	Spot Bond	101.39248	59.59161	101.39248	59.15421				0.00	0	0.00
FRE2F	On 02/08/2013	Spot Bond	101.63872	60.20519	101.63872	59.76233				0.00	0	0.00
FRE2G	On 02/08/2013	Spot Bond	101.79324	60.59007	101.79324	60.14377				0.00	0	0.00
FRI15	On 14/03/2015	Spot Bond	137.45936	16.09958	137.45936	15.94695				0.00	0	0.00
FRJ13	On 01/09/2013	Spot Bond	101.30769	55.12694	101.30769	54.71365			13,046,404,318,200.00	128,780,000	63,260,000.00	
FRJ14	On 20/07/2014	Spot Bond	104.00517	28.91742	104.00517	28.70030			124,806,204,000.00	1,200,000	300,000.00	
FRJ15	On 04/04/2015	Spot Bond	100.18638	22.89586	100.18638	22.68173			6,011,182,800,000.00	60,000,000	30,000,000.00	
FRJ16	On 21/01/2016	Spot Bond	103.41346	12.80399	103.41346	12.70834				0.00	0	0.00
FRJ17	On 04/04/2017	Spot Bond	100.62484	10.60855	100.62484	10.50896				0.00	0	0.00
FRJ18	On 21/02/2018	Spot Bond	101.45882	7.63624	101.45882	7.58015				0.00	0	0.00
FRJ19	On 04/04/2019	Spot Bond	100.00000	12.38155	100.00000	12.31121				0.00	0	0.00
FRS36	On 07/12/2023	Spot Bond	254.50193	2.19053	254.50193	2.16109				0.00	0	0.00
FRS37	On 07/12/2023	Spot Bond	265.81898	2.09812	265.81898	2.06908				0.00	0	0.00
FRS43	On 07/12/2023	Spot Bond	249.70910	2.23218	249.70910	2.20256				0.00	0	0.00
FRS46	On 31/01/2022	Spot Bond	117.34620	3.28473	117.34620	3.26010				0.00	0	0.00
FRS49	On 27/10/2020	Spot Bond	101.41744	7.53706	101.41744	7.48173				0.00	0	0.00

Contract Details	Strike	Call / Put	MTM Yield	MarkPrice	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
FRS51	On 31/01/2022	Spot Bond	117.54524	3.57777	117.54524	3.54787			0.00	0	0.00
FRS56	On 19/07/2016	Spot Bond	101.77641	11.51674	101.77641	11.43192			0.00	0	0.00
FRS59	On 07/10/2016	Spot Bond	100.01476	11.85367	100.01476	11.76771			0.00	0	0.00
FRS61	On 02/08/2013	Spot Bond	101.49749	59.85331	101.49749	59.41358			0.00	0	0.00
FRS62	On 04/11/2026	Spot Bond	101.25022	7.41731	101.25022	7.36294			0.00	0	0.00
FRS63	On 22/12/2013	Spot Bond	100.29734	45.11624	100.29734	44.78468			0.00	0	0.00
FRS64	On 26/01/2042	Spot Bond	90.41057	3.04840	90.41057	3.02733			0.00	0	0.00
FRS65	On 30/03/2013	Spot Bond	100.18030	95.98248	100.18030	95.23716			0.00	0	0.00
FRS66	On 22/03/2013	Spot Bond	100.00000	98.27032	100.00000	97.49245			0.00	0	0.00
FRS67	On 25/05/2013	Spot Bond	100.68430	79.50823	100.68430	78.83467			0.00	0	0.00
FRS68	On 09/11/2024	Spot Bond	100.00000	0.96328	100.00000	0.95429			0.00	0	0.00
FRS69	On 31/05/2017	Spot Bond	101.11871	12.27107	101.11871	12.15283			0.00	0	0.00
FRS70	On 04/06/2013	Spot Bond	100.52362	77.47789	100.52362	76.82423			0.00	0	0.00
FRS71	On 08/06/2013	Spot Bond	100.43945	76.61208	100.43945	65.73305			0.00	0	0.00
FRS72	On 09/11/2024	Spot Bond	101.12618	8.40821	101.12618	8.32894			0.00	0	0.00
FRS73	On 12/06/2017	Spot Bond	101.07593	13.24841	101.07593	13.12219			0.00	0	0.00
FRS74	On 14/06/2017	Spot Bond	100.44759	6.94902	100.44759	8.56353			0.00	0	0.00
FRS75	On 13/06/2014	Spot Bond	100.44015	30.39627	100.44015	31.74868			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM Yield	MarkPrice	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
FRS76	On 18/06/2017	Spot Bond	100.76967	11.95040	100.76967	15.24151			0.00	0	0.00
FRS77	On 19/07/2014	Spot Bond	101.24351	29.98245	101.24351	29.58465			0.00	0	0.00
FRS78	On 08/08/2013	Spot Bond	101.17008	54.33601	101.17008	53.61552			0.00	0	0.00
FRS79	On 10/07/2017	Spot Bond	100.00000	3.49890	100.00000	3.42070			0.00	0	0.00
FRS80	On 24/10/2013	Spot Bond	100.00000	50.37813	100.00000	49.25223			0.00	0	0.00
FRS81	On 30/10/2042	Spot Bond	2.25000	102.15616	2.25000	102.03141			0.00	0	0.00
FRS82	On 21/11/2017	Spot Bond	100.00000	2.54979	100.00000	2.49280			0.00	0	0.00
FRX14	On 01/09/2014	Spot Bond	105.55013	31.50876	105.55013	31.28821		211,100,260.00		2,000	4,402,000.00
FRX15	On 14/03/2015	Spot Bond	106.51279	23.41542	106.51279	23.25031		1,810,717,430.00		17,000	716,000.00
FRX16	On 15/09/2016	Spot Bond	104.36488	13.27631	104.36488	13.18423		0.00		0	0.00
FRX17	On 15/09/2017	Spot Bond	105.51532	11.47739	105.51532	11.39708		0.00		0	0.00
FRX18	On 14/04/2018	Spot Bond	113.83008	11.35824	113.83008	11.27420		0.00		0	0.00
FRX19	On 15/11/2019	Spot Bond	108.96559	10.23214	108.96559	10.17973		1,198,621,490.00		11,000	2,711,000.00
FRX24	On 10/12/2024	Spot Bond	117.28648	9.16700	117.28648	14.43240		0.00		0	0.00
FRX31	On 21/02/2031	Spot Bond	102.81960	11.86666	102.81960	11.78667		0.00		0	0.00
FRX45	On 14/04/2045	Spot Bond	79.83345	11.13242	79.83345	11.07095		0.00		0	0.00
FTG1	On 05/09/2016	Spot Bond	100.94835	13.75599	100.94835	12.64359		0.00		0	0.00

Contract Details	Strike	Call / Put	MTM Yield	MarkPrice	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
GBL01	On 15/10/2015	Spot Bond	100.00000	19.96452	100.00000	19.51834			0.00	0	0.00
GFC03	On 10/04/2015	Spot Bond	100.01778	23.30511	100.01778	23.08748			0.00	0	0.00
GFC04	On 11/04/2017	Spot Bond	104.81266	12.75375	104.81266	12.66547			0.00	0	0.00
GFC2	On 27/02/2013	Spot Bond	100.00000	85.98874	100.00000	85.41163			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	93.11897	100.00000	92.45065			0.00	0	0.00
GPT12	On 28/02/2013	Spot Bond	100.00000	86.84703	100.00000	86.26546			0.00	0	0.00
GPT20	On 30/01/2013	Spot Bond	100.00000	87.74038	100.00000	87.11217			0.00	0	0.00
GPT21	On 28/02/2013	Spot Bond	100.00000	82.02247	100.00000	81.47321			0.00	0	0.00
GRA292	On 15/02/2013	Spot Bond	100.00000	84.49074	100.00000	83.90805			0.00	0	0.00
GRA299	On 18/12/2012	Spot Bond	99.03016	97.87559	99.03016	97.10202			0.00	0	0.00
GRA300	On 15/02/2013	Spot Bond	100.00000	84.49074	100.00000	83.90805			0.00	0	0.00
GRA301	On 20/03/2013	Spot Bond	100.00000	99.99891	100.00000	99.99850			0.00	0	0.00
GRB85	On 25/01/2013	Spot Bond	100.00000	88.80779	100.00000	88.16425			0.00	0	0.00
GRB89	On 25/01/2013	Spot Bond	100.00000	88.80779	100.00000	88.16425			0.00	0	0.00
GRD164	On 18/01/2013	Spot Bond	100.00000	90.34653	100.00000	89.68059			0.00	0	0.00
GRD166	On 15/02/2013	Spot Bond	100.00000	84.49074	100.00000	83.90805			0.00	0	0.00
GRD179	On 11/01/2013	Spot Bond	100.00000	91.93955	100.00000	91.25000			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM Yield	MarkPrice	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
GRD180	On 16/01/2013	Spot Bond	100.00000	90.79602	100.00000	90.12346			0.00	0	0.00
GRD181	On 31/01/2013	Spot Bond	100.00000	87.52998	100.00000	86.90476			0.00	0	0.00
GRD182	On 04/02/2013	Spot Bond	100.00000	86.69834	100.00000	86.08491			0.00	0	0.00
GRDB1	On 10/01/2018	Spot Bond	100.01501	7.75948	100.01501	7.70323			0.00	0	0.00
GRDC1	On 10/01/2018	Spot Bond	100.01973	9.82646	100.01973	9.75520			0.00	0	0.00
GRH1A1	On 25/10/2017	Spot Bond	100.00000	2.74592	100.00000	2.66200			0.00	0	0.00
GRH1A2	On 25/10/2017	Spot Bond	100.00000	2.74592	100.00000	2.66200			0.00	0	0.00
GRH1A3	On 25/10/2017	Spot Bond	100.00000	2.74592	100.00000	2.66200			0.00	0	0.00
GRH1A4	On 25/10/2017	Spot Bond	100.00000	2.42438	100.00000	2.39248			0.00	0	0.00
GRH1B	On 25/10/2017	Spot Bond	100.00000	2.74592	100.00000	2.66200			0.00	0	0.00
GRH1C	On 25/10/2017	Spot Bond	100.00000	2.74592	100.00000	2.66200			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	26.15955	100.57078	23.72554		40,228,312,000.00		400,000	200,000.00
GRT02	On 13/05/2016	Spot Bond	101.42786	12.06112	101.42786	11.97257		202,855,720,000.00		2,000,000	1,000,000.00
GRT03	On 15/10/2015	Spot Bond	99.93193	16.68893	99.93193	16.56801		169,592,479,764.40		1,697,080	848,540.00
GRT04	On 15/09/2016	Spot Bond	100.43806	10.47662	100.43806	10.39954		0.00		0	0.00
GRT05	On 25/01/2015	Spot Bond	102.01673	20.64351	102.01673	20.49116		1,530,250,950,000.00		15,000,000	5,000,000.00

Contract Details	Strike	Call / Put	MTM Yield	MarkPrice	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
GSIZ16	On 23/09/2016	Spot Bond	100.31458	12.46856	100.31458	12.37692			0.00	0	0.00
HILB01	On 18/07/2015	Spot Bond	99.88260	18.50954	99.88260	18.26667			0.00	0	0.00
HILB02	On 13/09/2017	Spot Bond	100.51108	8.81654	100.51108	8.69898			0.00	0	0.00
HILC02	On 17/01/2013	Spot Bond	100.00000	90.57072	100.00000	89.90148			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	98.82197	105.54321	97.99346			0.00	0	0.00
HMS1B3	On 19/12/2012	Spot Bond	105.54321	98.82197	105.54321	97.99346			0.00	0	0.00
HMS1B5	On 19/07/2013	Spot Bond	100.00000	65.55194	100.00000	65.18056			0.00	0	0.00
HMS1B6	On 19/07/2013	Spot Bond	100.00000	72.48843	100.00000	72.07662			0.00	0	0.00
HMS1B7	On 19/07/2013	Spot Bond	101.63173	61.22067	101.63173	60.77037		162,610,768,000.00	1,600,000	400,000.00	
HMS1B8	On 19/07/2015	Spot Bond	101.67762	16.30487	101.67762	16.18490		122,013,144,000.00	1,200,000	400,000.00	
HMS1B9	On 19/07/2015	Spot Bond	105.13866	17.51532	105.13866	17.38255		0.00	0	0.00	
HMS1C2	On 19/12/2012	Spot Bond	105.76786	98.87512	105.76786	98.04445		0.00	0	0.00	
HMS1C3	On 19/07/2013	Spot Bond	101.68917	61.34189	101.68917	60.89045		0.00	0	0.00	
HMS1C4	On 19/07/2015	Spot Bond	101.75803	16.64408	101.75803	16.52151		0.00	0	0.00	
HMS1C5	On 19/07/2015	Spot Bond	117.06290	15.31025	117.06290	15.18263		0.00	0	0.00	
HMS1D2	On 19/12/2012	Spot Bond	106.05795	98.94375	106.05795	98.11031		0.00	0	0.00	

Contract Details	Strike	Call / Put	MTM Yield	MarkPrice	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
HMS1D3	On 19/07/2013	Spot Bond	101.79257	61.55997	101.79257	61.10653			0.00	0	0.00
HMS1D4	On 19/07/2015	Spot Bond	101.86140	17.07967	101.86140	16.95379			0.00	0	0.00
HMS1D5	On 19/07/2015	Spot Bond	117.06290	15.72829	117.06290	15.59719			0.00	0	0.00
HMS1E2	On 19/12/2012	Spot Bond	107.08651	99.18722	107.08651	98.34391			0.00	0	0.00
HMS1E3	On 19/07/2013	Spot Bond	101.93042	61.85058	101.93042	61.39446			0.00	0	0.00
HMS1E4	On 19/07/2015	Spot Bond	101.98773	17.61127	101.98773	17.48133			0.00	0	0.00
HMS1F2	On 19/12/2012	Spot Bond	108.34719	99.48591	108.34719	98.63043			0.00	0	0.00
HMS1G2	On 19/12/2012	Spot Bond	110.21153	99.92815	110.21153	99.05462			0.00	0	0.00
HWAY20	On 31/07/2020	Spot Bond	115.88630	11.76295	115.88630	11.67561		1,861,829,295.80		16,066	34,620,000.00
HWAY23	On 07/12/2023	Spot Bond	272.42396	2.04773	272.42396	2.01891		187,972,532,400.00		690,000	125,870,000.00
HWAY24	On 07/12/2024	Spot Bond	271.70682	2.05308	271.70682	2.02424			0.00	0	0.00
HWAY34	On 31/07/2034	Spot Bond	101.83148	12.20345	101.83148	12.12183		407,325,920.00		4,000	29,504,000.00
HWAY35	On 31/07/2035	Spot Bond	102.02133	12.18623	102.02133	12.10461			0.00	0	0.00
I2025	On 31/01/2025	Spot Bond	1.20000	111.40422	1.23000	110.93882		24,918,000,000.00		20,765,000	186,883,071.00
I2038	On 31/01/2038	Spot Bond	1.86000	110.26614	1.89500	109.41514		37,572,000,000.00		20,200,000	442,705,221.00
I2050	On 31/12/2050	Spot Bond	2.02000	115.43196	2.02000	115.31317		12,342,200,000.00		6,110,000	603,000,000.00
IBC01	On 16/03/2015	Spot Bond	95.45000	21.94736	95.45000	21.82681			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM Yield	MarkPrice	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
IBL06		On 14/12/2012	Spot Bond	100.50759	100.58584	100.50759	99.77063		0.00	0	0.00
IBL09		On 08/12/2012	Spot Bond	100.56563	81.22312	100.56563	101.36447		0.00	0	0.00
IBL11		On 12/03/2015	Spot Bond	109.26558	24.42341	109.26558	24.24759		0.00	0	64,000.00
IBL12		On 12/03/2013	Spot Bond	100.86049	101.09600	100.86049	100.26710		0.00	0	0.00
IBL13		On 12/03/2015	Spot Bond	102.46253	23.57206	102.46253	23.39550		0.00	0	0.00
IBL14		On 28/06/2015	Spot Bond	100.92206	17.48794	100.92206	17.35871		0.00	0	0.00
IBL15		On 28/06/2013	Spot Bond	100.23329	64.97919	100.23329	64.50195		0.00	0	0.00
IBL18		On 10/12/2013	Spot Bond	100.52781	54.02136	100.52781	45.58828		0.00	0	0.00
IBL19		On 15/03/2014	Spot Bond	100.74849	45.45426	100.74849	45.11889		0.00	0	0.00
IBL20		On 15/03/2014	Spot Bond	103.45013	42.26137	103.45013	41.97036		0.00	0	0.00
IBL21		On 15/03/2016	Spot Bond	108.14435	16.23308	108.14435	16.11720		0.00	0	0.00
IBL22		On 15/03/2018	Spot Bond	111.48026	11.92023	111.48026	11.83302		0.00	0	0.00
IBL23		On 21/04/2014	Spot Bond	102.47730	38.96233	102.47730	38.69756		0.00	0	0.00
IBL24		On 21/04/2014	Spot Bond	99.82217	41.74182	99.82217	41.43967		0.00	0	0.00
IBL25		On 18/08/2014	Spot Bond	100.88835	26.97812	100.88835	26.78098		0.00	0	0.00
IBL26		On 18/08/2014	Spot Bond	106.87614	27.05041	106.87614	26.83928		0.00	0	0.00
IBL28		On 18/08/2016	Spot Bond	105.97204	14.15444	105.97204	14.05666		0.00	0	0.00
IBL32		On 03/11/2014	Spot Bond	101.15611	27.81234	101.15611	27.60863		0.00	0	0.00

Contract Details	Strike	Call / Put	MTM Yield	MarkPrice	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
IBL33	On 03/11/2016	Spot Bond	101.23137	10.47928	101.23137	10.40247			0.00	0	0.00
IBL34	On 31/01/2017	Spot Bond	119.59470	4.94310	119.59470	4.90547			0.00	0	0.00
IBL36	On 31/01/2022	Spot Bond	121.25275	3.20321	121.25275	3.17856		560,793,968,750.00	4,625,000	4,625,000.00	
IBL37	On 02/04/2015	Spot Bond	100.15533	23.20997	100.15533	22.99297			0.00	0	0.00
IBL38	On 02/04/2017	Spot Bond	100.16252	10.82769	100.16252	10.72645			0.00	0	0.00
IBL39	On 02/04/2018	Spot Bond	105.78604	10.74204	105.78604	10.66711			0.00	0	0.00
IBL40	On 15/06/2015	Spot Bond	100.66354	15.84561	100.66354	15.69519			0.00	0	0.00
IBL42	On 15/06/2017	Spot Bond	100.43811	7.44170	100.43811	7.37120			0.00	0	60,000,000.00
IBL43	On 15/11/2015	Spot Bond	100.00000	10.67079	100.00000	10.43231			0.00	0	0.00
IBL45	On 21/12/2018	Spot Bond	100.00000	11.22816	100.00000	10.85510			0.00	0	0.00
IBL46	On 15/01/2020	Spot Bond	100.00000	10.11322	100.00000	9.77427		500,000,000.00	5,000	5,000.00	
IC02	On 09/05/2013	Spot Bond	100.00000	74.06310	100.00000	73.63417			0.00	0	0.00
IDC01U	On 08/11/2026	Spot Bond	100.00000	0.00488	100.00000	0.00482			0.00	0	0.00
IDCP01	On 19/04/2015	Spot Bond	99.89211	19.68950	99.89211	19.55846			0.00	0	0.00
IDCP02	On 19/04/2015	Spot Bond	99.89211	19.68950	99.89211	19.55846			0.00	0	0.00
IDCP03	On 31/01/2017	Spot Bond	100.97091	9.85884	100.97091	9.79336			0.00	0	0.00
IDCP04	On 19/10/2017	Spot Bond	5.00000	103.90794	5.00000	103.82440			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM Yield	MarkPrice	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
IDW001	On 30/06/2016	Spot Bond	101.37699	14.06497	101.37699	13.93208			0.00	0	0.00
IDW002	On 30/06/2016	Spot Bond	101.30327	13.28822	101.30327	13.16275			0.00	0	0.00
IDW003	On 30/06/2016	Spot Bond	100.00000	15.63301	100.00000	15.27830			0.00	0	0.00
IFM01	On 31/03/2016	Spot Bond	112.11249	17.95260	112.11249	17.82138			0.00	0	0.00
IHL01	On 29/12/2014	Spot Bond	100.20174	23.46683	100.20174	23.29452			0.00	0	0.00
IHL02	On 29/12/2014	Spot Bond	100.20174	23.46683	100.20174	23.29452			0.00	0	0.00
IHL03	On 17/05/2017	Spot Bond	101.14829	10.33017	101.14829	10.23276			0.00	0	0.00
IKH1D	On 09/12/2028	Spot Bond	100.00000	7.22296	100.00000	8.96225			0.00	0	0.00
IN01E	On 23/07/2013	Spot Bond	101.89135	61.79702	101.89135	60.97285			0.00	0	0.00
IN02E	On 06/08/2013	Spot Bond	101.88356	54.72781	101.88356	53.99796			0.00	0	0.00
IN03E	On 13/08/2013	Spot Bond	101.64472	53.10996	101.64472	52.40304			0.00	0	0.00
IN04	On 15/03/2015	Spot Bond	101.44581	24.91378	101.44581	24.74494			0.00	0	0.00
IN04E	On 27/08/2013	Spot Bond	100.58397	50.24059	100.58397	49.57755			0.00	0	0.00
IN05E	On 14/11/2013	Spot Bond	100.00000	49.92516	100.00000	48.79726			0.00	0	0.00
IN07	On 16/05/2013	Spot Bond	104.33728	72.12899	104.33728	71.70456			0.00	0	0.00
IN09	On 01/02/2016	Spot Bond	101.67347	14.58936	101.67347	14.48201			0.00	0	0.00
IN177U	On 24/01/2013	Spot Bond	100.00000	89.02439	100.00000	88.37772			0.00	0	0.00
IN178U	On 24/01/2013	Spot Bond	100.00000	89.02439	100.00000	88.37772			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
IN181U	On 31/01/2013	Spot Bond	100.00000	87.52998	100.00000	86.90476	0.00	0	0.00			
IND204	On 24/01/2013	Spot Bond	100.00000	89.02439	100.00000	88.37772	0.00	0	0.00			
IND205	On 31/01/2013	Spot Bond	100.00000	87.52998	100.00000	86.90476	0.00	0	0.00			
IND207	On 14/02/2013	Spot Bond	100.00000	84.68677	100.00000	84.10138	0.00	0	0.00			
IND208	On 21/02/2013	Spot Bond	100.00000	83.33333	100.00000	82.76644	0.00	0	0.00			
IND209	On 28/02/2013	Spot Bond	100.00000	82.02247	100.00000	81.47321	0.00	0	0.00			
IND234	On 21/08/2013	Spot Bond	100.00000	56.87476	100.00000	56.49694	0.00	0	0.00			
IND250	On 11/12/2012	Spot Bond	99.02750	99.72943	99.02750	98.92642	0.00	0	0.00			
IND302	On 08/01/2013	Spot Bond	98.62666	92.73333	98.62666	92.04143	0.00	0	0.00			
IND303	On 15/01/2013	Spot Bond	98.52695	91.14297	98.52695	90.47519	0.00	0	0.00			
IND304	On 22/01/2013	Spot Bond	98.42745	89.60930	98.42745	88.96437	0.00	0	0.00			
IND305	On 29/01/2013	Spot Bond	100.00000	87.95181	100.00000	87.32057	0.00	0	0.00			
IND306	On 05/02/2013	Spot Bond	100.00000	86.49289	100.00000	85.88235	0.00	0	0.00			
IND307	On 12/02/2013	Spot Bond	100.00000	85.08159	100.00000	84.49074	0.00	0	0.00			
IND308	On 19/02/2013	Spot Bond	100.00000	83.71560	100.00000	83.14351	0.00	0	0.00			
IND309	On 26/02/2013	Spot Bond	100.00000	82.39278	100.00000	81.83857	0.00	0	0.00			
IND310	On 05/03/2013	Spot Bond	100.00000	81.11111	100.00000	80.57395	0.00	0	0.00			

Contract Details	Strike	Call / Put	MTM Yield	MarkPrice	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
IND311	On 12/03/2013	Spot Bond	100.00000	79.86871	100.00000	79.34783			0.00	0	0.00
IND312	On 19/03/2013	Spot Bond	100.00000	78.66379	100.00000	78.15846			0.00	0	0.00
IND313	On 26/03/2013	Spot Bond	100.00000	77.49469	100.00000	77.00422			0.00	0	0.00
IND314	On 02/04/2013	Spot Bond	100.00000	76.35983	100.00000	75.88358			0.00	0	0.00
IND315	On 09/04/2013	Spot Bond	100.00000	75.25773	100.00000	74.79508			0.00	0	0.00
IND316	On 16/04/2013	Spot Bond	100.00000	74.18699	100.00000	73.73737			0.00	0	0.00
IND317	On 23/04/2013	Spot Bond	100,000.00000	0.27165	100,000.00000	0.26572			0.00	0	0.00
IND318	On 24/04/2013	Spot Bond	100.00000	73.00000	100.00000	72.56461			0.00	0	0.00
IND319	On 25/04/2013	Spot Bond	100.00000	72.85429	100.00000	72.42063			0.00	0	0.00
IND320	On 26/04/2013	Spot Bond	100.00000	72.70916	100.00000	72.27723			0.00	0	0.00
IND321	On 27/04/2013	Spot Bond	100.00000	72.56461	100.00000	72.13439			0.00	0	0.00
IND322	On 28/04/2013	Spot Bond	100.00000	72.42063	100.00000	71.99211			0.00	0	0.00
IND323	On 29/04/2013	Spot Bond	100.00000	72.27723	100.00000	71.85039			0.00	0	0.00
IND324	On 30/04/2013	Spot Bond	100.00000	72.13439	100.00000	71.70923			0.00	0	0.00
IND325	On 01/05/2013	Spot Bond	100.00000	71.99211	100.00000	71.56863			0.00	0	0.00
IND326	On 02/05/2013	Spot Bond	100.00000	71.85039	100.00000	71.42857			0.00	0	0.00
IND327	On 03/05/2013	Spot Bond	100.00000	71.70923	100.00000	71.28906			0.00	0	0.00
IND328	On 04/05/2013	Spot Bond	100.00000	71.56863	100.00000	71.15010			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM Yield	MarkPrice	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
IND329	On 05/05/2013	Spot Bond	100.00000	71.42857	100.00000	71.01167			0.00	0	0.00
IND330	On 06/05/2013	Spot Bond	100.00000	71.28906	100.00000	70.87379			0.00	0	0.00
IND331	On 07/05/2013	Spot Bond	100.00000	71.15010	100.00000	70.73643			0.00	0	0.00
IND332	On 08/05/2013	Spot Bond	100.00000	71.01167	100.00000	70.59961			0.00	0	0.00
IND333	On 09/05/2013	Spot Bond	100.00000	70.87379	100.00000	70.46332			0.00	0	0.00
IND334	On 20/08/2013	Spot Bond	100.00000	61.85016	100.00000	61.49880			0.00	0	0.00
IND335	On 27/08/2013	Spot Bond	100.00000	61.03342	100.00000	60.68669			0.00	0	0.00
IND336	On 03/09/2013	Spot Bond	100.00000	60.22745	100.00000	59.88531			0.00	0	0.00
IND337	On 10/09/2013	Spot Bond	100.00000	59.43213	100.00000	59.09451			0.00	0	0.00
IND338	On 17/09/2013	Spot Bond	100.00000	58.64732	100.00000	58.31415			0.00	0	0.00
IND339	On 25/09/2013	Spot Bond	100.00000	52.61973	100.00000	52.27018			0.00	0	0.00
IND340	On 01/10/2013	Spot Bond	100.00000	51.92295	100.00000	51.57802			0.00	0	0.00
IND341	On 08/10/2013	Spot Bond	100.00000	51.12168	100.00000	50.78208			0.00	0	0.00
IND342	On 15/10/2013	Spot Bond	100.00000	50.33279	100.00000	49.99842			0.00	0	0.00
IND343	On 22/10/2013	Spot Bond	100.00000	49.55606	100.00000	49.22686			0.00	0	0.00
IND344	On 29/10/2013	Spot Bond	100.00000	48.79132	100.00000	48.46720			0.00	0	0.00
IND345	On 05/11/2013	Spot Bond	100.00000	48.03839	100.00000	47.71927			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM Yield	MarkPrice	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
IND346	On 12/11/2013	Spot Bond	100.00000	47.29707	100.00000	46.98287			0.00	0	0.00
IND347	On 19/11/2013	Spot Bond	100.00000	46.56719	100.00000	46.25784			0.00	0	0.00
IND348	On 26/11/2013	Spot Bond	100.00000	45.84858	100.00000	45.54400			0.00	0	0.00
IND349	On 03/12/2013	Spot Bond	100.00000	45.14105	100.00000	44.84118			0.00	0	0.00
IND350	On 10/12/2013	Spot Bond	100.00000	44.44444	100.00000	43.79002			0.00	0	0.00
IND351	On 17/12/2013	Spot Bond	100.00000	43.04945	100.00000	42.46508			0.00	0	0.00
INF001	On 30/07/2013	Spot Bond	101.10218	79.62442	101.10218	78.62072			0.00	0	0.00
INF002	On 05/02/2013	Spot Bond	100.97718	88.72191	100.97718	88.09038			0.00	0	0.00
ING100	On 19/05/2013	Spot Bond	101.06512	85.23608	101.06512	84.65243			0.00	0	0.00
ING114	On 31/12/2015	Spot Bond	100.29400	15.79723	100.29400	15.68240			0.00	0	0.00
ING115	On 31/03/2016	Spot Bond	103.81357	19.15209	103.81357	19.00853			0.00	0	0.00
ING116	On 31/03/2016	Spot Bond	101.94170	18.41854	101.94170	18.28270			0.00	0	0.00
ING127	On 07/12/2012	Spot Bond	100.51669	81.00730	100.51669	81.00729			0.00	0	0.00
ING130	On 16/02/2013	Spot Bond	100.00000	84.29561	100.00000	83.71560			0.00	0	0.00
ING131	On 24/02/2013	Spot Bond	100.00000	82.76644	100.00000	82.20721			0.00	0	0.00
ING132	On 22/12/2018	Spot Bond	100.34045	9.70601	100.34045	9.63466			0.00	0	0.00
ING133	On 28/02/2013	Spot Bond	100.00000	86.80028	100.00000	86.21903			0.00	0	0.00
ING135	On 10/12/2014	Spot Bond	100.81708	28.26147	100.81708	24.30340			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
ING138	On 22/03/2017	Spot Bond	100.33341	11.58585	100.33341	11.50068				0.00	0	0.00
ING147	On 16/12/2012	Spot Bond	100.35507	98.37710	100.35507	99.35967				0.00	0	0.00
ING148	On 18/03/2013	Spot Bond	100.00000	99.45726	100.00000	97.87857				0.00	0	0.00
ING153	On 03/04/2017	Spot Bond	6.50000	100.80410	6.50000	100.76848				0.00	0	0.00
ING154	On 03/04/2013	Spot Bond	100.13131	93.85314	100.13131	92.92279				0.00	0	0.00
ING157	On 12/04/2013	Spot Bond	99.98478	90.97578	99.98478	90.10113				0.00	0	0.00
ING158	On 07/12/2012	Spot Bond	100.00000	75.00002	100.00000	75.00000				0.00	0	0.00
ING159	On 05/12/2012	Spot Bond	100.42362	76.26301	100.42362	76.26300				0.00	0	0.00
ING160	On 10/12/2012	Spot Bond	100.41625	76.28936	100.41625	100.99148				0.00	0	0.00
ING161	On 20/03/2017	Spot Bond	100.44355	12.18727	100.44355	12.07179				0.00	0	0.00
ING166	On 02/01/2013	Spot Bond	100.14548	96.59202	100.14548	95.84990				0.00	0	0.00
ING167	On 30/09/2014	Spot Bond	100.16956	30.77896	100.16956	30.49115				0.00	0	0.00
ING168	On 07/03/2013	Spot Bond	100.49744	80.67497	100.49744	80.14093				0.00	0	0.00
ING169	On 07/06/2013	Spot Bond	100.49744	67.30663	100.49744	66.55631				0.00	0	0.00
ING170	On 18/03/2013	Spot Bond	100.32608	95.77632	100.32608	94.28300				0.00	0	0.00
ING171	On 19/03/2013	Spot Bond	100.31481	95.27383	100.31481	93.79617				0.00	0	0.00
ING173	On 28/02/2013	Spot Bond	100.14461	84.20083	100.14461	83.63633				0.00	0	0.00

Contract Details	Strike	Call / Put	MTM Yield	MarkPrice	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
ING174	On 28/05/2013	Spot Bond	100.14677	71.56264	100.14677	70.75775			0.00	0	0.00
ING175	On 28/08/2013	Spot Bond	100.14677	50.10808	100.14677	49.44914			0.00	0	0.00
ING176	On 28/02/2013	Spot Bond	100.14488	84.20489	100.14488	83.64035			0.00	0	0.00
ING177	On 28/02/2015	Spot Bond	100.00000	13.88392	100.00000	13.70156			0.00	0	0.00
ING178	On 28/08/2015	Spot Bond	100.00000	9.25595	100.00000	9.13437			0.00	0	0.00
ING182	On 23/01/2013	Spot Bond	100.00000	89.24205	100.00000	88.59223			0.00	0	0.00
ING183	On 11/06/2013	Spot Bond	100.00000	51.83805	100.00000	50.72727		82,000,000,000,000.00	820,000,000	620,000,000.00	
ING32	On 30/04/2013	Spot Bond	101.21767	88.80492	101.21767	88.16844			0.00	0	0.00
ING33	On 31/10/2013	Spot Bond	101.23672	59.28836	101.23672	58.85378			0.00	0	0.00
ING34	On 31/10/2013	Spot Bond	101.23672	59.28836	101.23672	58.85378			0.00	0	0.00
ING46	On 16/10/2013	Spot Bond	99.91080	62.33849	99.91080	61.88690			0.00	0	0.00
ING60U	On 28/02/2014	Spot Bond	100.00000	41.87820	100.00000	41.56786			0.00	0	0.00
ING89	On 31/12/2014	Spot Bond	100.24109	25.09901	100.24109	24.91665			0.00	0	0.00
INJ02	On 30/04/2015	Spot Bond	102.25661	24.97508	102.25661	24.79038			0.00	0	0.00
IPB3	On 04/12/2013	Spot Bond	100.77468	55.49824	100.77468	55.08412			0.00	0	0.00
IPF01	On 13/04/2015	Spot Bond	99.93260	22.74892	99.93260	22.53663			0.00	0	0.00
IPF02	On 13/04/2016	Spot Bond	99.93094	14.26081	99.93094	14.12774			0.00	0	0.00
IPF03	On 13/04/2017	Spot Bond	99.92988	10.72929	99.92988	10.62917			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM Yield	MarkPrice	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
IPF06	On 13/04/2017	Spot Bond	104.73009	11.97633	104.73009	11.89349			0.00	0	0.00
IPL4	On 29/03/2014	Spot Bond	104.25515	40.89838	104.25515	40.61497			834,041,200.00	8,000	8,000.00
IPL5	On 28/09/2015	Spot Bond	100.91681	17.73927	100.91681	17.60819			0.00	0	0.00
IPL6	On 28/09/2017	Spot Bond	108.21861	12.19275	108.21861	12.10566			1,082,186,100.00	10,000	13,210,000.00
IV012	On 26/11/2014	Spot Bond	101.03261	28.19669	101.03261	27.99039			0.00	0	0.00
IV013	On 22/06/2015	Spot Bond	100.34728	19.01613	100.34728	18.87632			0.00	0	0.00
IV014	On 22/06/2015	Spot Bond	109.98505	24.26112	109.98505	24.08746			0.00	0	0.00
IV015	On 20/09/2017	Spot Bond	100.44886	10.98421	100.44886	10.90337			0.00	0	2,000,000.00
IV016	On 06/12/2021	Spot Bond	100.75653	7.88002	100.75653	7.82123			40,302,612,000.00	400,000	200,000.00
IV017	On 31/01/2022	Spot Bond	110.94012	3.43253	110.94012	3.40793			0.00	0	1,291,000.00
IV019	On 31/03/2028	Spot Bond	124.10625	2.62608	124.10625	2.60304			0.00	0	0.00
IV01E	On 29/08/2013	Spot Bond	100.58379	49.79520	100.58379	49.13088			0.00	0	0.00
IV022	On 02/04/2022	Spot Bond	100.18782	9.42075	100.18782	9.33264			0.00	0	0.00
IV023	On 11/07/2022	Spot Bond	99.99997	9.90412	99.99997	9.77403			0.00	0	0.00
IV024	On 27/07/2022	Spot Bond	101.62507	9.34226	101.62507	9.21793			0.00	0	0.00
IV025	On 12/09/2019	Spot Bond	100.60774	0.49602	100.60774	0.48940			20,121,548,000.00	200,000	2,100,000.00
IV026	On 27/09/2024	Spot Bond	100.28878	0.00808	100.28878	0.00797			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM Yield	MarkPrice	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
IV02E	On 17/10/2013	Spot Bond	100.00000	55.16512	100.00000	53.86221			0.00	0	0.00
IV030	On 31/01/2025	Spot Bond	100.00000	2.87321	100.00000	2.81446			0.00	0	0.00
IV030A	On 31/01/2025	Spot Bond	100.00000	2.79069	100.00000	2.72916			0.00	0	0.00
IV03E	On 18/11/2013	Spot Bond	100.00000	48.42697	100.00000	47.33292			0.00	0	0.00
IV04	On 31/03/2013	Spot Bond	102.06373	80.41527	102.06373	79.90374			0.00	0	0.00
IV07	On 31/03/2013	Spot Bond	100.17994	96.12357	100.17994	95.38668		120,215,928,000.00		1,200,000	0.00
IV08	On 30/04/2018	Spot Bond	117.77551	13.51916	117.77551	13.41580			0.00	0	0.00
IV09	On 30/04/2018	Spot Bond	101.74618	10.43565	101.74618	10.35882			0.00	0	0.00
IV19A	On 31/03/2028	Spot Bond	124.10625	2.59821	124.10625	2.57542			0.00	0	257,000.00
IVA204	On 26/01/2013	Spot Bond	100.00000	88.59223	100.00000	87.95181			0.00	0	0.00
IVA206	On 09/02/2013	Spot Bond	100.00000	85.68075	100.00000	85.08159			0.00	0	0.00
IVA207	On 16/02/2013	Spot Bond	100.00000	84.29561	100.00000	83.71560			0.00	0	0.00
IVA208	On 23/02/2013	Spot Bond	100.00000	82.95455	100.00000	82.39278			0.00	0	0.00
IVA229	On 19/07/2013	Spot Bond	100.00000	61.20131	100.00000	60.79475			0.00	0	0.00
IVA234	On 23/08/2013	Spot Bond	100.00000	56.62260	100.00000	56.24645			0.00	0	0.00
IVA249	On 06/12/2012	Spot Bond	99.09942	66.86743	99.09942	66.86741			0.00	0	0.00
IVA250	On 13/12/2012	Spot Bond	98.99876	99.19288	98.99876	98.39868			0.00	0	0.00
IVA301	On 03/01/2013	Spot Bond	100.00000	93.83033	100.00000	93.11224			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM Yield	MarkPrice	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
IVA302	On 10/01/2013	Spot Bond	98.62399	92.27111	98.62399	91.58609			0.00	0	0.00
IVA303	On 17/01/2013	Spot Bond	98.49850	90.69913	98.49850	90.03800			0.00	0	0.00
IVA304	On 24/01/2013	Spot Bond	98.39906	89.18109	98.39906	88.54247			0.00	0	0.00
IVA305	On 31/01/2013	Spot Bond	100.00000	87.52998	100.00000	86.90476			0.00	0	0.00
IVA306	On 07/02/2013	Spot Bond	100.00000	86.08491	100.00000	85.48009			0.00	0	0.00
IVA307	On 14/02/2013	Spot Bond	100.00000	84.68677	100.00000	84.10138			0.00	0	0.00
IVA308	On 21/02/2013	Spot Bond	100.00000	83.33333	100.00000	82.76644			0.00	0	0.00
IVA309	On 28/02/2013	Spot Bond	100.00000	82.02247	100.00000	81.47321			0.00	0	0.00
IVA310	On 07/03/2013	Spot Bond	100.00000	80.75221	100.00000	80.21978		1,000,000,000,000.00	10,000,000	8,000,000.00	
IVA311	On 14/03/2013	Spot Bond	100.00000	79.52070	100.00000	79.00433			0.00	0	0.00
IVA312	On 22/03/2013	Spot Bond	100.00000	78.15846	100.00000	77.65957			0.00	0	0.00
IVA313	On 28/03/2013	Spot Bond	100.00000	77.16702	100.00000	76.68067			0.00	0	0.00
IVA314	On 04/04/2013	Spot Bond	100.00000	76.04167	100.00000	75.56936			0.00	0	0.00
IVA315	On 11/04/2013	Spot Bond	100.00000	74.94867	100.00000	74.48980			0.00	0	0.00
IVA316	On 18/04/2013	Spot Bond	100.00000	73.88664	100.00000	73.44064			0.00	0	0.00
IVA317	On 10/05/2013	Spot Bond	100.00000	70.73643	100.00000	70.32755			0.00	0	0.00
IVA318	On 11/05/2013	Spot Bond	100.00000	70.59961	100.00000	70.19231			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM Yield	MarkPrice	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
IVA319	On 12/05/2013	Spot Bond	100.00000	70.46332	100.00000	70.05758			0.00	0	0.00
IVA320	On 13/05/2013	Spot Bond	100.00000	70.32755	100.00000	69.92337			0.00	0	0.00
IVA321	On 14/05/2013	Spot Bond	100.00000	70.19231	100.00000	69.78967			0.00	0	0.00
IVA322	On 15/05/2013	Spot Bond	100.00000	70.05758	100.00000	69.65649			0.00	0	0.00
IVA323	On 16/05/2013	Spot Bond	100.00000	69.92337	100.00000	69.52381			0.00	0	0.00
IVA324	On 17/05/2013	Spot Bond	100.00000	69.78967	100.00000	69.39163			0.00	0	0.00
IVA325	On 18/05/2013	Spot Bond	100.00000	69.65649	100.00000	69.25996			0.00	0	0.00
IVA326	On 19/05/2013	Spot Bond	100.00000	69.52381	100.00000	69.12879			0.00	0	0.00
IVA327	On 20/05/2013	Spot Bond	100.00000	69.39163	100.00000	68.99811			0.00	0	0.00
IVA328	On 21/05/2013	Spot Bond	100.00000	69.25996	100.00000	68.86792			0.00	0	0.00
IVA329	On 22/05/2013	Spot Bond	100.00000	69.12879	100.00000	68.73823			0.00	0	0.00
IVA330	On 23/05/2013	Spot Bond	100.00000	68.99811	100.00000	68.60902			0.00	0	0.00
IVA331	On 24/05/2013	Spot Bond	100.00000	68.86792	100.00000	68.48030			0.00	0	0.00
IVA332	On 25/05/2013	Spot Bond	100.00000	68.73823	100.00000	68.35206			0.00	0	0.00
IVA333	On 15/08/2013	Spot Bond	100.00000	62.44024	100.00000	62.08552			0.00	0	0.00
IVA334	On 22/08/2013	Spot Bond	100.00000	61.61570	100.00000	61.26567			0.00	0	0.00
IVA335	On 29/08/2013	Spot Bond	100.00000	60.80205	100.00000	60.45664			0.00	0	0.00
IVA336	On 05/09/2013	Spot Bond	100.00000	59.99914	100.00000	59.65829			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM Yield	MarkPrice	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
IVA337	On 12/09/2013	Spot Bond	100.00000	59.20683	100.00000	58.87049			0.00	0	0.00
IVA338	On 19/09/2013	Spot Bond	100.00000	58.42499	100.00000	58.09309			0.00	0	0.00
IVA339	On 26/09/2013	Spot Bond	100.00000	52.50296	100.00000	52.15418			0.00	0	0.00
IVA340	On 03/10/2013	Spot Bond	100.00000	51.69274	100.00000	51.34935			0.00	0	0.00
IVA341	On 10/10/2013	Spot Bond	100.00000	50.89503	100.00000	50.55693			0.00	0	0.00
IVA342	On 17/10/2013	Spot Bond	100.00000	50.10963	100.00000	49.77675			0.00	0	0.00
IVA343	On 24/10/2013	Spot Bond	100.00000	49.33635	100.00000	49.00861			0.00	0	0.00
IVA344	On 31/10/2013	Spot Bond	100.00000	48.57500	100.00000	48.25232			0.00	0	0.00
IVA345	On 07/11/2013	Spot Bond	100.00000	47.82540	100.00000	47.50770			0.00	0	0.00
IVA346	On 14/11/2013	Spot Bond	100.00000	47.08737	100.00000	46.77457			0.00	0	0.00
IVA347	On 21/11/2013	Spot Bond	100.00000	46.36073	100.00000	46.05276			0.00	0	0.00
IVA348	On 28/11/2013	Spot Bond	100.00000	45.64530	100.00000	45.34208			0.00	0	0.00
IVA349	On 05/12/2013	Spot Bond	100.00000	44.94091	100.00000	44.64237			0.00	0	0.00
IVA350	On 12/12/2013	Spot Bond	100.00000	44.01745	100.00000	43.38463			0.00	0	0.00
IVA351	On 19/12/2013	Spot Bond	100.00000	42.69744	100.00000	42.13050			0.00	0	0.00
IVC001	On 05/07/2013	Spot Bond	100.11329	64.02264	100.11329	63.55800			0.00	0	0.00
IVC002	On 12/02/2020	Spot Bond	101.15218	7.63536	101.15218	7.57944			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM Yield	MarkPrice	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
IVC004	On 29/04/2014	Spot Bond	101.33204	40.75033	101.33204	40.45138			0.00	0	0.00
IVC005	On 27/07/2015	Spot Bond	101.39683	17.71369	101.39683	17.47837			0.00	0	0.00
IVF001	On 10/01/2013	Spot Bond	100.01454	94.64776	100.01454	93.93602			0.00	0	0.00
IVF002	On 01/08/2013	Spot Bond	101.10215	56.17309	101.10215	55.42864			0.00	0	0.00
IVF003	On 07/02/2013	Spot Bond	100.97704	88.29991	100.97704	87.67436			0.00	0	0.00
IVF004	On 09/05/2013	Spot Bond	100.00000	66.84696	100.00000	65.36888			0.00	0	0.00
JDC01U	On 14/05/2013	Spot Bond	100.00000	74.15818	100.00000	73.73279			0.00	0	0.00
JDC02U	On 14/11/2013	Spot Bond	100.00000	43.00597	100.00000	42.04482		2,000,000,000,000.00	20,000,000	10,000,000.00	
JDG01	On 30/10/2015	Spot Bond	100.00000	12.03787	100.00000	11.76884			0.00	0	0.00
KCF01U	On 30/04/2013	Spot Bond	100.00000	89.96285	100.00000	89.32483			0.00	0	0.00
KCF02U	On 30/04/2013	Spot Bond	100.00000	89.81390	100.00000	89.17693			0.00	0	0.00
KSB004	On 01/02/2013	Spot Bond	103.25721	92.17911	103.25721	91.50379			0.00	0	0.00
KSB005	On 28/02/2013	Spot Bond	102.85510	86.72628	102.85510	86.13209			0.00	0	0.00
KSB007	On 31/08/2017	Spot Bond	100.85336	3.18548	100.85336	3.14887			0.00	0	0.00
KSB008	On 01/11/2017	Spot Bond	100.00000	2.96446	100.00000	2.89821			0.00	0	0.00
KSP003	On 01/02/2013	Spot Bond	100.00000	90.52000	100.00000	89.87497			0.00	0	0.00
KSP004	On 01/04/2013	Spot Bond	100.00000	79.22107	100.00000	78.72594			0.00	0	0.00
KW01	On 31/10/2027	Spot Bond	146.46402	10.40731	146.46402	10.31296			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
LBK01	On 25/10/2013	Spot Bond	101.88203	60.33164	101.88203	59.88690				0.00	0	0.00
LBK02	On 26/03/2015	Spot Bond	100.15505	22.77092	100.15505	22.60379				0.00	0	0.00
LGL02	On 13/08/2017	Spot Bond	100.36228	11.63002	100.36228	11.49899			2,408,694,720.00	24,000	6,024,000.00	
LGL03	On 03/04/2018	Spot Bond	98.87452	2.08969	98.87452	2.06614				0.00	0	0.00
LHL01	On 13/12/2015	Spot Bond	100.00000	12.49996	100.00000	100.00000				0.00	0	0.00
LHL02	On 13/12/2015	Spot Bond	10.70000	73.71518	10.70000	10.70000				0.00	0	0.00
LHL03	On 13/12/2016	Spot Bond	100.00000	6.24998	100.00000	100.00000				0.00	0	0.00
MAQ007	On 27/01/2013	Spot Bond	100.00000	88.37772	100.00000	87.74038				0.00	0	0.00
MAQ008	On 09/02/2013	Spot Bond	100.00000	85.68075	100.00000	85.08159				0.00	0	0.00
MAQ015	On 23/08/2013	Spot Bond	100.00000	56.62260	100.00000	56.24645				0.00	0	0.00
MAQ018	On 11/01/2013	Spot Bond	98.55765	92.04656	98.55765	91.36531				0.00	0	0.00
MAQ020	On 02/08/2013	Spot Bond	101.08680	55.92825	101.08680	55.18713				0.00	0	0.00
MAQ022	On 11/12/2012	Spot Bond	99.14082	99.72912	99.14082	98.92520				0.00	0	0.00
MAQ023	On 11/01/2013	Spot Bond	98.70105	92.03591	98.70105	91.35383				0.00	0	0.00
MAQ024	On 11/03/2013	Spot Bond	97.83334	80.39146	97.83334	79.87512				0.00	0	0.00
MAQ025	On 11/10/2013	Spot Bond	100.00000	58.68751	100.00000	57.37589				0.00	0	0.00
MAQ026	On 11/02/2013	Spot Bond	100.00000	85.28037	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
MAQ027	On 07/03/2013	Spot Bond	100.00000	80.75221	100.00000	80.21978			0.00	0	0.00
MBC17	On 06/02/2013	Spot Bond	100.00000	86.28842	100.00000	85.68075			0.00	0	0.00
MBC18	On 21/02/2013	Spot Bond	100.00000	83.33333	100.00000	82.76644			0.00	0	0.00
MBF018	On 15/04/2013	Spot Bond	99.92980	92.62634	99.92980	91.94403			0.00	0	0.00
MBF019	On 15/04/2014	Spot Bond	99.92873	42.81630	99.92873	42.50609			0.00	0	0.00
MBF024	On 26/05/2013	Spot Bond	100.85528	83.60835	100.85528	83.04581			0.00	0	0.00
MBF025	On 26/05/2014	Spot Bond	100.87824	37.84098	100.87824	37.56449			0.00	0	0.00
MBF027	On 07/10/2014	Spot Bond	100.00907	30.18964	100.00907	29.97075		1,500,136,050,000.00	15,000,000	5,000,000.00	
MBF028	On 16/04/2015	Spot Bond	99.91959	22.23157	99.91959	22.02414			0.00	0	133,350,000.00
MBF029	On 01/10/2015	Spot Bond	100.16737	14.85863	100.16737	14.52969			0.00	0	0.00
MBF030	On 01/10/2017	Spot Bond	100.17350	2.34049	100.17350	2.31004			0.00	0	0.00
MBF031	On 06/12/2013	Spot Bond	100.00000	36.19113	100.00000	35.35534			0.00	0	0.00
MBP011	On 30/01/2013	Spot Bond	100.00000	89.35809	100.00000	88.71830			0.00	0	0.00
MBP012	On 29/01/2013	Spot Bond	101.40172	89.33459	101.40172	88.68560			0.00	0	0.00
MBP013	On 29/01/2014	Spot Bond	101.42165	41.05238	101.42165	40.75098			0.00	0	0.00
MBP18U	On 28/01/2014	Spot Bond	100.00000	41.57506	100.00000	41.27364			0.00	0	0.00
MBP19U	On 18/02/2013	Spot Bond	100.00000	85.30827	100.00000	84.72395			0.00	0	0.00
MBP20U	On 17/02/2014	Spot Bond	100.00000	39.49978	100.00000	39.21340			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM Yield	MarkPrice	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
MBP21U	On 11/04/2014	Spot Bond	100.00000	43.09187	100.00000	42.77946			0.00	0	0.00
MBP22U	On 09/09/2014	Spot Bond	100.00000	21.02358	100.00000	26.08615			0.00	0	0.00
MBP23U	On 13/02/2015	Spot Bond	100.00000	20.77861	100.00000	20.62798			0.00	0	0.00
MBP24U	On 22/03/2016	Spot Bond	100.00000	6.67268	100.00000	6.62378			0.00	0	0.00
MBP25U	On 22/03/2015	Spot Bond	100.00000	16.29073	100.00000	16.17133			0.00	0	0.00
MBSA01	On 16/04/2019	Spot Bond	106.46019	10.06051	106.46019	9.98999			319,380,570.00	3,000	3,000.00
MCB2M	On 13/12/2012	Spot Bond	100.46941	99.18099	100.46941	98.37528			0.00	0	0.00
MCB3M	On 13/12/2014	Spot Bond	100.55268	22.37109	100.55268	22.20631			0.00	0	0.00
MEFSA1	On 05/10/2014	Spot Bond	100.10089	28.73025	100.10089	28.53871			0.00	0	0.00
MEFSA2	On 05/10/2014	Spot Bond	100.10166	28.77647	100.10166	28.58462			0.00	0	0.00
MEFSA3	On 05/10/2016	Spot Bond	100.10553	11.87670	100.10553	11.79751			0.00	0	0.00
MEFSA4	On 05/01/2019	Spot Bond	102.05054	10.80711	102.05054	10.73471			0.00	0	0.00
MEFSA6	On 05/07/2026	Spot Bond	102.14122	10.66815	102.14122	10.59663			0.00	0	0.00
MEFSB3	On 05/10/2016	Spot Bond	100.13874	14.05610	100.13874	13.96237			0.00	0	0.00
MEFSB4	On 05/01/2019	Spot Bond	102.46074	13.60205	102.46074	13.51062			0.00	0	0.00
MEFSB5	On 05/01/2022	Spot Bond	102.63527	13.96820	102.63527	13.87418			0.00	0	0.00
MET01	On 15/12/2014	Spot Bond	109.14290	28.78880	109.14290	28.58401			0.00	0	96,600,000.00

Contract Details	Strike	Call / Put	MTM Yield	MarkPrice	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
MFS1A1	On 20/12/2015	Spot Bond	100.35527	13.63386	100.35527	13.53362			0.00	0	0.00
MFS1A2	On 20/12/2018	Spot Bond	100.36949	8.11553	100.36949	8.05585			0.00	0	0.00
MFS1B	On 20/09/2019	Spot Bond	108.22148	11.89570	108.22148	11.80216			0.00	0	0.00
MGL01	On 15/09/2015	Spot Bond	105.26282	18.76034	105.26282	18.62932		736,839,740.00		7,000	25,484,000.00
MIIL01	On 31/05/2015	Spot Bond	100.76354	19.58656	100.76354	19.39840			0.00	0	0.00
MIIL02	On 31/05/2017	Spot Bond	106.38091	10.47530	106.38091	10.40192			0.00	0	0.00
MQB01	On 31/05/2013	Spot Bond	100.73012	83.02218	100.73012	82.45662		906,571,080,000.00		9,000,000	3,000,000.00
MQB02	On 31/05/2017	Spot Bond	106.29569	10.20417	106.29569	10.13272		531,478,450.00		5,000	7,005,000.00
MTN02	On 13/07/2014	Spot Bond	109.35704	35.90319	109.35704	35.64877		1,640,355,600.00		15,000	2,115,000.00
MTN03	On 13/07/2015	Spot Bond	108.68196	21.89855	108.68196	21.74413			0.00	0	9,700,000.00
MTN04	On 13/07/2017	Spot Bond	112.43670	14.47309	112.43670	14.36821		1,011,930,300.00		9,000	3,309,000.00
MTN05	On 28/10/2013	Spot Bond	105.38322	52.07367	105.38322	51.71164			0.00	0	0.00
MTNC10	On 06/12/2012	Spot Bond	99.21764	66.84101	99.21764	66.84099			0.00	0	0.00
MTNC11	On 16/01/2013	Spot Bond	98.63643	90.91011	98.63643	90.24499			0.00	0	0.00
MTNC12	On 20/03/2013	Spot Bond	97.71856	78.88164	97.71856	78.38503			0.00	0	0.00
MTNC13	On 09/04/2013	Spot Bond	100.00000	75.25773	100.00000	74.79508			0.00	0	0.00
N4A111	On 14/08/2020	Spot Bond	100.00000	6.16518	100.00000	6.12048			0.00	0	0.00
N4A202	On 14/08/2020	Spot Bond	100.00000	0.10548	100.00000	0.10472			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM Yield	MarkPrice	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
N4A205	On 14/08/2020	Spot Bond	100.00000	6.45779	100.00000	6.41097			0.00	0	0.00
N4A208	On 14/08/2020	Spot Bond	100.00000	6.53759	100.00000	6.49020			0.00	0	0.00
N4A211	On 14/08/2020	Spot Bond	100.89771	6.00346	100.89771	5.95959			0.00	0	0.00
N4A302	On 14/08/2020	Spot Bond	100.90718	6.06619	100.90718	6.02185			0.00	0	0.00
N4A305	On 14/08/2020	Spot Bond	100.92303	6.17071	100.92303	6.12560			0.00	0	0.00
N4A308	On 14/08/2020	Spot Bond	100.93092	6.22296	100.93092	6.17746			0.00	0	0.00
N4A311	On 14/08/2020	Spot Bond	100.94038	6.28564	100.94038	6.23969			0.00	0	0.00
N4A402	On 14/08/2020	Spot Bond	100.96406	6.44232	100.96406	6.39521			0.00	0	0.00
N4A405	On 14/08/2020	Spot Bond	100.97993	6.54672	100.97993	6.49884			0.00	0	0.00
N4A408	On 14/08/2020	Spot Bond	100.99728	6.66153	100.99728	6.61281			0.00	0	0.00
N4A411	On 14/08/2020	Spot Bond	101.01305	6.76589	101.01305	6.71639			0.00	0	0.00
N4A502	On 14/08/2020	Spot Bond	101.02081	6.81806	101.02081	6.76817			0.00	0	0.00
N4B508	On 14/08/2020	Spot Bond	101.11573	7.44339	101.11573	7.38889			0.00	0	75,000,000.00
N4C508	On 14/08/2020	Spot Bond	101.22620	8.17158	101.22620	8.11169			0.00	0	0.00
N4D68U	On 14/08/2020	Spot Bond	100.00000	0.10548	100.00000	0.10472			0.00	0	0.00
N4E68U	On 14/08/2020	Spot Bond	100.00000	0.10548	100.00000	0.10472			0.00	0	0.00
NAM01	On 19/11/2022	Spot Bond	8.00000	106.80140	8.00000	106.66525			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM Yield	MarkPrice	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
NBK10B	On 21/04/2014	Spot Bond	101.70052	41.01687	101.70052	40.71499			0.00	0	0.00
NBK11B	On 27/10/2014	Spot Bond	101.25975	28.20726	101.25975	28.00046			0.00	0	0.00
NBK12B	On 20/02/2015	Spot Bond	100.87403	19.36298	100.87403	19.22151			0.00	0	0.00
NBK13B	On 21/02/2017	Spot Bond	101.31348	8.71314	101.31348	8.64924		202,626,960,000.00		2,000,000	1,000,000.00
NBK14B	On 27/08/2015	Spot Bond	100.75760	15.04330	100.75760	14.84450			0.00	0	0.00
NBK15B	On 27/08/2017	Spot Bond	100.79541	8.43808	100.79541	8.32653			0.00	0	125,000,000.00
NBK2A	On 15/09/2015	Spot Bond	110.77590	19.66705	110.77590	19.52390		996,983,100.00		9,000	11,238,000.00
NBK2B	On 15/09/2015	Spot Bond	101.00801	18.55557	101.00801	18.41835			0.00	0	0.00
NBK3A	On 09/09/2019	Spot Bond	118.84122	12.31540	118.84122	12.22057		950,729,760.00		8,000	5,680,000.00
NBK4	On 28/10/2024	Spot Bond	30.23292	4.33377	30.23292	4.32437			0.00	0	0.00
NBK5B	On 19/04/2013	Spot Bond	102.03598	91.49154	102.03598	90.81158		4,891,890,581,944.00		47,942,800	13,371,400.00
NBK6A	On 19/04/2015	Spot Bond	111.25692	21.22023	111.25692	21.06608			0.00	0	9,400,000.00
NBK6B	On 19/04/2015	Spot Bond	101.70058	21.43075	101.70058	21.27302			0.00	0	0.00
NBK7B	On 19/04/2020	Spot Bond	101.79234	8.21551	101.79234	8.15499			0.00	0	0.00
NBK8A	On 24/03/2014	Spot Bond	103.06649	41.22071	103.06649	40.93772			0.00	0	0.00
NBK8B	On 24/03/2014	Spot Bond	100.27352	44.45698	100.27352	44.13034			0.00	0	20,000,000.00
NBK9A	On 23/03/2016	Spot Bond	107.67718	15.85656	107.67718	15.74376		1,507,480,520.00		14,000	7,435,000.00
NBK9B	On 23/03/2016	Spot Bond	100.28219	13.83426	100.28219	13.73262			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
NBK11	On 31/03/2013	Spot Bond	117.77042	87.59603	117.77042	86.90179				0.00	0	4,000,000.00
NCLN17	On 24/01/2013	Spot Bond	101.18874	90.18089	101.18874	89.51895				0.00	0	0.00
NCLN19	On 07/03/2013	Spot Bond	100.66622	82.07527	100.66622	81.53123				0.00	0	0.00
NCLN43	On 28/08/2014	Spot Bond	100.00000	30.45881	100.00000	30.28578				0.00	0	0.00
NCLN44	On 17/09/2014	Spot Bond	100.00000	38.47263	100.00000	38.25408				0.00	0	0.00
NCLN45	On 22/09/2014	Spot Bond	100.00000	29.04654	100.00000	28.88153				0.00	0	0.00
NCLN46	On 20/10/2014	Spot Bond	100.00000	27.54240	100.00000	27.38593				0.00	0	0.00
NCLN48	On 25/02/2015	Spot Bond	100.88001	20.06317	100.88001	19.91657				0.00	0	0.00
NCLN49	On 12/03/2013	Spot Bond	100.53804	101.11270	100.53804	100.28628				0.00	0	0.00
NCLN50	On 25/03/2013	Spot Bond	100.29682	97.63826	100.29682	96.86929				0.00	0	0.00
NCLN51	On 26/03/2013	Spot Bond	100.27583	97.36468	100.27583	96.60003			100,275,830,000.00	1,000,000	500,000.00	
NCLN52	On 26/03/2013	Spot Bond	100.27583	97.36468	100.27583	96.60003				0.00	0	0.00
NCLN53	On 26/03/2013	Spot Bond	100.27583	97.36468	100.27583	96.60003				0.00	0	0.00
NCLN54	On 31/03/2015	Spot Bond	100.26098	23.43730	100.26098	23.26700				0.00	0	0.00
NCLN55	On 07/04/2015	Spot Bond	100.01676	22.85495	100.01676	22.68923				0.00	0	0.00
NCLN56	On 15/04/2015	Spot Bond	99.92572	22.44303	99.92572	22.28043				0.00	0	0.00
NCLN58	On 01/06/2015	Spot Bond	100.72872	19.69159	100.72872	19.54471				0.00	0	0.00

Contract Details	Strike	Call / Put	MTM Yield	MarkPrice	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
NCLN61	On 30/11/2015	Spot Bond	78.84167	17.76277	78.84167	17.67811			0.00	0	0.00
NCLN62	On 02/12/2015	Spot Bond	100.68736	14.72975	100.68736	14.61992			0.00	0	0.00
NCLN63	On 08/12/2015	Spot Bond	100.00000	12.54757	100.00000	12.47635			0.00	0	0.00
NCLN64	On 25/01/2016	Spot Bond	101.44317	12.95841	101.44317	12.86325			0.00	0	0.00
NCLN65	On 25/01/2016	Spot Bond	101.58167	13.60950	101.58167	13.50944			0.00	0	0.00
NCLN66	On 29/01/2016	Spot Bond	101.36186	12.89967	101.36186	12.80501			0.00	0	0.00
NCLN67	On 13/07/2016	Spot Bond	99.92294	12.25406	99.92294	12.16527			0.00	0	0.00
NCLN68	On 30/01/2013	Spot Bond	100.00000	90.21905	100.00000	89.57309			0.00	0	0.00
NCLN69	On 27/05/2016	Spot Bond	74.70107	14.50745	74.70107	14.44107			0.00	0	0.00
NCLN70	On 30/08/2013	Spot Bond	100.71896	55.34922	100.71896	54.93642			0.00	0	0.00
NCLN71	On 17/03/2014	Spot Bond	100.42509	43.23854	100.42509	42.97842			0.00	0	0.00
NCLN72	On 17/03/2014	Spot Bond	100.41859	43.18195	100.41859	42.92219			0.00	0	0.00
NCLN73	On 03/07/2015	Spot Bond	100.13494	19.50057	100.13494	19.24416			0.00	0	0.00
NCLN74	On 15/08/2017	Spot Bond	101.09351	9.42897	101.09351	9.30402			0.00	0	0.00
NCLN75	On 20/09/2017	Spot Bond	100.28784	2.45984	100.28784	2.42521			0.00	0	0.00
NCLN76	On 20/09/2015	Spot Bond	100.21716	12.49450	100.21716	12.31240			0.00	0	0.00
NCLN77	On 09/10/2017	Spot Bond	100.00000	3.52536	100.00000	3.44657			0.00	0	0.00
NED11	On 17/09/2015	Spot Bond	108.64353	20.04188	108.64353	19.89827			0.00	0	9,000.00

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
NED12A	On 14/12/2012	Spot Bond	100.43443	100.33937	100.43443	99.52673				6,026,065,800,000.00	60,000,000	20,000,000.00
NED12B	On 14/12/2012	Spot Bond	103.93706	104.00535	103.93706	103.13421				0.00	0	0.00
NED6	On 20/09/2013	Spot Bond	103.85854	58.71524	103.85854	58.30961				0.00	0	0.00
NED8	On 08/02/2014	Spot Bond	105.20960	45.49387	105.20960	45.18143				0.00	0	4,209,000.00
NED9	On 06/07/2017	Spot Bond	100.00389	8.08514	100.00389	8.02651				0.00	0	0.00
NEDH1A	On 20/11/2018	Spot Bond	122.15519	13.28972	122.15519	13.18512				0.00	0	447,000.00
NEDH1B	On 20/11/2018	Spot Bond	109.62449	9.81232	109.62449	9.73512				0.00	0	0.00
NET41	On 16/02/2013	Spot Bond	100.00000	84.29561	100.00000	83.71560				0.00	0	0.00
NET45	On 13/03/2013	Spot Bond	100.00000	79.69432	100.00000	99.99959				0.00	0	0.00
NHM001	On 04/09/2015	Spot Bond	100.87482	16.89339	100.87482	16.66498				40,349,928,000.00	400,000	200,000.00
NILB10	On 08/12/2016	Spot Bond	154.74879	4.42544	154.74879	4.38015				0.00	0	0.00
NMP20N	On 24/07/2020	Spot Bond	110.78287	11.88522	110.78287	11.80012				0.00	0	0.00
NQ1A10	On 22/05/2020	Spot Bond	112.47442	9.81064	112.47442	9.73169				0.00	0	0.00
NQ1A11	On 22/05/2016	Spot Bond	100.87478	11.83448	100.87478	11.74801				0.00	0	0.00
NQ1A12	On 22/05/2014	Spot Bond	100.84223	38.22457	100.84223	37.94535				0.00	0	0.00
NQ1A14	On 22/05/2013	Spot Bond	100.77827	84.32074	100.77827	83.74863				0.00	0	0.00
NQ1A15	On 22/05/2015	Spot Bond	100.82862	19.39668	100.82862	19.21427				0.00	0	0.00

Contract Details	Strike	Call / Put	MTM Yield	MarkPrice	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
NQ1B10	On 22/05/2020	Spot Bond	114.30671	9.83796	114.30671	9.75764			0.00	0	0.00
NQ1B11	On 22/05/2014	Spot Bond	100.88848	38.44637	100.88848	38.16541			0.00	0	0.00
NQ1B13	On 22/05/2013	Spot Bond	100.82727	84.38865	100.82727	83.81586			0.00	0	0.00
NQ1B14	On 22/05/2015	Spot Bond	100.85447	19.56277	100.85447	19.37877			0.00	0	0.00
NQ1C10	On 22/05/2020	Spot Bond	112.37668	10.19247	112.37668	10.11050			0.00	0	0.00
NQ1C11	On 22/05/2014	Spot Bond	100.94287	38.70718	100.94287	38.42420			0.00	0	0.00
NQ1C13	On 22/05/2013	Spot Bond	100.89257	84.47921	100.89257	83.90548			0.00	0	0.00
NQ1C14	On 22/05/2015	Spot Bond	100.90208	19.86859	100.90208	19.68162			0.00	0	0.00
NQF1A9	On 22/05/2013	Spot Bond	100.90209	84.49241	100.90209	83.91855			0.00	0	0.00
NQF1B9	On 22/05/2013	Spot Bond	100.92679	84.57205	100.92679	83.99754			0.00	0	0.00
NQF1C9	On 22/05/2013	Spot Bond	101.02443	84.66214	101.02443	84.08656			0.00	0	0.00
NQF1D4	On 22/05/2013	Spot Bond	101.11272	84.78470	101.11272	84.20786			0.00	0	0.00
NQF1D5	On 22/05/2020	Spot Bond	101.14634	8.76027	101.14634	8.69611			0.00	0	0.00
NQF1D6	On 22/05/2016	Spot Bond	101.06357	13.15849	101.06357	13.06220			0.00	0	0.00
NRA013	On 31/10/2013	Spot Bond	133.37761	54.68371	133.37761	54.17620			0.00	0	30,000,000.00
NRA014	On 30/04/2014	Spot Bond	112.65666	37.02868	112.65666	36.75548		45,062,664,000,000.00	400,000,000	24,200,000.00	
NRA018	On 30/11/2018	Spot Bond	127.61916	10.11155	127.61916	10.02962		153,142,992,000.00	1,200,000	7,800,000.00	
NRA01U	On 31/03/2013	Spot Bond	100.00000	79.07694	100.00000	78.58168			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM Yield	MarkPrice	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
NRA022	On 31/10/2022	Spot Bond	133.90446	10.24909	133.90446	10.16238			0.00	0	5,547,000.00
NRA023	On 31/05/2023	Spot Bond	166.40319	3.87327	166.40319	3.83153			0.00	0	83,285,000.00
NRA028	On 30/11/2028	Spot Bond	132.37089	9.51622	132.37089	9.43688			0.00	0	6,100,000.00
NTC09	On 18/04/2013	Spot Bond	99.96864	91.87052	99.96864	91.19849			0.00	0	0.00
NTC10	On 18/04/2014	Spot Bond	99.87889	42.35528	99.87889	42.04854			0.00	0	0.00
NTC11	On 18/04/2014	Spot Bond	99.88231	42.21641	99.88231	41.91066			0.00	0	0.00
NTC12	On 25/08/2016	Spot Bond	101.83987	10.31579	101.83987	10.23978			0.00	0	0.00
NTC13	On 31/01/2015	Spot Bond	101.27473	20.55037	101.27473	20.39968			0.00	0	0.00
NTC14	On 26/07/2013	Spot Bond	101.19990	57.68480	101.19990	56.91972			0.00	0	0.00
NTC15	On 26/07/2015	Spot Bond	101.37662	17.59917	101.37662	17.36543			0.00	0	0.00
OCT1A1	On 18/10/2015	Spot Bond	100.00000	15.98447	100.00000	15.86859			0.00	0	0.00
OCT1A4	On 18/10/2015	Spot Bond	100.00000	16.03645	100.00000	15.92018			0.00	0	0.00
OCT1B1	On 18/10/2015	Spot Bond	100.00000	16.06764	100.00000	15.95114			0.00	0	0.00
OCT1C1	On 18/10/2015	Spot Bond	100.00000	16.81606	100.00000	16.69415			0.00	0	0.00
OCT1D1	On 18/10/2015	Spot Bond	100.00000	17.64767	100.00000	17.51972			0.00	0	0.00
OCT1E1	On 18/10/2015	Spot Bond	100.00000	22.84514	100.00000	22.67952			0.00	0	0.00
OML01	On 27/10/2015	Spot Bond	110.62267	16.25512	110.62267	16.13758			1,769,962,720.00	16,000	107,818,000.00

Contract Details	Strike	Call / Put	MTM Yield	MarkPrice	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
OTCA2U	On 31/07/2016	Spot Bond	100.00000	4.65405	100.00000	4.59292			0.00	0	0.00
PBET01	On 13/09/2015	Spot Bond	109.71000	12.96235	109.71000	12.88369			0.00	0	0.00
PCF03	On 06/04/2015	Spot Bond	100.00000	24.41063	100.00000	24.23365			0.00	0	0.00
PCF03U	On 02/03/2016	Spot Bond	100.00000	5.60769	100.00000	5.56613			0.00	0	0.00
PMM02	On 13/06/2013	Spot Bond	100.48296	65.58244	100.48296	64.96081			0.00	0	0.00
PMM04	On 25/01/2013	Spot Bond	98.38076	88.96902	98.38076	88.33354			0.00	0	0.00
PMM05	On 27/02/2013	Spot Bond	100.00000	86.85602	100.00000	86.27310			0.00	0	0.00
PNP03	On 21/02/2013	Spot Bond	100.00000	83.33333	100.00000	82.76644			0.00	0	0.00
PNP05	On 21/08/2013	Spot Bond	100.00000	61.00529	100.00000	60.60002			0.00	0	0.00
PNP07	On 21/02/2013	Spot Bond	100.00000	83.33333	100.00000	82.76644			0.00	0	0.00
PR2A1F	On 15/06/2014	Spot Bond	100.42050	30.34770	100.42050	31.66995		100,420,500,000.00	1,000,000	0.00	
PR2A2B	On 15/12/2012	Spot Bond	103.78737	103.53796	103.78737	102.67437			0.00	0	0.00
PR2A3B	On 15/12/2012	Spot Bond	100.37625	100.03081	100.37625	99.22331			0.00	0	0.00
PR2A4D	On 15/06/2013	Spot Bond	100.37300	66.48034	100.37300	65.99146			0.00	0	0.00
PR2A9D	On 15/06/2013	Spot Bond	100.39251	66.65581	100.39251	66.16555			0.00	0	0.00
PR2A9E	On 15/09/2013	Spot Bond	100.41791	66.88389	100.41791	66.39183			0.00	0	0.00
PR2B1B	On 15/12/2012	Spot Bond	100.38925	100.07996	100.38925	99.27196			0.00	0	0.00
PR2B1F	On 15/06/2014	Spot Bond	100.43155	30.46756	100.43155	31.83057			0.00	0	0.00

Contract Details			Strike	Call / Put	MTM	Yield	MarkPrice	Previous MTM	Previous Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
PR2B2B	On	15/12/2012		Spot Bond	103.92808		103.76030	103.92808	102.89371				0.00	0	0.00
PR2B4D	On	15/06/2013		Spot Bond	100.42500		66.94822	100.42500	66.45568				0.00	0	0.00
PR2B5E	On	15/09/2013		Spot Bond	100.42441		67.25546	100.42441	66.76065				0.00	0	0.00
PR2C1B	On	15/12/2012		Spot Bond	100.41200		100.16596	100.41200	99.35709				0.00	0	0.00
PR2C1F	On	15/06/2014		Spot Bond	100.45623		30.73542	100.45623	32.18956				0.00	0	0.00
PR2C4D	On	15/06/2013		Spot Bond	100.48342		67.47452	100.48342	66.97785				0.00	0	0.00
PR2D1B	On	15/12/2012		Spot Bond	100.47042		100.38712	100.47042	99.57600				0.00	0	0.00
PR2D1F	On	15/06/2014		Spot Bond	100.48350		31.03139	100.48350	32.58624				0.00	0	0.00
PR2D4D	On	15/06/2013		Spot Bond	100.53526		67.94227	100.53526	67.44191				0.00	0	0.00
PRM1A4	On	15/02/2014		Spot Bond	101.01119		39.05393	101.01119	38.76823			141,415,666,000.00	1,400,000		0.00
R009	On	15/09/2014		Spot Bond	115.36704		43.20795	115.36704	42.65595				0.00	0	0.00
R009P	On	15/09/2014		Spot Bond	90.32933		26.88206	90.32933	26.71652				0.00	0	0.00
R010P	On	21/12/2025		Spot Bond	36.97373		1.20267	36.97373	1.19933				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	5.49500		123.44450	5.50500	123.36048			112,822,794,159,670.00	531,900,666	5,794,398,000.00	
R158	On	15/09/2015		Spot Bond	122.26482		31.85193	122.26482	31.42840				0.00	0	0.00
R158P	On	15/09/2015		Spot Bond	85.50505		13.99413	85.50505	13.91181				0.00	0	0.00

Contract Details	Strike	Call / Put	MTM Yield	MarkPrice	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
R159	On 15/09/2016	Spot Bond	128.79704	26.56410	128.79704	26.19816			0.00	0	0.00
R159P	On 15/09/2016	Spot Bond	81.26980	7.68457	81.26980	7.64126			0.00	0	0.00
R179	On 01/08/2013	Spot Bond	106.08559	65.11670	106.08559	64.66647			0.00	0	0.00
R186	On 21/12/2026	Spot Bond	7.49500	130.74200	7.58000	129.80810		84,629,365,479,870.00	291,443,026	3,417,363,771.00	
R187P	On 21/12/2026	Spot Bond	34.66514	1.12748	34.66514	1.12452			0.00	0	0.00
R188P	On 21/12/2027	Spot Bond	32.55096	1.07503	32.55096	1.07237			0.00	0	0.00
R189	On 31/03/2013	Spot Bond	215.37973	129.74379	215.21333	128.30080		535,864,768,240.00	2,488,000	448,538,000.00	
R197	On 07/12/2023	Spot Bond	1.02000	280.46118	1.10000	278.21823		52,496,238,000.00	51,466,900	111,022,900.00	
R201	On 21/12/2014	Spot Bond	5.12500	111.01436	5.14000	110.93836		724,675,932,750.00	141,400,182	821,661,000.00	
R202	On 07/12/2033	Spot Bond	1.75000	210.36616	1.86000	206.54349		368,308,500,000.00	210,462,000	1,289,642,392.00	
R2023	On 28/02/2023	Spot Bond	7.00500	107.51943	7.05500	107.08559		15,406,447,744,710.00	199,350,142	2,539,322,116.00	
R203	On 15/09/2017	Spot Bond	5.96000	111.31943	5.97500	111.20030		10,062,600,508,400.00	688,355,790	5,629,300,105.00	
R204	On 21/12/2018	Spot Bond	6.19000	112.75073	6.21500	112.56337		5,762,919,154,900.00	931,004,710	5,811,945,034.00	
R2048	On 28/02/2048	Spot Bond	99.20808	11.04285	99.20808	10.96938		140,280,225,120,000.00	414,000,000	2,799,356,000.00	
R205	On 31/03/2014	Spot Bond	100.00000	43.35854	100.00000	43.04419			0.00	0	0.00
R206	On 15/01/2014	Spot Bond	5.12000	105.51848	5.14000	105.45334		3,801,665,085,440.00	742,512,712	1,039,260,634.00	
R207	On 15/01/2020	Spot Bond	6.49500	107.14615	6.51000	107.00387		29,931,040,653,765.00	608,320,347	6,929,032,004.00	
R208	On 31/03/2021	Spot Bond	6.61000	102.18742	6.65000	101.87889		39,161,568,527,910.00	924,594,331	0,452,825,432.00	

Contract Details	Strike	Call / Put	MTM Yield	MarkPrice	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
R209	On 31/03/2036	Spot Bond	8.30500	80.17426	8.37500	79.52658			17,396,870,155,885.00	094,746,557	9,067,495,423.00
R210	On 31/03/2028	Spot Bond	1.45500	162.02553	1.45500	161.86767			22,152,375,000.00	15,225,000	378,825,000.00
R211	On 31/01/2017	Spot Bond	0.10000	112.74842	-0.10000	112.65203			0.00	0	1,161,299,084.00
R212	On 31/01/2022	Spot Bond	0.90000	131.83805	0.95000	131.18113			793,867,743,000.00	882,075,270	987,958,959.00
R213	On 28/02/2031	Spot Bond	8.05000	91.98895	8.13500	91.18666			38,034,514,098,000.00	724,784,360	5,449,998,000.00
R214	On 28/02/2041	Spot Bond	77.73332	10.04332	77.73332	9.98882			216,239,743,792,995.00	781,815,363	7,673,375,000.00
R223C	On 15/03/2013	Spot Bond	98.10852	79.65900	98.10852	79.15058			0.00	0	0.00
R224C	On 15/09/2013	Spot Bond	95.74929	55.07260	95.74929	54.71667			0.00	0	0.00
R225C	On 15/03/2014	Spot Bond	93.40448	37.99883	93.40448	37.75823			0.00	0	0.00
R226C	On 15/09/2014	Spot Bond	91.01110	26.66073	91.01110	26.49552			0.00	0	0.00
R227C	On 15/03/2015	Spot Bond	87.49080	19.36017	87.49080	19.24408			0.00	0	0.00
R228C	On 15/09/2015	Spot Bond	85.50505	13.99413	85.50505	13.91181			0.00	0	0.00
R229C	On 15/03/2016	Spot Bond	83.47163	10.27109	83.47163	10.21188			0.00	0	0.00
R230C	On 15/09/2016	Spot Bond	81.26980	7.68457	81.26980	7.64126			0.00	0	0.00
R322C	On 21/12/2012	Spot Bond	99.35642	97.09275	99.35642	96.32897			0.00	0	0.00
R323C	On 21/06/2013	Spot Bond	96.68315	65.83285	96.68315	65.40863			0.00	0	0.00
R324C	On 21/12/2013	Spot Bond	94.26296	45.13445	94.26296	44.84963			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
R325C	On 21/06/2014	Spot Bond	91.92899	31.43298	91.92899	31.23870	0.00	0	0.00			
R326C	On 21/12/2014	Spot Bond	89.76971	22.19367	89.76971	22.05918	0.00	0	0.00			
R327C	On 21/06/2015	Spot Bond	86.42385	16.24532	86.42385	16.14995	0.00	0	0.00			
R328C	On 21/12/2015	Spot Bond	84.45562	11.82761	84.45562	11.75951	0.00	0	0.00			
R329C	On 21/06/2016	Spot Bond	82.31050	8.77248	82.31050	8.72305	0.00	0	0.00			
R330C	On 21/12/2016	Spot Bond	79.97373	6.64539	79.97373	6.60885	0.00	0	0.00			
R331C	On 21/06/2017	Spot Bond	75.56089	5.48208	75.56089	5.45335	0.00	0	0.00			
R332C	On 21/12/2017	Spot Bond	73.15412	4.34595	73.15412	4.32380	0.00	0	0.00			
R333C	On 21/06/2018	Spot Bond	69.91580	3.63072	69.91580	3.61292	0.00	0	0.00			
R334C	On 21/12/2018	Spot Bond	67.83418	2.95355	67.83418	2.93944	0.00	0	0.00			
R335C	On 21/06/2019	Spot Bond	65.82731	2.43314	65.82731	2.42182	0.00	0	0.00			
R336C	On 21/12/2019	Spot Bond	63.84766	2.03349	63.84766	2.02427	0.00	0	0.00			
R337C	On 21/06/2020	Spot Bond	60.09257	1.91281	60.09257	1.90459	0.00	0	0.00			
R338C	On 21/12/2020	Spot Bond	58.22853	1.65098	58.22853	1.64408	0.00	0	0.00			
R339C	On 21/06/2021	Spot Bond	55.42223	1.54073	55.42223	1.53457	0.00	0	0.00			
R340C	On 21/12/2021	Spot Bond	53.71567	1.36169	53.71567	1.35639	0.00	0	0.00			
R341C	On 21/06/2022	Spot Bond	52.07678	1.21452	52.07678	1.20992	0.00	0	0.00			
R342C	On 21/12/2022	Spot Bond	50.50256	1.09264	50.50256	1.08862	0.00	0	0.00			

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
R343C	On 21/06/2023	Spot Bond	49.04085	0.98679	49.04085	49.04085	0.98324			0.00	0	0.00
R344C	On 21/12/2023	Spot Bond	47.63992	0.89749	47.63992	47.63992	0.89435			0.00	0	0.00
R345C	On 21/06/2024	Spot Bond	40.84619	1.37665	40.84619	40.84619	1.37246			0.00	0	0.00
R346C	On 21/12/2024	Spot Bond	39.49703	1.30862	39.49703	39.49703	1.30475			0.00	0	0.00
R347C	On 21/06/2025	Spot Bond	38.20719	1.25116	38.20719	38.20719	1.24758			0.00	0	0.00
R348C	On 21/12/2025	Spot Bond	36.97373	1.20267	36.97373	36.97373	1.19933			0.00	0	0.00
R349C	On 21/06/2026	Spot Bond	35.79392	1.16180	35.79392	35.79392	1.15867			0.00	0	0.00
R350C	On 21/12/2026	Spot Bond	34.66514	1.12748	34.66514	34.66514	1.12452			0.00	0	0.00
R351C	On 21/06/2027	Spot Bond	33.58493	1.09880	33.58493	33.58493	1.09601			0.00	0	0.00
R352C	On 21/12/2027	Spot Bond	32.55096	1.07503	32.55096	32.55096	1.07237			0.00	0	0.00
RCSB01	On 16/03/2014	Spot Bond	100.64880	48.26870	100.64880	100.64880	47.91288			0.00	0	0.00
RCSB02	On 15/07/2013	Spot Bond	99.92574	62.64197	99.92574	99.92574	62.18811			0.00	0	0.00
RCSB03	On 15/07/2016	Spot Bond	99.90770	13.74587	99.90770	99.90770	13.64630			0.00	0	0.00
RCSB04	On 25/05/2015	Spot Bond	100.96576	20.81971	100.96576	100.96576	20.62369			0.00	0	0.00
RCSB2U	On 24/07/2017	Spot Bond	100.00000	2.13328	100.00000	100.00000	2.10526			0.00	0	0.00
RCSC08	On 08/03/2013	Spot Bond	100.56581	81.80846	100.56581	100.56581	99.45047			0.00	0	0.00
RCSC09	On 06/06/2013	Spot Bond	100.63344	77.37388	100.63344	100.63344	76.72423			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM Yield	MarkPrice	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
RCSC10	On 06/06/2013	Spot Bond	100.61948	77.37648	100.61948	76.72688			0.00	0	0.00
RCSC11	On 06/09/2013	Spot Bond	100.62865	45.06776	100.62865	44.45964			0.00	0	0.00
RDFB01	On 30/03/2015	Spot Bond	100.22952	22.56519	100.22952	22.39946			0.00	0	0.00
RDFC04	On 06/09/2013	Spot Bond	100.00000	77.62023	100.00000	77.29993			0.00	0	0.00
RDFC05	On 06/12/2012	Spot Bond	100.48281	66.55958	100.48281	66.55956			0.00	0	0.00
RDFC06	On 07/03/2013	Spot Bond	100.00000	80.75221	100.00000	80.21978		54,500,000,000,000.00	545,000,000	321,000,000.00	
RES06	On 18/10/2014	Spot Bond	101.67229	29.24544	101.67229	29.03025			0.00	0	0.00
RES07	On 14/02/2013	Spot Bond	5.87500	104.76209	5.87500	104.71205			0.00	0	0.00
RES12	On 20/08/2015	Spot Bond	100.93776	15.87273	100.93776	15.66265			0.00	0	0.00
RES13	On 09/01/2013	Spot Bond	100.29264	92.38453	100.29264	91.68630			0.00	0	0.00
RES14	On 04/10/2013	Spot Bond	100.11180	58.54584	100.11180	57.23635			0.00	0	0.00
RES15	On 12/11/2017	Spot Bond	100.00000	14.37538	100.00000	14.05410			0.00	0	0.00
RES16	On 14/02/2013	Spot Bond	100.00000	84.68677	100.00000	84.10138			0.00	0	0.00
RESB01	On 03/06/2014	Spot Bond	100.68733	37.59956	100.68733	37.31921			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	83.74791	101.03586	83.18237			0.00	0	0.00
RP002	On 28/02/2013	Spot Bond	101.10798	83.87009	101.10798	83.30340			0.00	0	0.00
RP004	On 25/11/2014	Spot Bond	102.70350	29.32925	102.70350	29.11150			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
RP005	On 31/03/2017	Spot Bond	100.28309	14.34627	100.28309	14.26101				0.00	0	0.00
RP006	On 30/04/2019	Spot Bond	102.22019	12.56330	102.22019	12.47041				0.00	0	0.00
RP007	On 30/04/2016	Spot Bond	101.97649	16.10013	101.97649	15.98134				0.00	0	0.00
RP008	On 30/04/2016	Spot Bond	101.97649	16.10013	101.97649	15.98134				0.00	0	0.00
RP009	On 16/07/2013	Spot Bond	99.90414	61.84800	99.90414	61.03628				0.00	0	0.00
RP010	On 23/08/2013	Spot Bond	100.99069	52.00346	100.99069	51.31490				0.00	0	0.00
RP011	On 12/09/2013	Spot Bond	100.58819	68.35825	100.58819	67.44623				0.00	0	0.00
RP012	On 10/10/2013	Spot Bond	100.00000	55.98233	100.00000	54.73118				0.00	0	0.00
RP013	On 27/09/2016	Spot Bond	100.38461	5.37608	100.38461	5.30448				0.00	0	0.00
RP014	On 27/09/2019	Spot Bond	100.43152	0.46740	100.43152	0.46117				0.00	0	0.00
RP015	On 10/06/2013	Spot Bond	100.00000	50.00000	100.00000	100.00000				0.00	0	0.00
RP016	On 10/12/2015	Spot Bond	100.00000	8.83883	100.00000	100.00000				0.00	0	0.00
RPG01	On 28/02/2014	Spot Bond	100.88031	38.63842	100.88031	38.34984				0.00	0	0.00
RPG01U	On 25/02/2014	Spot Bond	100.00000	34.50027	100.00000	34.29577				0.00	0	0.00
RPG02	On 25/11/2014	Spot Bond	101.00223	28.03151	101.00223	27.82647				0.00	0	0.00
RPI01	On 22/07/2016	Spot Bond	5.25000	102.00544	5.25000	101.96236				0.00	0	0.00
RPP01U	On 31/08/2018	Spot Bond	100.00000	0.60511	100.00000	0.60063				0.00	0	0.00

Contract Details	Strike	Call / Put	MTM Yield	MarkPrice	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
RPP04U	On 07/10/2016	Spot Bond	100.00000	4.10928	100.00000	4.07949			0.00	0	0.00
RPP05U	On 21/01/2013	Spot Bond	100.00000	89.68059	100.00000	89.02439			0.00	0	0.00
RPS001	On 16/11/2022	Spot Bond	100.00000	23.78452	100.00000	23.51283			0.00	0	0.00
RW21	On 21/04/2021	Spot Bond	109.50878	10.32588	109.50878	10.25183			328,526,340.00	3,000	5,621,000.00
SA061U	On 14/12/2012	Spot Bond	100.00000	98.91599	100.00000	98.11828			0.00	0	0.00
SA062U	On 18/01/2013	Spot Bond	100.00000	90.34653	100.00000	89.68059			0.00	0	0.00
SBC2	On 28/04/2016	Spot Bond	105.69036	8.73131	105.69036	8.67971			0.00	0	0.00
SBK12	On 24/11/2016	Spot Bond	117.11129	11.98999	117.11129	11.89874			0.00	0	30,354,000.00
SBK13	On 24/11/2016	Spot Bond	100.96377	10.84151	100.96377	10.76223			20,192,754,000.00	200,000	100,000.00
SBK14	On 01/12/2017	Spot Bond	109.76738	10.16599	109.76738	10.09294			0.00	0	15,817,000.00
SBK15	On 23/01/2022	Spot Bond	101.55586	7.86371	101.55586	7.80590			0.00	0	0.00
SBK16	On 15/03/2023	Spot Bond	100.47716	7.06527	100.47716	7.01327			0.00	0	0.00
SBK17	On 31/07/2024	Spot Bond	101.44951	9.43556	101.44951	9.34732			223,188,922,000.00	2,200,000	1,100,000.00
SBK18	On 24/10/2020	Spot Bond	100.00000	7.84551	100.00000	14.98413			40,000,000,000.00	400,000	2,300,000.00
SBK19	On 24/10/2019	Spot Bond	100.00000	8.05991	100.00000	15.04598			0.00	0	0.00
SBK7	On 24/05/2015	Spot Bond	110.28697	19.63374	110.28697	19.49134			0.00	0	15,118,000.00
SBK8	On 10/04/2013	Spot Bond	101.21158	77.94697	101.21158	77.46446			0.00	0	2,709,000.00
SBK9	On 10/04/2018	Spot Bond	101.86258	10.60396	101.86258	10.53224			0.00	0	7,481,000.00

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
SBK11	On 09/04/2014	Spot Bond	127.67688	37.70866	127.67688	37.37105				76,606,128,000.00	600,000	1,300,000.00
SBN18	On 14/09/2013	Spot Bond	159.66556	42.77107	159.66556	42.35705				0.00	0	0.00
SBN20	On 31/03/2013	Spot Bond	152.98792	69.27483	152.98792	68.68539				0.00	0	0.00
SBN27	On 15/09/2015	Spot Bond	117.95662	21.10185	117.95662	20.94032				0.00	0	0.00
SBN29	On 15/09/2015	Spot Bond	118.36117	21.01682	118.36117	20.85550				0.00	0	0.00
SBN31	On 15/09/2015	Spot Bond	118.56412	20.97439	118.56412	20.81318				0.00	0	0.00
SBN32	On 19/03/2013	Spot Bond	143.82678	73.38652	143.82678	72.76771				0.00	0	0.00
SBN33	On 15/09/2017	Spot Bond	103.68838	11.42582	103.68838	11.34700				0.00	0	0.00
SBN34	On 15/09/2015	Spot Bond	118.14423	21.06234	118.14423	20.90091				0.00	0	0.00
SBN35	On 15/09/2015	Spot Bond	118.24540	21.04109	118.24540	20.87972				0.00	0	0.00
SBN36	On 31/03/2013	Spot Bond	211.65251	62.74124	211.65251	62.08416				0.00	0	0.00
SBN42	On 31/03/2013	Spot Bond	100.00000	79.07694	100.00000	78.58168				0.00	0	0.00
SBN45	On 15/09/2017	Spot Bond	100.42831	9.54604	100.42831	9.47580				0.00	0	0.00
SBN49	On 02/06/2014	Spot Bond	99.21990	38.58690	99.21990	38.30294				0.00	0	0.00
SBN50	On 23/09/2014	Spot Bond	100.36654	33.18268	100.36654	32.93866				0.00	0	0.00
SBN51	On 03/10/2016	Spot Bond	100.15186	11.94510	100.15186	11.85839				0.00	0	0.00
SBN52	On 03/07/2013	Spot Bond	100.16711	64.69306	100.16711	64.22333				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
SBR003	On 05/11/2013	Spot Bond	100.00000	58.85729	100.00000	58.43057			0.00	0	0.00
SBS13	On 22/09/2017	Spot Bond	107.02647	11.54723	107.02647	11.46549			0.00	0	0.00
SBS14	On 07/02/2014	Spot Bond	101.09831	39.57852	101.09831	39.28876			0.00	0	0.00
SBS15	On 26/04/2016	Spot Bond	101.18390	12.56065	101.18390	12.46863			0.00	0	0.00
SBS16	On 22/09/2018	Spot Bond	100.29283	8.62206	100.29283	8.55870			0.00	0	0.00
SBS17	On 23/06/2018	Spot Bond	100.00000	1.12328	100.00000	1.11584			0.00	0	0.00
SBS18	On 23/06/2018	Spot Bond	100.30374	8.90004	100.30374	8.83463			0.00	0	0.00
SBS19	On 23/06/2021	Spot Bond	112.35030	13.75486	112.35030	13.65470			0.00	0	3,000,000.00
SBS20	On 15/05/2026	Spot Bond	107.31305	9.93846	107.31305	9.86794			0.00	0	0.00
SBS21	On 15/05/2026	Spot Bond	101.14300	7.78458	101.14300	7.71117			0.00	0	0.00
SBS22	On 23/05/2015	Spot Bond	100.81390	19.28087	100.81390	19.14008		403,255,600,000.00	4,000,000	2,000,000.00	
SBS23	On 23/05/2017	Spot Bond	100.85958	9.05398	100.85958	8.96881			0.00	0	0.00
SBS24	On 23/05/2019	Spot Bond	100.88565	7.28267	100.88565	7.22946			0.00	0	0.00
SBS25	On 24/05/2019	Spot Bond	107.86744	8.72479	107.86744	8.68049		2,373,083,680.00	22,000	2,722,000.00	
SBS3	On 25/05/2026	Spot Bond	100.17939	8.46710	100.17939	8.41030			0.00	0	0.00
SBS4	On 16/11/2021	Spot Bond	102.91713	8.88416	102.91713	8.82323			0.00	0	212,000.00
SBS7	On 26/03/2013	Spot Bond	102.48454	81.30422	102.48454	80.77985			0.00	0	0.00
SBS9	On 07/07/2016	Spot Bond	118.34171	17.56322	118.34171	17.43062		591,708,550.00	5,000	2,305,000.00	

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
SBSI10	On 03/07/2013	Spot Bond	120.99445	72.58026	120.99445	71.96098				72,596,670,000.00	600,000	300,000.00
SBSI11	On 07/12/2023	Spot Bond	265.12288	2.10358	265.12288	2.07451				159,073,728,000.00	600,000	300,000.00
SBSI12	On 31/01/2017	Spot Bond	119.59470	4.94310	119.59470	4.90547				0.00	0	0.00
SCM107	On 15/09/2017	Spot Bond	112.58000	11.43257	112.58000	11.33948				0.00	0	0.00
SCM220	On 20/01/2013	Spot Bond	100.00000	99.60635	100.00000	98.87573				0.00	0	0.00
SCM221	On 17/02/2013	Spot Bond	100.00000	84.10138	100.00000	83.52403				0.00	0	0.00
SHF01	On 15/12/2016	Spot Bond	100.00000	2.78045	100.00000	2.76007				0.00	0	0.00
SHI02	On 01/10/2021	Spot Bond	82.63494	0.23567	82.63494	0.23403				0.00	0	0.00
SHI05	On 31/01/2017	Spot Bond	100.00000	7.53601	100.00000	7.36129				0.00	0	0.00
SHPCBU	On 03/04/2017	Spot Bond	6.50000	100.80410	6.50000	100.76848				0.00	0	0.00
SHS01	On 15/12/2016	Spot Bond	100.49004	9.78540	100.49004	9.71337				0.00	0	0.00
SHS02	On 29/06/2013	Spot Bond	100.22255	64.98682	100.22255	64.50955				0.00	0	0.00
SHS03	On 29/06/2015	Spot Bond	100.24006	18.15333	100.24006	18.01999				0.00	0	0.00
SHS04	On 29/06/2017	Spot Bond	100.37865	10.96383	100.37865	10.88320				0.00	0	0.00
SHS05	On 29/06/2017	Spot Bond	104.63904	10.97872	104.63904	10.92500				523,195,200.00	5,000	5,000.00
SHS06	On 12/12/2017	Spot Bond	100.00000	3.12499	100.00000	100.00000				0.00	0	0.00
SLI1	On 15/08/2013	Spot Bond	104.53403	63.13182	104.53403	62.70051				0.00	0	0.00

Contract Details	Strike	Call / Put	MTM Yield	MarkPrice	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
SLI2	On 15/08/2016	Spot Bond	110.17225	15.17040	110.17225	15.06225			0.00	0	8,380,000.00
SMF1	On 27/06/2013	Spot Bond	104.99511	70.48911	104.99511	70.00317		629,970,660.00		6,000	6,000.00
SNT01	On 15/09/2017	Spot Bond	102.86503	11.53479	102.86503	11.45572			0.00	0	18,700,000.00
SPDA1	On 21/08/2014	Spot Bond	101.14731	26.78437	101.14731	26.58819		1,517,209,650,000.00		15,000,000	5,000,000.00
SPDA2	On 21/08/2016	Spot Bond	100.91285	10.08377	100.91285	10.01006			0.00	0	0.00
SPDA3	On 21/08/2015	Spot Bond	101.15213	14.78236	101.15213	14.67409			0.00	0	0.00
SPDA4	On 21/08/2017	Spot Bond	100.91985	8.14279	100.91985	8.08327			0.00	0	0.00
SSA01	On 28/06/2016	Spot Bond	110.58806	16.96375	110.58806	16.84179			0.00	0	671,000.00
SSA02	On 20/04/2015	Spot Bond	99.95086	22.29202	99.95086	22.08396			0.00	0	0.00
SSN001	On 01/03/2017	Spot Bond	100.74418	9.31968	100.74418	9.25016			0.00	0	0.00
SSN002	On 26/03/2017	Spot Bond	100.29998	11.14934	100.29998	11.06740			0.00	0	0.00
SSN003	On 25/04/2017	Spot Bond	101.49647	10.38834	101.49647	10.29009			0.00	0	0.00
SSN004	On 31/03/2021	Spot Bond	89.26946	8.93347	89.26946	8.87929			0.00	0	0.00
SSN005	On 31/03/2021	Spot Bond	88.92846	8.96684	88.92846	8.91263			0.00	0	0.00
SSN006	On 21/12/2014	Spot Bond	107.77651	25.13599	107.77651	25.00983			0.00	0	0.00
SSN007	On 15/01/2020	Spot Bond	97.48656	10.56517	97.48656	10.49699			0.00	0	0.00
SSN008	On 18/06/2017	Spot Bond	100.44496	7.69851	100.44496	9.56892			0.00	0	0.00
SSN009	On 15/09/2017	Spot Bond	104.60347	11.30730	104.60347	11.22873			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
SSN010	On 15/09/2015	Spot Bond	119.58561	20.76311	119.58561	20.60243				0.00	0	0.00
SSN011	On 31/01/2025	Spot Bond	101.19280	3.29721	101.19280	3.25580				0.00	0	0.00
SYN867	On 19/01/2013	Spot Bond	100.00000	90.12346	100.00000	89.46078				0.00	0	0.00
SYN869	On 19/01/2013	Spot Bond	100.00000	90.12346	100.00000	89.46078				0.00	0	0.00
SYN870	On 20/01/2013	Spot Bond	100.00000	89.90148	100.00000	89.24205				0.00	0	0.00
SYN872	On 13/02/2013	Spot Bond	100.00000	84.88372	100.00000	84.29561				0.00	0	0.00
SYN873	On 14/02/2013	Spot Bond	100.00000	84.68677	100.00000	84.10138				0.00	0	0.00
SYN874	On 16/02/2013	Spot Bond	100.00000	84.29561	100.00000	83.71560				0.00	0	0.00
SYN875	On 16/02/2013	Spot Bond	100.00000	84.29561	100.00000	83.71560				0.00	0	0.00
SYN876	On 20/02/2013	Spot Bond	100.00000	83.52403	100.00000	82.95455				0.00	0	0.00
SYN878	On 21/02/2013	Spot Bond	100.00000	83.33333	100.00000	82.76644				0.00	0	0.00
SYN880	On 23/02/2013	Spot Bond	100.00000	82.95455	100.00000	82.39278				0.00	0	0.00
SYN881	On 23/02/2013	Spot Bond	100.00000	82.95455	100.00000	82.39278				0.00	0	0.00
SYN882	On 27/02/2013	Spot Bond	100.00000	82.20721	100.00000	81.65548				0.00	0	0.00
SYN887	On 17/02/2013	Spot Bond	100.00000	84.10138	100.00000	83.52403				0.00	0	0.00
SYN911	On 19/07/2013	Spot Bond	100.00000	61.20131	100.00000	60.79475				0.00	0	0.00
SYN913	On 19/07/2013	Spot Bond	100.00000	61.20131	100.00000	60.79475				0.00	0	0.00

Contract Details	Strike	Call / Put	MTM Yield	MarkPrice	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
SYN923	On 21/08/2013	Spot Bond	100.00000	56.87476	100.00000	56.49694			0.00	0	0.00
SYN924	On 22/08/2013	Spot Bond	100.00000	56.74854	100.00000	56.37156			0.00	0	0.00
SYN925	On 23/08/2013	Spot Bond	100.00000	56.62260	100.00000	56.24645			0.00	0	0.00
SYN928	On 19/07/2013	Spot Bond	100.00000	61.20131	100.00000	60.79475			0.00	0	0.00
SYN929	On 19/07/2013	Spot Bond	100.00000	61.20131	100.00000	60.79475			0.00	0	0.00
SYN947	On 18/12/2012	Spot Bond	99.03221	97.87554	99.03221	97.10196			0.00	0	0.00
SYN950	On 15/01/2013	Spot Bond	100.00000	91.02244	100.00000	90.34653			0.00	0	0.00
SYN951	On 21/01/2013	Spot Bond	100.00000	89.68059	100.00000	89.02439			0.00	0	0.00
SYN953	On 05/02/2013	Spot Bond	100.00000	86.49289	100.00000	85.88235			0.00	0	0.00
SYN954	On 21/01/2013	Spot Bond	100.00000	89.68059	100.00000	89.02439			0.00	0	0.00
SYN955	On 12/02/2013	Spot Bond	100.00000	85.08159	100.00000	84.49074			0.00	0	0.00
SYN956	On 14/02/2013	Spot Bond	100.00000	84.68677	100.00000	84.10138			0.00	0	0.00
SYN957	On 18/02/2013	Spot Bond	100.00000	83.90805	100.00000	83.33333			0.00	0	0.00
SYN958	On 18/02/2013	Spot Bond	100.00000	83.90805	100.00000	83.33333			0.00	0	0.00
SYN959	On 19/02/2013	Spot Bond	100.00000	83.71560	100.00000	83.14351			0.00	0	0.00
SYN960	On 28/01/2013	Spot Bond	100.00000	88.16425	100.00000	87.52998			0.00	0	0.00
SYN961	On 22/02/2013	Spot Bond	100.00000	83.14351	100.00000	82.57919			0.00	0	0.00
SYN962	On 19/12/2012	Spot Bond	100.00000	97.59358	100.00000	96.81698			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
SYN963	On 25/02/2013	Spot Bond	100.00000	82.57919	100.00000	82.02247	0.00	0	0.00			
SYN964	On 26/02/2013	Spot Bond	100.00000	82.39278	100.00000	81.83857	0.00	0	0.00			
SYN965	On 01/03/2013	Spot Bond	100.00000	81.83857	100.00000	81.29176	0.00	0	0.00			
SZ18	On 30/09/2015	Spot Bond	117.60842	19.40403	117.60842	19.25666	0.00	0	0.00			
SZ25	On 30/09/2025	Spot Bond	104.75139	10.12793	104.75139	10.05787	0.00	0	0.00			
T018	On 15/07/2014	Spot Bond	100.00000	39.32288	100.00000	39.06378	0.00	0	0.00			
TF105U	On 25/10/2014	Spot Bond	100.00000	35.10625	100.00000	34.32165	0.00	0	0.00			
TFS06	On 20/03/2014	Spot Bond	102.75446	41.41794	102.75446	41.13429	0.00	0	0.00			
TFS100	On 22/01/2013	Spot Bond	98.53867	89.59878	98.53867	88.95327	0.00	0	0.00			
TFS101	On 06/02/2013	Spot Bond	98.31078	86.48874	98.31078	85.88850	0.00	0	0.00			
TFS102	On 14/12/2012	Spot Bond	99.10758	98.92556	99.10758	98.13476	0.00	0	0.00			
TFS103	On 14/03/2013	Spot Bond	97.81910	79.87746	97.81910	79.36775	0.00	0	0.00			
TFS104	On 29/01/2013	Spot Bond	100.00000	66.66699	100.00000	66.66696	0.00	0	0.00			
TFS73	On 11/02/2013	Spot Bond	100.94335	86.39165	100.94335	85.78552	0.00	0	0.00			
TFS77	On 12/04/2013	Spot Bond	99.98492	93.10814	99.98492	92.41684	0.00	0	0.00			
TFS78	On 18/04/2013	Spot Bond	99.89383	91.74373	99.89383	91.07308	0.00	0	0.00			
TFS83	On 28/07/2015	Spot Bond	101.19250	15.25962	101.19250	15.14782	0.00	0	0.00			

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
TFS84	On 28/07/2016	Spot Bond	107.95127	15.05592	107.95127	107.95127	14.95033			0.00	0	0.00
TFS88	On 08/02/2013	Spot Bond	100.00000	85.88235	100.00000	100.00000	85.28037			0.00	0	0.00
TFS90	On 05/03/2013	Spot Bond	100.57712	82.20066	100.57712	100.57712	81.64369			0.00	0	0.00
TFS93	On 17/02/2014	Spot Bond	100.87887	38.76190	100.87887	100.87887	38.53030			0.00	0	0.00
TFS97	On 14/11/2013	Spot Bond	100.92142	56.72113	100.92142	100.92142	56.18731			0.00	0	0.00
TH10A1	On 18/10/2038	Spot Bond	101.62026	6.46447	101.62026	101.62026	6.40327			0.00	0	0.00
TH10A2	On 18/10/2038	Spot Bond	101.66672	6.66271	101.66672	101.66672	6.59960			0.00	0	0.00
TH10A3	On 18/10/2038	Spot Bond	102.00557	10.62150	102.00557	102.00557	10.55037			0.00	0	0.00
TH10A4	On 18/07/2017	Spot Bond	100.00000	3.03604	100.00000	100.00000	2.94961			0.00	0	0.00
TH10A5	On 18/07/2017	Spot Bond	100.00000	3.03604	100.00000	100.00000	2.94961			0.00	0	0.00
TH10A6	On 18/07/2017	Spot Bond	100.00000	3.03604	100.00000	100.00000	2.94961			0.00	0	0.00
TH10A7	On 18/10/2038	Spot Bond	100.00000	0.00000	100.00000	100.00000	0.00000			0.00	0	0.00
TH10A8	On 18/10/2038	Spot Bond	100.00000	0.00000	100.00000	100.00000	0.00000			0.00	0	0.00
TH10A9	On 18/07/2017	Spot Bond	100.00000	4.41940	100.00000	100.00000	4.41939			0.00	0	0.00
TH10B1	On 18/10/2038	Spot Bond	101.76658	7.08832	101.76658	101.76658	7.02113			0.00	0	0.00
TH10B2	On 18/07/2017	Spot Bond	100.00000	3.03604	100.00000	100.00000	2.94961			0.00	0	50,000,000.00
TH10C1	On 18/10/2038	Spot Bond	101.98019	7.99621	101.98019	101.98019	7.92028			0.00	0	0.00
TH10C2	On 18/07/2017	Spot Bond	100.00000	3.03604	100.00000	100.00000	2.94961		9,400,000,000,000.00	94,000,000	75,000,000.00	

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
TH10D1	On 18/10/2038	Spot Bond	102.86169	11.70709	102.86169	11.59508				0.00	0	0.00
TH10D2	On 18/07/2017	Spot Bond	100.00000	3.03604	100.00000	2.94961			7,200,000,000,000.00	72,000,000	36,000,000.00	
TH9A10	On 18/07/2016	Spot Bond	101.66078	10.93640	101.66078	10.85593				0.00	0	0.00
THE8A1	On 18/04/2036	Spot Bond	101.48088	6.53853	101.48088	6.49051				0.00	0	0.00
THE8A2	On 18/04/2036	Spot Bond	101.58542	7.03725	101.58542	6.98551				0.00	0	0.00
THE8A3	On 18/04/2036	Spot Bond	105.94334	7.10571	105.94334	7.05146				0.00	0	0.00
THE8B1	On 18/04/2036	Spot Bond	101.79445	8.03198	101.79445	7.97282				0.00	0	0.00
THE8C1	On 18/04/2036	Spot Bond	101.88733	8.47293	101.88733	8.41047				0.00	0	0.00
THE8D1	On 18/04/2036	Spot Bond	102.87096	13.10394	102.87096	13.00651				0.00	0	0.00
THE9A1	On 18/07/2016	Spot Bond	101.59334	10.63319	101.59334	10.55500				0.00	0	0.00
THE9A2	On 18/01/2016	Spot Bond	101.62589	12.82788	101.62589	12.73353				0.00	0	0.00
THE9A3	On 18/07/2016	Spot Bond	101.64915	10.88415	101.64915	10.80408				0.00	0	0.00
THE9A5	On 18/07/2039	Spot Bond	101.62589	7.20294	101.62589	7.14996				0.00	0	0.00
THE9A6	On 18/07/2039	Spot Bond	101.64915	7.31357	101.64915	7.25977				0.00	0	0.00
THE9A7	On 18/07/2039	Spot Bond	101.66078	7.36887	101.66078	7.31464				0.00	0	0.00
THE9A8	On 18/07/2016	Spot Bond	101.61194	10.71686	101.61194	10.63805				0.00	0	0.00
THE9A9	On 18/07/2016	Spot Bond	101.64915	10.88415	101.64915	10.80408				0.00	0	0.00

Contract Details	Strike	Call / Put	MTM Yield	MarkPrice	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
THE9B1	On 18/07/2016	Spot Bond	101.77704	11.45847	101.77704	11.37408			0.00	0	0.00
THE9B2	On 18/07/2039	Spot Bond	101.77704	7.92124	101.77704	7.86290			0.00	0	0.00
THE9B3	On 18/07/2016	Spot Bond	101.77704	11.45847	101.77704	11.37408			0.00	0	0.00
THE9C1	On 18/07/2016	Spot Bond	101.96303	12.29190	101.96303	12.20123			0.00	0	0.00
THE9C2	On 18/07/2039	Spot Bond	102.00952	9.02264	102.00952	8.95606			0.00	0	0.00
THE9C3	On 18/07/2016	Spot Bond	101.95141	12.23988	101.95141	12.14960			0.00	0	0.00
THE9D1	On 18/07/2016	Spot Bond	102.88090	16.37349	102.88090	16.25174			0.00	0	0.00
THE9D2	On 18/07/2039	Spot Bond	102.93896	13.38451	102.93896	13.28493			0.00	0	0.00
THE9D3	On 18/07/2016	Spot Bond	102.91574	16.52741	102.91574	16.40447			0.00	0	0.00
TL13	On 31/12/2013	Spot Bond	100.16956	43.87877	100.16956	43.56016			0.00	0	0.00
TL15	On 29/04/2015	Spot Bond	115.34604	21.68248	115.34604	21.52034		807,422,280.00		7,000	2,707,000.00
TL20	On 22/02/2020	Spot Bond	98.42479	11.20614	98.42479	11.14337			0.00	0	0.00
TN17	On 14/11/2017	Spot Bond	113.10271	9.82977	113.10271	9.75702		1,131,027,100.00		10,000	1,010,538,000.00
TN20	On 17/09/2020	Spot Bond	114.87864	11.36180	114.87864	11.27665		3,906,914,790,235.68		34,009,062	337,807,062.00
TN23	On 06/11/2023	Spot Bond	120.75839	9.77638	120.75839	9.70014		724,558,189,295.35		6,000,065	88,716,000.00
TN25	On 19/08/2025	Spot Bond	105.49834	11.68254	105.49834	11.60212		13,862,481,876,000.00		131,400,000	190,219,000.00
TN27	On 14/11/2027	Spot Bond	103.04013	9.16907	103.04013	9.10613		2,576,003,250.00		25,000	9,984,000.00
TORQ1	On 15/04/2022	Spot Bond	100.87844	7.05050	100.87844	6.95722			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM Yield	MarkPrice	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
TORQ2	On 15/04/2022	Spot Bond	100.89915	7.21517	100.89915	7.11971			0.00	0	0.00
TORQ3	On 15/04/2022	Spot Bond	100.92536	7.42369	100.92536	7.32545			0.00	0	0.00
TORQ4	On 15/04/2022	Spot Bond	100.92812	7.44563	100.92812	7.34709			0.00	0	0.00
TORQ5	On 15/04/2022	Spot Bond	101.05768	8.47571	101.05768	8.36343			0.00	0	0.00
TORQ6	On 15/04/2022	Spot Bond	101.32571	14.38193	101.32571	14.19099			0.00	0	0.00
TPDA01	On 05/04/2015	Spot Bond	100.00000	28.82399	100.00000	28.13540			0.00	0	0.00
TPDA02	On 05/04/2017	Spot Bond	100.00000	14.92771	100.00000	14.57109			0.00	0	0.00
TPDA03	On 05/04/2018	Spot Bond	100.00000	12.79201	100.00000	12.48642			0.00	0	0.00
TR30	On 31/12/2099	Spot Bond	10.00000	100.26806	10.00000	100.18757			0.00	0	0.00
TR31	On 31/12/2099	Spot Bond	9.75000	100.26138	9.75000	100.18290			0.00	0	0.00
TR32	On 31/12/2099	Spot Bond	100.00000	10.26156	100.00000	10.18238			0.00	0	0.00
TSP116	On 09/02/2013	Spot Bond	100.00000	85.68075	100.00000	85.08159			0.00	0	0.00
TSP117	On 23/02/2013	Spot Bond	100.00000	82.95455	100.00000	82.39278			0.00	0	0.00
TSP125	On 23/08/2013	Spot Bond	100.00000	61.49880	100.00000	61.14943			0.00	0	0.00
TSP128	On 07/02/2013	Spot Bond	100.00000	86.08491	100.00000	85.48009			0.00	0	0.00
TSP129	On 07/03/2013	Spot Bond	97.58601	81.12917	97.58601	80.60466			0.00	0	0.00
TSP131	On 03/05/2013	Spot Bond	96.66726	72.39179	96.66726	71.97779			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM Yield	MarkPrice	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
TSP133	On 03/01/2013	Spot Bond	98.71758	93.90463	98.71758	93.19456			0.00	0	0.00
TSP134	On 27/06/2013	Spot Bond	99.76004	68.57425	99.76004	68.18536			0.00	0	0.00
TSP135	On 07/02/2013	Spot Bond	98.31631	86.28707	98.31631	85.68958			0.00	0	0.00
TSP136	On 30/05/2013	Spot Bond	100.00000	68.09701	100.00000	67.71800			0.00	0	100,000,000.00
UG21	On 02/03/2021	Spot Bond	114.88602	11.98990	114.88602	11.90004			0.00	0	59,000.00
UTR041	On 19/04/2014	Spot Bond	99.85679	42.42842	99.85679	42.12121			0.00	0	0.00
UTR042	On 19/04/2016	Spot Bond	99.84614	14.12219	99.84614	14.01995			0.00	0	0.00
UTR043	On 06/04/2015	Spot Bond	100.02475	23.89112	100.02475	23.71787			0.00	0	0.00
UTR40	On 10/09/2017	Spot Bond	107.51485	13.25382	107.51485	13.15965			0.00	0	0.00
VIP1A5	On 07/11/2013	Spot Bond	100.00000	59.18043	100.00000	58.75137			0.00	0	0.00
VIP1B3	On 07/11/2013	Spot Bond	100.00000	59.41832	100.00000	58.98754			0.00	0	0.00
VIP1C3	On 07/11/2013	Spot Bond	100.00000	59.49762	100.00000	59.06627			0.00	0	0.00
VKE01	On 08/05/2015	Spot Bond	101.12514	20.54157	101.12514	20.34791		606,750,840,000.00	6,000,000	3,000,000.00	
VKE02	On 08/05/2016	Spot Bond	101.16690	12.88992	101.16690	12.76836			0.00	0	0.00
VKE03	On 08/05/2017	Spot Bond	101.16870	9.60986	101.16870	9.51923		3,035,061,000,000.00	30,000,000	30,000,000.00	
VOD002	On 28/02/2013	Spot Bond	100.00000	86.67724	100.00000	86.09682			0.00	0	0.00
VOD006	On 28/02/2013	Spot Bond	100.00000	86.27205	100.00000	85.69434			0.00	0	0.00
VOYT01	On 09/09/2015	Spot Bond	142.66000	8.75077	142.66000	8.68724			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM Yield	MarkPrice	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
WS04	On 30/05/2016	Spot Bond	125.92352	13.23003	125.92352	13.12337			0.00	0	94,136,000.00
WS05	On 01/08/2018	Spot Bond	235.74310	6.96986	235.74310	6.87603		495,060,510,000.00		2,100,000	38,377,000.00
WSP1	On 28/05/2015	Spot Bond	110.71509	18.82197	110.71509	18.68503			0.00	0	14,200,000.00
WSP2	On 28/05/2017	Spot Bond	112.63018	9.93187	112.63018	9.85861		2,477,863,960,000.00		22,000,000	81,000,000.00
WSP3	On 28/05/2019	Spot Bond	114.13989	8.39266	114.13989	8.33009			0.00	0	0.00
WSP4	On 28/05/2020	Spot Bond	112.54320	8.35423	112.54320	8.29264			0.00	0	0.00
WSP5	On 28/05/2021	Spot Bond	112.28516	8.30424	112.28516	8.24313			0.00	0	17,030,000.00
Z006	On 31/08/2013	Spot Bond	95.75673	56.88521	95.75673	56.51754			0.00	0	0.00
Z009	On 30/11/2013	Spot Bond	94.53097	47.10146	94.53097	46.80190			0.00	0	0.00
Z014	On 30/06/2015	Spot Bond	86.34739	15.95494	86.34739	15.86185			0.00	0	0.00
Z018	On 31/03/2014	Spot Bond	92.99863	36.91368	92.99863	36.68206			0.00	0	0.00
Z019	On 30/06/2014	Spot Bond	91.84060	30.82636	91.84060	30.63702			0.00	0	0.00
Z020	On 19/10/2015	Spot Bond	85.12782	13.18090	85.12782	13.10408			0.00	0	0.00
Z025	On 30/11/2014	Spot Bond	90.00797	23.08853	90.00797	22.94676			0.00	0	0.00
Z071	On 01/07/2015	Spot Bond	86.33473	15.92745	86.33473	15.83454			0.00	0	75,000,000.00
Z083	On 30/09/2019	Spot Bond	64.79116	2.19572	64.79116	2.18554			0.00	0	0.00
ZA001	On 01/09/2016	Spot Bond	100.00000	7.55708	100.00000	7.51415			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM Yield	MarkPrice	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
ZA002	On 16/08/2024	Spot Bond	100.00000	0.03043	100.00000	0.03026			0.00	0	0.00
ZA003	On 01/09/2016	Spot Bond	100.00000	7.55708	100.00000	7.51415			0.00	0	0.00
ZA007	On 31/03/2015	Spot Bond	100.00000	20.24855	100.00000	20.13352			0.00	0	0.00
ZA008	On 19/03/2015	Spot Bond	100.00000	20.71528	100.00000	20.59760			0.00	0	0.00
ZA009	On 22/04/2015	Spot Bond	100.00000	19.42002	100.00000	19.30969			0.00	0	0.00
ZA010	On 22/04/2015	Spot Bond	100.00000	19.42002	100.00000	19.30969			0.00	0	0.00
ZA011	On 20/05/2015	Spot Bond	100.00000	18.41437	100.00000	18.30976			0.00	0	0.00
ZA012	On 20/05/2015	Spot Bond	100.00000	18.41437	100.00000	18.30976			0.00	0	0.00
ZA013	On 18/06/2015	Spot Bond	100.00000	17.42768	100.00000	17.32867			0.00	0	0.00
ZA014	On 18/06/2015	Spot Bond	100.00000	17.42768	100.00000	17.32867			0.00	0	0.00
ZA015	On 20/07/2015	Spot Bond	100.00000	16.40015	100.00000	16.30698			0.00	0	0.00
ZA016	On 20/07/2015	Spot Bond	100.00000	16.40015	100.00000	16.30698			0.00	0	0.00
ZA017	On 20/08/2015	Spot Bond	100.00000	15.46254	100.00000	15.37470			0.00	0	0.00
ZA018	On 20/08/2015	Spot Bond	100.00000	15.46254	100.00000	15.37470			0.00	0	0.00
ZA019	On 21/09/2015	Spot Bond	100.00000	14.55088	100.00000	14.46822			0.00	0	0.00
ZA020	On 21/09/2015	Spot Bond	100.00000	14.55088	100.00000	14.46822			0.00	0	0.00
ZA021	On 20/10/2015	Spot Bond	100.00000	13.77120	100.00000	13.69297			0.00	0	0.00
ZA022	On 18/11/2015	Spot Bond	100.00000	13.03330	100.00000	12.95926			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM Yield	MarkPrice	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
ZA023	On 20/04/2016	Spot Bond	100.00000	9.74696	100.00000	9.69159			0.00	0	0.00
ZA024	On 20/05/2016	Spot Bond	100.00000	9.20719	100.00000	9.15488			0.00	0	0.00
ZA025	On 21/06/2016	Spot Bond	100.00000	8.66434	100.00000	8.61511			0.00	0	0.00
ZA026	On 21/06/2016	Spot Bond	100.00000	8.66434	100.00000	8.61511			0.00	0	0.00
ZA027	On 20/07/2016	Spot Bond	100.00000	8.20007	100.00000	8.15349			0.00	0	0.00
ZA028	On 19/08/2016	Spot Bond	100.00000	7.74597	100.00000	7.70196			0.00	0	0.00
ZA029	On 20/09/2016	Spot Bond	100.00000	7.28927	100.00000	7.24786			0.00	0	0.00
Total for j-Bonds :									,028,536,578,947,520.00	,460,188,121	110 076 122 170.00

Grand Total: **28,537,181,582,490.00 160,293,790 10 077 833 760.00**