



JOHANNESBURG STOCK EXCHANGE

Interest Rates & Currency Derivatives

Daily MTM Report

Daily summary for: 14/12/2012

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	8.65730	8.65730	8.65600	8.65600		9.84	2,122,527,555.60	245,172	0.00		
\$ / R	On 14/12/2012	Foreign Exchange Future	7.95	Call	707.30000	0.70730	706.00220	0.70600	707.300	9.84	0.00	0	0.00
\$ / R	On 14/12/2012	Foreign Exchange Future	7.95	Put	0.00000	0.00000	0.00220	0.00000	0.000	9.84	0.00	0	0.00
\$ / R	On 14/12/2012	Foreign Exchange Future	8.00	Call	657.30000	0.65730	656.00230	0.65600	657.300	9.84	0.00	0	0.00
\$ / R	On 14/12/2012	Foreign Exchange Future	8.00	Put	0.00000	0.00000	0.00230	0.00000	0.000	9.84	0.00	0	0.00
\$ / R	On 14/12/2012	Foreign Exchange Future	8.10	Call	557.30000	0.55730	556.00270	0.55600	557.300	9.84	0.00	0	0.00
\$ / R	On 14/12/2012	Foreign Exchange Future	8.10	Put	0.00000	0.00000	0.00270	0.00000	0.000	9.84	0.00	0	0.00
\$ / R	On 14/12/2012	Foreign Exchange Future	8.25	Call	407.30000	0.40730	406.00700	0.40601	407.300	9.84	0.00	0	0.00
\$ / R	On 14/12/2012	Foreign Exchange Future	8.25	Put	0.00000	0.00000	0.00700	0.00001	0.000	9.84	0.00	0	0.00
\$ / R	On 14/12/2012	Foreign Exchange Future	7.80	Call	857.30000	0.85730	856.00190	0.85600	857.300	9.84	0.00	0	0.00
\$ / R	On 14/12/2012	Foreign Exchange Future	7.80	Put	0.00000	0.00000	0.00190	0.00000	0.000	9.84	0.00	0	0.00
\$ / R	On 14/12/2012	Foreign Exchange Future	8.32	Call	337.30000	0.33730	336.02250	0.33602	337.300	9.84	0.00	0	0.00
\$ / R	On 14/12/2012	Foreign Exchange Future	8.32	Put	0.00000	0.00000	0.02250	0.00002	0.000	9.84	0.00	0	0.00
\$ / R	On 14/12/2012	Foreign Exchange Future	8.35	Call	307.30000	0.30730	306.03840	0.30604	307.300	9.84	0.00	0	0.00
\$ / R	On 14/12/2012	Foreign Exchange Future	8.35	Put	0.00000	0.00000	0.03840	0.00004	0.000	9.84	0.00	0	0.00
\$ / R	On 14/12/2012	Foreign Exchange Future	8.05	Call	607.30000	0.60730	606.00250	0.60600	607.300	9.84	0.00	0	0.00
\$ / R	On 14/12/2012	Foreign Exchange Future	8.05	Put	0.00000	0.00000	0.00250	0.00000	0.000	9.84	0.00	0	0.00

Contract Details			Strike	Call / Put	MTM	Yield	MarkPrice	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
\$ / R	On 14/12/2012	Foreign Exchange Future	8.50	Call	157.30000		0.15730	156.77770	0.15678	157.300	9.84	0.00	0	0.00
\$ / R	On 14/12/2012	Foreign Exchange Future	8.50	Put	0.00000		0.00000	0.77770	0.00078	0.000	9.84	0.00	0	0.00
\$ / R	On 14/12/2012	Foreign Exchange Future	8.60	Call	57.30000		0.05730	63.06670	0.06307	57.300	9.84	0.00	0	0.00
\$ / R	On 14/12/2012	Foreign Exchange Future	8.60	Put	0.00000		0.00000	7.06670	0.00707	0.000	9.84	0.00	0	0.00
\$ / R	On 14/12/2012	Foreign Exchange Future	8.30	Call	357.30000		0.35730	356.01590	0.35602	357.300	9.84	0.00	0	0.00
\$ / R	On 14/12/2012	Foreign Exchange Future	8.30	Put	0.00000		0.00000	0.01590	0.00002	0.000	9.84	0.00	0	0.00
\$ / R	On 14/12/2012	Foreign Exchange Future	8.75	Call	0.00000		0.00000	3.18330	0.00318	0.000	9.84	0.00	0	0.00
\$ / R	On 14/12/2012	Foreign Exchange Future	8.75	Put	92.70000		0.09270	97.18330	0.09718	92.700	9.84	27,810.00	300	0.00
\$ / R	On 14/12/2012	Foreign Exchange Future	8.80	Call	0.00000		0.00000	1.04010	0.00104	0.000	9.84	0.00	0	0.00
\$ / R	On 14/12/2012	Foreign Exchange Future	8.80	Put	142.70000		0.14270	145.04010	0.14504	142.700	9.84	0.00	0	0.00
\$ / R	On 14/12/2012	Foreign Exchange Future	8.40	Call	257.30000		0.25730	256.09870	0.25610	257.300	9.84	0.00	0	0.00
\$ / R	On 14/12/2012	Foreign Exchange Future	8.40	Put	0.00000		0.00000	0.09870	0.00010	0.000	9.84	0.00	0	0.00
\$ / R	On 14/12/2012	Foreign Exchange Future	8.90	Call	0.00000		0.00000	0.12360	0.00012	0.000	9.84	0.00	0	0.00
\$ / R	On 14/12/2012	Foreign Exchange Future	8.90	Put	242.70000		0.24270	244.12360	0.24412	242.700	9.84	0.00	0	0.00
\$ / R	On 14/12/2012	Foreign Exchange Future	9.00	Call	0.00000		0.00000	0.01890	0.00002	0.000	9.84	0.00	0	0.00
\$ / R	On 14/12/2012	Foreign Exchange Future	9.00	Put	342.70000		0.34270	344.01890	0.34402	342.700	9.84	0.00	0	0.00
\$ / R	On 14/12/2012	Foreign Exchange Future	8.70	Call	0.00000		0.00000	9.56110	0.00956	0.000	9.84	0.00	0	0.00
\$ / R	On 14/12/2012	Foreign Exchange Future	8.70	Put	42.70000		0.04270	53.56110	0.05356	42.700	9.84	0.00	0	0.00
\$ / R	On 14/12/2012	Foreign Exchange Future	9.10	Call	0.00000		0.00000	0.00380	0.00000	0.000	9.84	0.00	0	0.00
\$ / R	On 14/12/2012	Foreign Exchange Future	9.10	Put	442.70000		0.44270	444.00380	0.44400	442.700	9.84	0.00	0	0.00
\$ / R	On 14/12/2012	Foreign Exchange Future	9.20	Call	0.00000		0.00000	0.00320	0.00000	0.000	9.84	0.00	0	0.00
\$ / R	On 14/12/2012	Foreign Exchange Future	9.20	Put	542.70000		0.54270	544.00320	0.54400	542.700	9.84	0.00	0	0.00
\$ / R	On 14/12/2012	Foreign Exchange Future	8.82	Call	0.00000		0.00000	0.66880	0.00067	0.000	9.84	0.00	0	0.00
\$ / R	On 14/12/2012	Foreign Exchange Future	8.82	Put	162.70000		0.16270	164.66880	0.16467	162.700	9.84	0.00	0	0.00
\$ / R	On 14/12/2012	Foreign Exchange Future	9.25	Call	0.00000		0.00000	0.00310	0.00000	0.000	9.84	0.00	0	0.00
\$ / R	On 14/12/2012	Foreign Exchange Future	9.25	Put	592.70000		0.59270	594.00310	0.59400	592.700	9.84	0.00	0	0.00
\$ / R	On 14/12/2012	Foreign Exchange Future	9.50	Call	0.00000		0.00000	0.00300	0.00000	0.000	9.84	0.00	0	0.00
\$ / R	On 14/12/2012	Foreign Exchange Future	9.50	Put	842.70000		0.84270	844.00300	0.84400	842.700	9.84	0.00	0	0.00

Contract Details			Strike	Call / Put	MTM	Yield	MarkPrice	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
\$ / R	On 14/12/2012	Foreign Exchange Future	9.01	Call	0.00000		0.00000	0.01590	0.00002	0.000	9.84	0.00	0	0.00
\$ / R	On 14/12/2012	Foreign Exchange Future	9.01	Put	352.70000		0.35270	354.01590	0.35402	352.700	9.84	0.00	0	0.00
\$ / R	On 14/12/2012	Foreign Exchange Future	10.40	Call	0.00000		0.00000	0.00000	0.00000	0.000	9.84	0.00	0	0.00
\$ / R	On 14/12/2012	Foreign Exchange Future	10.40	Put	1,742.70000		1.74270	1,744.00000	1.74400	1,742.700	9.84	0.00	0	0.00
\$ / R	On 14/12/2012	Foreign Exchange Future	11.10	Call	0.00000		0.00000	0.00000	0.00000	0.000	9.84	0.00	0	0.00
\$ / R	On 14/12/2012	Foreign Exchange Future	11.10	Put	2,442.70000		2.44270	2,444.00000	2.44400	2,442.700	9.84	0.00	0	0.00
\$ / R	On 14/12/2012	Foreign Exchange Future	9.23	Call	0.00000		0.00000	0.00310	0.00000	0.000	9.84	0.00	0	0.00
\$ / R	On 14/12/2012	Foreign Exchange Future	9.23	Put	572.70000		0.57270	574.00310	0.57400	572.700	9.84	0.00	0	0.00
\$ / R	On 14/12/2012	Foreign Exchange Future	7.65	Call	1,007.30000		1.00730	1,006.00000	1.00600	1,007.300	9.84	0.00	0	0.00
\$ / R	On 14/12/2012	Foreign Exchange Future	7.65	Put	0.00000		0.00000	0.00000	0.00000	0.000	9.84	0.00	0	0.00
\$ / R	On 14/12/2012	Foreign Exchange Future	7.70	Call	957.30000		0.95730	956.00000	0.95600	957.300	9.84	0.00	0	0.00
\$ / R	On 14/12/2012	Foreign Exchange Future	7.70	Put	0.00000		0.00000	0.00000	0.00000	0.000	9.84	0.00	0	0.00
\$ / R	On 14/12/2012	Foreign Exchange Future	7.75	Call	907.30000		0.90730	906.00030	0.90600	907.300	9.84	0.00	0	0.00
\$ / R	On 14/12/2012	Foreign Exchange Future	7.75	Put	0.00000		0.00000	0.00030	0.00000	0.000	9.84	0.00	0	0.00
\$ / R	On 18/03/2013	Foreign Exchange Future			8.76640		8.76640	8.76110	8.76110		13.17	1,163,318,812.80	132,702	301,269.00
\$ / R	On 18/03/2013	Foreign Exchange Future	8.40	Call	448.64610		0.44865	446.06640	0.44607	448.646	12.56	0.00	0	0.00
\$ / R	On 18/03/2013	Foreign Exchange Future	8.40	Put	82.24610		0.08225	84.96640	0.08497	82.246	12.56	0.00	0	3,000.00
\$ / R	On 18/03/2013	Foreign Exchange Future	8.70	Call	266.00280		0.26600	265.32860	0.26533	266.003	13.08	0.00	0	0.00
\$ / R	On 18/03/2013	Foreign Exchange Future	8.70	Put	199.60280		0.19960	204.22860	0.20423	199.603	13.08	0.00	0	0.00
\$ / R	On 18/03/2013	Foreign Exchange Future	8.10	Call	696.42680		0.69643	692.34520	0.69235	696.427	12.85	0.00	0	0.00
\$ / R	On 18/03/2013	Foreign Exchange Future	8.10	Put	30.02680		0.03003	31.24520	0.03125	30.027	12.85	0.00	0	180.00
\$ / R	On 18/03/2013	Foreign Exchange Future	8.30	Call	523.33950		0.52334	520.13590	0.52014	523.339	12.39	0.00	0	0.00
\$ / R	On 18/03/2013	Foreign Exchange Future	8.30	Put	56.93950		0.05694	59.03590	0.05904	56.939	12.39	0.00	0	7,000.00
\$ / R	On 18/03/2013	Foreign Exchange Future	9.00	Call	157.59940		0.15760	157.95650	0.15796	157.599	14.33	0.00	0	21,000.00
\$ / R	On 18/03/2013	Foreign Exchange Future	9.00	Put	391.19940		0.39120	396.85650	0.39686	391.199	14.33	0.00	0	1,000.00
\$ / R	On 18/03/2013	Foreign Exchange Future	8.50	Call	380.66690		0.38067	378.73930	0.37874	380.667	12.74	0.00	0	0.00
\$ / R	On 18/03/2013	Foreign Exchange Future	8.50	Put	114.26690		0.11427	117.63930	0.11764	114.267	12.74	0.00	0	3,376.00
\$ / R	On 18/03/2013	Foreign Exchange Future	8.60	Call	319.75300		0.31975	318.47150	0.31847	319.753	12.91	0.00	0	0.00

Contract Details			Strike	Call / Put	MTM	Yield	MarkPrice	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
\$ / R	On 18/03/2013	Foreign Exchange Future	8.60	Put	153.35300		0.15335	157.37150	0.15737	153.353	12.91	0.00	0	6,500.00
\$ / R	On 18/03/2013	Foreign Exchange Future	9.30	Call	96.77450		0.09677	97.45950	0.09746	96.775	15.78	0.00	0	10,000.00
\$ / R	On 18/03/2013	Foreign Exchange Future	9.30	Put	630.37450		0.63037	636.35950	0.63636	630.374	15.78	0.00	0	0.00
\$ / R	On 18/03/2013	Foreign Exchange Future	8.75	Call	241.77990		0.24178	241.38710	0.24139	241.780	13.17	0.00	0	0.00
\$ / R	On 18/03/2013	Foreign Exchange Future	8.75	Put	225.37990		0.22538	230.28710	0.23029	225.380	13.17	67,613.97	300	5,900.00
\$ / R	On 18/03/2013	Foreign Exchange Future	8.85	Call	203.60210		0.20360	203.57320	0.20357	203.602	13.64	0.00	0	200.00
\$ / R	On 18/03/2013	Foreign Exchange Future	8.85	Put	287.20210		0.28720	292.47320	0.29247	287.202	13.64	0.00	0	0.00
\$ / R	On 18/03/2013	Foreign Exchange Future	9.41	Call	82.14290		0.08214	82.84620	0.08285	82.143	16.34	0.00	0	2,000.00
\$ / R	On 18/03/2013	Foreign Exchange Future	9.41	Put	725.74290		0.72574	731.74620	0.73175	725.743	16.34	0.00	0	0.00
\$ / R	On 18/03/2013	Foreign Exchange Future	9.10	Call	133.21420		0.13321	133.73990	0.13374	133.214	14.80	0.00	0	10,000.00
\$ / R	On 18/03/2013	Foreign Exchange Future	9.10	Put	466.81420		0.46681	472.63990	0.47264	466.814	14.80	0.00	0	0.00
\$ / R	On 18/03/2013	Foreign Exchange Future	9.25	Call	104.48410		0.10448	105.15230	0.10515	104.484	15.52	261,210.25	2,500	7,500.00
\$ / R	On 18/03/2013	Foreign Exchange Future	9.25	Put	588.08410		0.58808	594.05230	0.59405	588.084	15.52	0.00	0	0.00
\$ / R	On 18/03/2013	Foreign Exchange Future	9.55	Call	67.33440		0.06733	68.02820	0.06803	67.334	17.06	0.00	0	0.00
\$ / R	On 18/03/2013	Foreign Exchange Future	9.55	Put	850.93440		0.85093	856.92820	0.85693	850.934	17.06	0.00	0	0.00
\$ / R	On 18/03/2013	Foreign Exchange Future	9.32	Call	93.88750		0.09389	94.57730	0.09458	93.888	15.88	0.00	0	2,000.00
\$ / R	On 18/03/2013	Foreign Exchange Future	9.32	Put	647.48750		0.64749	653.47730	0.65348	647.488	15.88	0.00	0	0.00
\$ / R	On 18/03/2013	Foreign Exchange Future	9.35	Call	89.75260		0.08975	90.44900	0.09045	89.753	16.03	0.00	0	200.00
\$ / R	On 18/03/2013	Foreign Exchange Future	9.35	Put	673.35260		0.67335	679.34900	0.67935	673.353	16.03	0.00	0	0.00
\$ / R	On 18/03/2013	Foreign Exchange Future	10.20	Call	30.39820		0.03040	30.89910	0.03090	30.398	20.28	0.00	0	250.00
\$ / R	On 18/03/2013	Foreign Exchange Future	10.20	Put	1,463.99820		1.46400	1,469.79910	1.46980	1,463.998	20.28	0.00	0	0.00
\$ / R	On 18/03/2013	Foreign Exchange Future	9.45	Call	77.51880		0.07752	78.22250	0.07822	77.519	16.55	0.00	0	1,000.00
\$ / R	On 18/03/2013	Foreign Exchange Future	9.45	Put	761.11880		0.76112	767.12250	0.76712	761.119	16.55	0.00	0	0.00
\$ / R	On 18/03/2013	Foreign Exchange Future	9.50	Call	72.19590		0.07220	72.89620	0.07290	72.196	16.80	0.00	0	3,500.00
\$ / R	On 18/03/2013	Foreign Exchange Future	9.50	Put	805.79590		0.80580	811.79620	0.81180	805.796	16.80	0.00	0	0.00
\$ / R	On 18/03/2013	Foreign Exchange Future	11.00	Call	13.82420		0.01382	14.12280	0.01412	13.824	23.80	0.00	0	0.00
\$ / R	On 18/03/2013	Foreign Exchange Future	11.00	Put	2,247.42420		2.24742	2,253.02280	2.25302	2,247.424	23.80	0.00	0	0.00
\$ / R	On 18/03/2013	Foreign Exchange Future	9.60	Call	62.89290		0.06289	63.57750	0.06358	62.893	17.31	0.00	0	200.00

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest	
\$ / R	On 18/03/2013	Foreign Exchange Future	9.60	Put	896.49290	0.89649	902.47750	0.90248	896.493	17.31	0.00	0	0.00
\$ / R	On 18/03/2013	Foreign Exchange Future	10.00	Call	37.90930	0.03791	38.47530	0.03848	37.909	19.30	0.00	0	21,000.00
\$ / R	On 18/03/2013	Foreign Exchange Future	10.00	Put	1,271.50930	1.27151	1,277.37530	1.27738	1,271.509	19.30	0.00	0	0.00
\$ / R	On 18/03/2013	Foreign Exchange Future	8.00	Call	787.75080	0.78775	783.34360	0.78334	787.751	13.08	0.00	0	0.00
\$ / R	On 18/03/2013	Foreign Exchange Future	8.00	Put	21.35080	0.02135	22.24360	0.02224	21.351	13.08	0.00	0	10,000.00
\$ / R	On 18/03/2013	Foreign Exchange Future	10.55	Call	21.50180	0.02150	21.90380	0.02190	21.502	21.97	0.00	0	250.00
\$ / R	On 18/03/2013	Foreign Exchange Future	10.55	Put	1,805.10180	1.80510	1,810.80380	1.81080	1,805.102	21.97	0.00	0	0.00
\$ / R	On 18/03/2013	Foreign Exchange Future	10.85	Call	15.87720	0.01588	16.20640	0.01621	15.877	23.19	0.00	0	250.00
\$ / R	On 18/03/2013	Foreign Exchange Future	10.85	Put	2,099.47720	2.09948	2,105.10640	2.10511	2,099.477	23.19	0.00	0	0.00
\$ / R	On 18/03/2013	Foreign Exchange Future	7.90	Call	881.37900	0.88138	876.71670	0.87672	881.379	13.31	0.00	0	0.00
\$ / R	On 18/03/2013	Foreign Exchange Future	7.90	Put	14.97900	0.01498	15.61670	0.01562	14.979	13.31	0.00	0	0.00
\$ / R	On 18/03/2013	Foreign Exchange Future	7.95	Call	834.31190	0.83431	829.76890	0.82977	834.312	13.19	0.00	0	0.00
\$ / R	On 18/03/2013	Foreign Exchange Future	7.95	Put	17.91190	0.01791	18.66890	0.01867	17.912	13.19	0.00	0	0.00
\$ / R	On 14/06/2013	Foreign Exchange Future			8.87020	8.87020	8.86380	8.86380		14.48	124,732,752.40	14,062	53,129.00
\$ / R	On 14/06/2013	Foreign Exchange Future	9.40	Call	212.34860	0.21235	210.67200	0.21067	212.349	16.56	0.00	0	300.00
\$ / R	On 14/06/2013	Foreign Exchange Future	9.40	Put	742.14860	0.74215	746.87200	0.74687	742.149	16.56	0.00	0	0.00
\$ / R	On 14/06/2013	Foreign Exchange Future	9.70	Call	161.64040	0.16164	160.34900	0.16035	161.640	17.72	0.00	0	300.00
\$ / R	On 14/06/2013	Foreign Exchange Future	9.70	Put	991.44040	0.99144	996.54900	0.99655	991.440	17.72	0.00	0	0.00
\$ / R	On 14/06/2013	Foreign Exchange Future	8.76	Call	411.16820	0.41117	407.40390	0.40740	411.168	14.23	0.00	0	0.00
\$ / R	On 14/06/2013	Foreign Exchange Future	8.76	Put	300.96820	0.30097	303.60390	0.30360	300.968	14.23	0.00	0	0.00
\$ / R	On 14/06/2013	Foreign Exchange Future	9.85	Call	142.01010	0.14201	140.84270	0.14084	142.010	18.29	0.00	0	500.00
\$ / R	On 14/06/2013	Foreign Exchange Future	9.85	Put	1,121.81010	1.12181	1,127.04270	1.12704	1,121.810	18.29	0.00	0	0.00
\$ / R	On 14/06/2013	Foreign Exchange Future	9.30	Call	233.79890	0.23380	231.96240	0.23196	233.799	16.17	0.00	0	0.00
\$ / R	On 14/06/2013	Foreign Exchange Future	9.30	Put	663.59890	0.66360	668.16240	0.66816	663.599	16.17	0.00	0	300.00
\$ / R	On 14/06/2013	Foreign Exchange Future	8.74	Call	420.49900	0.42050	416.60720	0.41661	420.499	14.18	0.00	0	0.00
\$ / R	On 14/06/2013	Foreign Exchange Future	8.74	Put	290.29900	0.29030	292.80720	0.29281	290.299	14.18	0.00	0	0.00
\$ / R	On 14/06/2013	Foreign Exchange Future	8.75	Call	415.80830	0.41581	411.98140	0.41198	415.808	14.21	0.00	0	0.00
\$ / R	On 14/06/2013	Foreign Exchange Future	8.75	Put	295.60830	0.29561	298.18140	0.29818	295.608	14.21	0.00	0	500.00

Contract Details			Strike	Call / Put	MTM	Yield	MarkPrice	Previous MTM	Previous Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
\$ / R	On 16/09/2013	Foreign Exchange Future			8.98000		8.98000	8.97250	8.97250		14.85		143,680,000.00	16,000	22,000.00
\$ / R	On 16/09/2013	Foreign Exchange Future	10.20	Call	195.71970		0.19572	192.63640	0.19264	195.720	18.84		0.00	0	500.00
\$ / R	On 16/09/2013	Foreign Exchange Future	10.20	Put	1,415.71970		1.41572	1,420.13640	1.42014	1,415.720	18.84		0.00	0	0.00
\$ / R	On 16/09/2013	Foreign Exchange Future	9.64	Call	284.66560		0.28467	280.14290	0.28014	284.666	17.15		0.00	0	0.00
\$ / R	On 16/09/2013	Foreign Exchange Future	9.64	Put	944.66560		0.94467	947.64290	0.94764	944.666	17.15		0.00	0	0.00
\$ / R	On 16/09/2013	Foreign Exchange Future	9.65	Call	282.67240		0.28267	278.17520	0.27818	282.672	17.18		0.00	0	0.00
\$ / R	On 16/09/2013	Foreign Exchange Future	9.65	Put	952.67240		0.95267	955.67520	0.95568	952.672	17.18		0.00	0	0.00
\$ / R	On 16/09/2013	Foreign Exchange Future	9.66	Call	280.69530		0.28070	276.22350	0.27622	280.695	17.21		0.00	0	0.00
\$ / R	On 16/09/2013	Foreign Exchange Future	9.66	Put	960.69530		0.96070	963.72350	0.96372	960.695	17.21		0.00	0	0.00
\$ / R	On 16/09/2013	Foreign Exchange Future	8.75	Call	567.44320		0.56744	559.32580	0.55933	567.443	14.41		0.00	0	0.00
\$ / R	On 16/09/2013	Foreign Exchange Future	8.75	Put	337.44320		0.33744	336.82580	0.33683	337.443	14.41		0.00	0	500.00
\$ / R	On 13/12/2013	Foreign Exchange Future			9.08410		9.08410	9.07560	9.07560		15.72		4,905,414.00	540	5,542.00
\$ / R	On 13/12/2013	Foreign Exchange Future	9.00	Call	598.19300		0.59819	593.27510	0.59328	598.193	15.43		0.00	0	0.00
\$ / R	On 13/12/2013	Foreign Exchange Future	9.00	Put	514.09300		0.51409	517.67510	0.51768	514.093	15.43		0.00	0	750.00
\$ / R	On 13/12/2013	Foreign Exchange Future	10.27	Call	284.27540		0.28428	280.38070	0.28038	284.275	18.96		0.00	0	750.00
\$ / R	On 13/12/2013	Foreign Exchange Future	10.27	Put	1,470.17540		1.47018	1,474.78070	1.47478	1,470.175	18.96		0.00	0	0.00
\$ / R	On 13/12/2013	Foreign Exchange Future	8.93	Call	627.02370		0.62702	621.90670	0.62191	627.024	15.22		0.00	0	0.00
\$ / R	On 13/12/2013	Foreign Exchange Future	8.93	Put	470.82370		0.47082	474.20670	0.47421	470.824	15.22		0.00	0	0.00
\$ / R	On 13/12/2013	Foreign Exchange Future	8.98	Call	606.85550		0.60686	601.87790	0.60188	606.856	15.36		0.00	0	0.00
\$ / R	On 13/12/2013	Foreign Exchange Future	8.98	Put	500.65550		0.50066	504.17790	0.50418	500.656	15.36		0.00	0	0.00
\$ / R	On 13/12/2013	Foreign Exchange Future	8.90	Call	638.62810		0.63863	633.43150	0.63343	638.628	15.13		0.00	0	0.00
\$ / R	On 13/12/2013	Foreign Exchange Future	8.90	Put	454.52810		0.45453	457.83150	0.45783	454.528	15.13		0.00	0	0.00
\$ / R	On 13/12/2013	Foreign Exchange Future	9.03	Call	587.47330		0.58747	582.62940	0.58263	587.473	15.51		0.00	0	0.00
\$ / R	On 13/12/2013	Foreign Exchange Future	9.03	Put	531.27330		0.53127	534.92940	0.53493	531.273	15.51		0.00	0	0.00
\$ / R	On 13/12/2013	Foreign Exchange Future	9.69	Call	389.73500		0.38974	385.49900	0.38550	389.735	17.36		0.00	0	750.00
\$ / R	On 13/12/2013	Foreign Exchange Future	9.69	Put	995.63500		0.99564	999.89900	0.99990	995.635	17.36		0.00	0	0.00
\$ / R	On 13/12/2013	Foreign Exchange Future	8.00	Call	1,206.65120		1.20665	1,194.91300	1.19491	1,206.651	14.22		0.00	0	0.00
\$ / R	On 13/12/2013	Foreign Exchange Future	8.00	Put	122.55120		0.12255	119.31300	0.11931	122.551	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
\$ / R	On 13/12/2013	Foreign Exchange Future	8.75	Call	705.50580		0.70551	699.88390	0.69988	705.506	14.70	0.00	0	0.00
\$ / R	On 13/12/2013	Foreign Exchange Future	8.75	Put	371.40580		0.37141	374.28390	0.37428	371.406	14.70	0.00	0	750.00
\$ / R	On 12/12/2014	Foreign Exchange Future			9.24970		9.24970	9.23940	9.23940		16.02	0.00	0	0.00
\$ / R	On 12/12/2014	Foreign Exchange Future	9.60	Call	717.31870		0.71732	710.92580	0.71093	717.319	16.64	0.00	0	0.00
\$ / R	On 12/12/2014	Foreign Exchange Future	9.60	Put	1,067.61870		1.06762	1,071.52580	1.07153	1,067.619	16.64	0.00	0	0.00
\$ / R	On 12/12/2014	Foreign Exchange Future	8.45	Call	1,187.00480		1.18700	1,178.09880	1.17810	1,187.005	14.42	0.00	0	0.00
\$ / R	On 12/12/2014	Foreign Exchange Future	8.45	Put	387.30480		0.38730	388.69880	0.38870	387.305	14.42	0.00	0	0.00
\$ / R	On 12/12/2014	Foreign Exchange Future	8.50	Call	1,158.65460		1.15865	1,149.85140	1.14985	1,158.655	14.49	0.00	0	0.00
\$ / R	On 12/12/2014	Foreign Exchange Future	8.50	Put	408.95460		0.40895	410.45140	0.41045	408.955	14.49	0.00	0	0.00
\$ / R	On 12/12/2014	Foreign Exchange Future	8.55	Call	1,130.94390		1.13094	1,122.25040	1.12225	1,130.944	14.56	0.00	0	0.00
\$ / R	On 12/12/2014	Foreign Exchange Future	8.55	Put	431.24390		0.43124	432.85040	0.43285	431.244	14.56	0.00	0	0.00
\$ / R	On 12/12/2014	Foreign Exchange Future	8.00	Call	1,492.19070		1.49219	1,482.64040	1.48264	1,492.191	14.37	0.00	0	200.00
\$ / R	On 12/12/2014	Foreign Exchange Future	8.00	Put	242.49070		0.24249	243.24040	0.24324	242.491	14.37	0.00	0	0.00
\$ / R	On 14/12/2015	Foreign Exchange Future			9.95130		9.95130	9.93800	9.93800		17.62	0.00	0	0.00
\$ / R	On 14/12/2015	Foreign Exchange Future	9.15	Call	1,515.85270		1.51585	1,501.76350	1.50176	1,515.853	16.24	0.00	0	0.00
\$ / R	On 14/12/2015	Foreign Exchange Future	9.15	Put	714.55270		0.71455	713.76350	0.71376	714.553	16.24	0.00	0	0.00
\$ / R	On 14/12/2015	Foreign Exchange Future	9.20	Call	1,494.84350		1.49484	1,480.85490	1.48085	1,494.844	16.35	0.00	0	0.00
\$ / R	On 14/12/2015	Foreign Exchange Future	9.20	Put	743.54350		0.74354	742.85490	0.74285	743.544	16.35	0.00	0	0.00
\$ / R	On 14/12/2015	Foreign Exchange Future	9.25	Call	1,474.32140		1.47432	1,460.44200	1.46044	1,474.321	16.46	0.00	0	0.00
\$ / R	On 14/12/2015	Foreign Exchange Future	9.25	Put	773.02140		0.77302	772.44200	0.77244	773.021	16.46	0.00	0	0.00
\$ / R MAXI	On 14/12/2012	Foreign Exchange Future			8.65730		8.65730	8.65600	8.65600		9.84	3,272,459.40	378	0.00
\$ / R MAXI	On 14/12/2012	Foreign Exchange Future	7.82	Call	83,410.00000		0.83410	83,280.19020	0.83280	83,410.000	9.84	0.00	0	0.00
\$ / R MAXI	On 14/12/2012	Foreign Exchange Future	7.82	Put	0.00000		0.00000	0.19020	0.00000	0.000	9.84	0.00	0	0.00
\$ / R MAXI	On 14/12/2012	Foreign Exchange Future	7.87	Call	78,410.00000		0.78410	78,280.20110	0.78280	78,410.000	9.84	0.00	0	0.00
\$ / R MAXI	On 14/12/2012	Foreign Exchange Future	7.87	Put	0.00000		0.00000	0.20110	0.00000	0.000	9.84	0.00	0	0.00
\$ / R MAXI	On 14/12/2012	Foreign Exchange Future	7.92	Call	73,410.00000		0.73410	73,280.21310	0.73280	73,410.000	9.84	0.00	0	0.00
\$ / R MAXI	On 14/12/2012	Foreign Exchange Future	7.92	Put	0.00000		0.00000	0.21310	0.00000	0.000	9.84	0.00	0	0.00
\$ / R MAXI	On 14/12/2012	Foreign Exchange Future	8.60	Call	5,730.00000		0.05730	6,306.66570	0.06307	5,730.000	9.84	0.00	0	0.00

Contract Details			Strike	Call / Put	MTM	Yield	MarkPrice	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
\$ / R MAXI	On 14/12/2012	Foreign Exchange Future	8.60	Put	0.00000		0.00000	706.66570	0.00707	0.000	9.84	0.00	0	0.00
\$ / R MAXI	On 14/12/2012	Foreign Exchange Future	8.80	Call	0.00000		0.00000	104.01420	0.00104	0.000	9.84	0.00	0	0.00
\$ / R MAXI	On 14/12/2012	Foreign Exchange Future	8.80	Put	14,270.00000		0.14270	14,504.01420	0.14504	14,270.000	9.84	0.00	0	0.00
\$ / R MAXI	On 14/12/2012	Foreign Exchange Future	8.30	Call	35,730.00000		0.35730	35,601.59060	0.35602	35,730.000	9.84	0.00	0	0.00
\$ / R MAXI	On 14/12/2012	Foreign Exchange Future	8.30	Put	0.00000		0.00000	1.59060	0.00002	0.000	9.84	0.00	0	0.00
\$ / R MAXI	On 14/12/2012	Foreign Exchange Future	8.59	Call	6,730.00000		0.06730	7,167.51940	0.07168	6,730.000	9.84	0.00	0	0.00
\$ / R MAXI	On 14/12/2012	Foreign Exchange Future	8.59	Put	0.00000		0.00000	567.51940	0.00568	0.000	9.84	0.00	0	0.00
\$ / R MAXI	On 18/03/2013	Foreign Exchange Future			8.76640		8.76640	8.76110	8.76110		13.17	87,664.00	10	1,432.00
\$ / R MAXI	On 18/03/2013	Foreign Exchange Future	8.75	Call	24,177.99480		0.24178	24,138.70750	0.24139	24,177.995	13.17	0.00	0	0.00
\$ / R MAXI	On 18/03/2013	Foreign Exchange Future	8.75	Put	22,537.99480		0.22538	23,028.70750	0.23029	22,537.995	13.17	0.00	0	0.00
\$ / R MAXI	On 18/03/2013	Foreign Exchange Future	8.76	Call	23,766.20620		0.23766	23,730.93380	0.23731	23,766.206	13.22	0.00	0	0.00
\$ / R MAXI	On 18/03/2013	Foreign Exchange Future	8.76	Put	23,126.20620		0.23126	23,620.93380	0.23621	23,126.206	13.22	0.00	0	0.00
\$ / R MAXI	On 18/03/2013	Foreign Exchange Future	9.02	Call	15,235.62120		0.15236	15,275.30770	0.15275	15,235.621	14.43	0.00	0	97.00
\$ / R MAXI	On 18/03/2013	Foreign Exchange Future	9.02	Put	40,595.62120		0.40596	41,165.30770	0.41165	40,595.621	14.43	0.00	0	0.00
\$ / R MAXI	On 18/03/2013	Foreign Exchange Future	8.69	Call	27,105.65960		0.27106	27,032.61360	0.27033	27,105.660	13.07	0.00	0	0.00
\$ / R MAXI	On 18/03/2013	Foreign Exchange Future	8.69	Put	19,465.65960		0.19466	19,922.61360	0.19923	19,465.660	13.07	0.00	0	0.00
\$ / R MAXI	On 18/03/2013	Foreign Exchange Future	8.74	Call	24,648.60500		0.24649	24,603.70100	0.24604	24,648.605	13.15	0.00	0	0.00
\$ / R MAXI	On 18/03/2013	Foreign Exchange Future	8.74	Put	22,008.60500		0.22009	22,493.70100	0.22494	22,008.605	13.15	0.00	0	0.00
\$ / R MAXI	On 14/06/2013	Foreign Exchange Future			8.87020		8.87020	8.86380	8.86380		14.48	0.00	0	10.00
\$ / R MAXI	On 14/06/2013	Foreign Exchange Future	8.74	Call	42,049.90460		0.42050	41,660.71930	0.41661	42,049.905	14.18	0.00	0	0.00
\$ / R MAXI	On 14/06/2013	Foreign Exchange Future	8.74	Put	29,029.90460		0.29030	29,280.71930	0.29281	29,029.905	14.18	0.00	0	0.00
\$ / R MAXI	On 14/06/2013	Foreign Exchange Future	8.75	Call	41,580.82930		0.41581	41,198.14250	0.41198	41,580.829	14.21	0.00	0	0.00
\$ / R MAXI	On 14/06/2013	Foreign Exchange Future	8.75	Put	29,560.82930		0.29561	29,818.14250	0.29818	29,560.829	14.21	0.00	0	0.00
\$ / R MAXI	On 14/06/2013	Foreign Exchange Future	8.76	Call	41,116.81900		0.41117	40,740.39360	0.40740	41,116.819	14.23	0.00	0	0.00
\$ / R MAXI	On 14/06/2013	Foreign Exchange Future	8.76	Put	30,096.81900		0.30097	30,360.39360	0.30360	30,096.819	14.23	0.00	0	0.00
\$ / R MAXI	On 16/09/2013	Foreign Exchange Future			8.98000		8.98000	8.97250	8.97250		14.85	0.00	0	0.00
\$ / R MAXI	On 16/09/2013	Foreign Exchange Future	8.89	Call	50,552.09870		0.50552	49,845.69010	0.49846	50,552.099	14.82	0.00	0	0.00
\$ / R MAXI	On 16/09/2013	Foreign Exchange Future	8.89	Put	41,552.09870		0.41552	41,595.69010	0.41596	41,552.099	14.82	0.00	0	0.00

Contract Details			Strike	Call / Put	MTM	Yield	MarkPrice	Previous MTM	Previous Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
\$ / R MAXI	On 16/09/2013	Foreign Exchange Future	8.90	Call	50,138.54900		0.50139	49,439.81790	0.49440	50,138.549	14.85		0.00	0	0.00
\$ / R MAXI	On 16/09/2013	Foreign Exchange Future	8.90	Put	42,138.54900		0.42139	42,189.81790	0.42190	42,138.549	14.85		0.00	0	0.00
\$ / R MAXI	On 16/09/2013	Foreign Exchange Future	8.91	Call	49,733.62950		0.49734	49,037.64940	0.49038	49,733.630	14.88		0.00	0	0.00
\$ / R MAXI	On 16/09/2013	Foreign Exchange Future	8.91	Put	42,733.62950		0.42734	42,787.64940	0.42788	42,733.630	14.88		0.00	0	0.00
£ / R	On 14/12/2012	Foreign Exchange Future				13.95370	13.95370	13.96160	13.96160		7.55	198,812,317.60		14,248	0.00
£ / R	On 14/12/2012	Foreign Exchange Future	12.25	Call	1,703.70000		1.70370	1,711.60000	1.71160	1,703.700	7.55		0.00	0	0.00
£ / R	On 14/12/2012	Foreign Exchange Future	12.25	Put	0.00000		0.00000	0.00000	0.00000	0.000	7.55		0.00	0	0.00
£ / R	On 14/12/2012	Foreign Exchange Future	12.40	Call	1,553.40000		1.55340	1,561.30000	1.56130	1,553.400	7.55		0.00	0	0.00
£ / R	On 14/12/2012	Foreign Exchange Future	12.40	Put	0.00000		0.00000	0.00000	0.00000	0.000	7.55		0.00	0	0.00
£ / R	On 14/12/2012	Foreign Exchange Future	12.45	Call	1,503.40000		1.50340	1,511.30000	1.51130	1,503.400	7.55		0.00	0	0.00
£ / R	On 14/12/2012	Foreign Exchange Future	12.45	Put	0.00000		0.00000	0.00000	0.00000	0.000	7.55		0.00	0	0.00
£ / R	On 14/12/2012	Foreign Exchange Future	13.45	Call	503.70000		0.50370	511.61750	0.51162	503.700	7.55		0.00	0	0.00
£ / R	On 14/12/2012	Foreign Exchange Future	13.45	Put	0.00000		0.00000	0.01750	0.00002	0.000	7.55		0.00	0	0.00
£ / R	On 14/12/2012	Foreign Exchange Future	13.95	Call	3.70000		0.00370	31.90880	0.03191	3.700	7.55		0.00	0	0.00
£ / R	On 14/12/2012	Foreign Exchange Future	13.95	Put	0.00000		0.00000	20.30880	0.02031	0.000	7.55		0.00	0	0.00
£ / R	On 14/12/2012	Foreign Exchange Future	12.50	Call	1,453.40000		1.45340	1,461.30000	1.46130	1,453.400	7.55		0.00	0	0.00
£ / R	On 14/12/2012	Foreign Exchange Future	12.50	Put	0.00000		0.00000	0.00000	0.00000	0.000	7.55		0.00	0	0.00
£ / R	On 14/12/2012	Foreign Exchange Future	13.37	Call	583.70000		0.58370	591.60870	0.59161	583.700	7.55		0.00	0	0.00
£ / R	On 14/12/2012	Foreign Exchange Future	13.37	Put	0.00000		0.00000	0.00870	0.00001	0.000	7.55		0.00	0	0.00
£ / R	On 14/12/2012	Foreign Exchange Future	14.20	Call	0.00000		0.00000	0.57330	0.00057	0.000	7.55		0.00	0	0.00
£ / R	On 14/12/2012	Foreign Exchange Future	14.20	Put	246.30000		0.24630	238.97330	0.23897	246.300	7.55		0.00	0	0.00
£ / R	On 14/12/2012	Foreign Exchange Future	13.55	Call	403.70000		0.40370	411.64770	0.41165	403.700	7.55		0.00	0	0.00
£ / R	On 14/12/2012	Foreign Exchange Future	13.55	Put	0.00000		0.00000	0.04770	0.00005	0.000	7.55		0.00	0	0.00
£ / R	On 14/12/2012	Foreign Exchange Future	13.70	Call	253.70000		0.25370	261.90720	0.26191	253.700	7.55		0.00	0	0.00
£ / R	On 14/12/2012	Foreign Exchange Future	13.70	Put	0.00000		0.00000	0.30720	0.00031	0.000	7.55		0.00	0	0.00
£ / R	On 18/03/2013	Foreign Exchange Future				14.12690	14.12690	14.12790	14.12790		10.80	8,137,094.40		576	9,601.00
£ / R	On 18/03/2013	Foreign Exchange Future	13.35	Call	827.23680		0.82724	834.17770	0.83418	827.237	10.26		0.00	0	0.00
£ / R	On 18/03/2013	Foreign Exchange Future	13.35	Put	50.33680		0.05034	56.27770	0.05628	50.337	10.26		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 18/03/2013	Foreign Exchange Future	13.36	Call	818.31300		0.81831	825.36950	0.82537	818.313	10.23	0.00	0	0.00
£ / R	On 18/03/2013	Foreign Exchange Future	13.36	Put	51.41300		0.05141	57.46950	0.05747	51.413	10.23	0.00	0	0.00
£ / R	On 18/03/2013	Foreign Exchange Future	13.70	Call	554.93560		0.55494	562.99280	0.56299	554.936	10.42	0.00	0	0.00
£ / R	On 18/03/2013	Foreign Exchange Future	13.70	Put	128.03560		0.12804	135.09280	0.13509	128.036	10.42	0.00	0	200.00
£ / R	On 18/03/2013	Foreign Exchange Future	13.90	Call	427.91090		0.42791	435.18150	0.43518	427.911	10.61	0.00	0	200.00
£ / R	On 18/03/2013	Foreign Exchange Future	13.90	Put	201.01090		0.20101	207.28150	0.20728	201.011	10.61	0.00	0	0.00
£ / R	On 18/03/2013	Foreign Exchange Future	13.34	Call	836.18390		0.83618	843.00900	0.84301	836.184	10.28	0.00	0	0.00
£ / R	On 18/03/2013	Foreign Exchange Future	13.34	Put	49.28390		0.04928	55.10900	0.05511	49.284	10.28	0.00	0	0.00
£ / R	On 18/03/2013	Foreign Exchange Future	14.40	Call	215.90960		0.21591	219.17780	0.21918	215.910	11.60	0.00	0	0.00
£ / R	On 18/03/2013	Foreign Exchange Future	14.40	Put	489.00960		0.48901	491.27780	0.49128	489.010	11.60	0.00	0	0.00
£ / R	On 18/03/2013	Foreign Exchange Future	13.53	Call	678.96330		0.67896	686.97240	0.68697	678.963	10.26	0.00	0	0.00
£ / R	On 18/03/2013	Foreign Exchange Future	13.53	Put	82.06330		0.08206	89.07240	0.08907	82.063	10.26	0.00	0	0.00
£ / R	On 14/06/2013	Foreign Exchange Future			14.28970		14.28970	14.28920	14.28920		12.12	0.00	0	2,257.00
£ / R	On 14/06/2013	Foreign Exchange Future	13.80	Call	734.02020		0.73402	737.61850	0.73762	734.020	11.31	0.00	0	0.00
£ / R	On 14/06/2013	Foreign Exchange Future	13.80	Put	244.32020		0.24432	248.41850	0.24842	244.320	11.31	0.00	0	0.00
£ / R	On 14/06/2013	Foreign Exchange Future	13.81	Call	728.07890		0.72808	731.64400	0.73164	728.079	11.32	0.00	0	0.00
£ / R	On 14/06/2013	Foreign Exchange Future	13.81	Put	248.37890		0.24838	252.44400	0.25244	248.379	11.32	0.00	0	0.00
£ / R	On 14/06/2013	Foreign Exchange Future	14.34	Call	467.49270		0.46749	468.44130	0.46844	467.493	12.21	0.00	0	0.00
£ / R	On 14/06/2013	Foreign Exchange Future	14.34	Put	517.79270		0.51779	519.24130	0.51924	517.793	12.21	0.00	0	0.00
£ / R	On 14/06/2013	Foreign Exchange Future	14.40	Call	445.57050		0.44557	446.28440	0.44628	445.571	12.35	0.00	0	0.00
£ / R	On 14/06/2013	Foreign Exchange Future	14.40	Put	555.87050		0.55587	557.08440	0.55708	555.871	12.35	0.00	0	0.00
£ / R	On 14/06/2013	Foreign Exchange Future	14.65	Call	365.65910		0.36566	365.39670	0.36540	365.659	12.92	0.00	0	0.00
£ / R	On 14/06/2013	Foreign Exchange Future	14.65	Put	725.95910		0.72596	726.19670	0.72620	725.959	12.92	0.00	0	200.00
£ / R	On 14/06/2013	Foreign Exchange Future	14.80	Call	325.56100		0.32556	324.75100	0.32475	325.561	13.26	0.00	0	200.00
£ / R	On 14/06/2013	Foreign Exchange Future	14.80	Put	835.86100		0.83586	835.55100	0.83555	835.861	13.26	0.00	0	0.00
£ / R	On 14/06/2013	Foreign Exchange Future	13.00	Call	1,339.88190		1.33988	1,343.24710	1.34325	1,339.882	10.60	0.00	0	0.00
£ / R	On 14/06/2013	Foreign Exchange Future	13.00	Put	50.18190		0.05018	54.04710	0.05405	50.182	10.60	0.00	0	699.00
£ / R	On 14/06/2013	Foreign Exchange Future	13.79	Call	739.99650		0.74000	743.63090	0.74363	739.996	11.29	0.00	0	0.00

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest	
£ / R	On 14/06/2013	Foreign Exchange Future	13.79	Put	240.29650	0.24030	244.43090	0.24443	240.297	11.29	0.00	0	0.00
£ / R	On 14/06/2013	Foreign Exchange Future	15.30	Call	223.35890	0.22336	221.38850	0.22139	223.359	14.35	0.00	0	200.00
£ / R	On 14/06/2013	Foreign Exchange Future	15.30	Put	1,233.65890	1.23366	1,232.18850	1.23219	1,233.659	14.35	0.00	0	0.00
£ / R	On 14/06/2013	Foreign Exchange Future	12.00	Call	2,304.84680	2.30485	2,305.63050	2.30563	2,304.847	13.31	0.00	0	0.00
£ / R	On 14/06/2013	Foreign Exchange Future	12.00	Put	15.14680	0.01515	16.43050	0.01643	15.147	13.31	0.00	0	699.00
£ / R	On 16/09/2013	Foreign Exchange Future			14.46240	14.46240	14.46060	14.46060		12.66	0.00	0	0.00
£ / R	On 16/09/2013	Foreign Exchange Future	14.74	Call	539.11840	0.53912	519.93670	0.51994	539.118	13.21	0.00	0	0.00
£ / R	On 16/09/2013	Foreign Exchange Future	14.74	Put	816.71840	0.81672	799.33670	0.79934	816.718	13.21	0.00	0	0.00
£ / R	On 16/09/2013	Foreign Exchange Future	14.75	Call	535.96410	0.53596	516.79000	0.51679	535.964	13.23	0.00	0	0.00
£ / R	On 16/09/2013	Foreign Exchange Future	14.75	Put	823.56410	0.82356	806.19000	0.80619	823.564	13.23	0.00	0	0.00
£ / R	On 16/09/2013	Foreign Exchange Future	14.76	Call	532.82650	0.53283	513.66560	0.51367	532.827	13.25	0.00	0	0.00
£ / R	On 16/09/2013	Foreign Exchange Future	14.76	Put	830.42650	0.83043	813.06560	0.81307	830.426	13.25	0.00	0	0.00
£ / R	On 13/12/2013	Foreign Exchange Future			14.62650	14.62650	14.62390	14.62390		13.48	0.00	0	0.00
£ / R	On 13/12/2013	Foreign Exchange Future	14.89	Call	694.95750	0.69496	689.30060	0.68930	694.958	13.96	0.00	0	0.00
£ / R	On 13/12/2013	Foreign Exchange Future	14.89	Put	958.45750	0.95846	955.40060	0.95540	958.458	13.96	0.00	0	0.00
£ / R	On 13/12/2013	Foreign Exchange Future	14.90	Call	691.71040	0.69171	686.03170	0.68603	691.710	13.97	0.00	0	0.00
£ / R	On 13/12/2013	Foreign Exchange Future	14.90	Put	965.21040	0.96521	962.13170	0.96213	965.210	13.97	0.00	0	0.00
£ / R	On 13/12/2013	Foreign Exchange Future	14.91	Call	688.48150	0.68848	682.78110	0.68278	688.481	13.99	0.00	0	0.00
£ / R	On 13/12/2013	Foreign Exchange Future	14.91	Put	971.98150	0.97198	968.88110	0.96888	971.981	13.99	0.00	0	0.00
¥ / R	On 14/12/2012	Foreign Exchange Future			0.10376	0.10376	0.10370	0.10370		13.80	2,283,031.28	22,003	0.00
¥ / R	On 14/12/2012	Foreign Exchange Future	0.08	Call	2,036.00000	0.02036	2,030.00000	0.02030	2,036.000	13.80	0.00	0	0.00
¥ / R	On 14/12/2012	Foreign Exchange Future	0.08	Put	0.00000	0.00000	0.00000	0.00000	0.000	13.80	0.00	0	0.00
¥ / R	On 14/12/2012	Foreign Exchange Future	0.09	Call	1,036.00000	0.01036	1,030.00000	0.01030	1,036.000	13.80	0.00	0	0.00
¥ / R	On 14/12/2012	Foreign Exchange Future	0.09	Put	0.00000	0.00000	0.00000	0.00000	0.000	13.80	0.00	0	0.00
¥ / R	On 14/12/2012	Foreign Exchange Future	0.10	Call	36.00000	0.00036	68.37190	0.00068	36.000	13.80	0.00	0	0.00
¥ / R	On 14/12/2012	Foreign Exchange Future	0.10	Put	0.00000	0.00000	38.37190	0.00038	0.000	13.80	0.00	0	0.00
¥ / R	On 14/12/2012	Foreign Exchange Future	0.11	Call	0.00000	0.00000	0.00260	0.00000	0.000	13.80	0.00	0	0.00
¥ / R	On 14/12/2012	Foreign Exchange Future	0.11	Put	624.00000	0.00624	630.00260	0.00630	624.000	13.80	0.00	0	0.00

Contract Details			Strike	Call / Put	MTM	Yield	MarkPrice	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
¥ / R	On 18/03/2013	Foreign Exchange Future			0.10510		0.10510	0.10500	0.10500		15.57	2,102.00	20	24,136.00
¥ / R	On 18/03/2013	Foreign Exchange Future	0.11	Call	148.65190		0.00149	156.74300	0.00157	148.652	15.57	0.00	0	0.00
¥ / R	On 18/03/2013	Foreign Exchange Future	0.11	Put	638.65190		0.00639	656.74300	0.00657	638.652	15.57	0.00	0	0.00
¥ / R	On 18/03/2013	Foreign Exchange Future	0.09	Call	1,519.20650		0.01519	1,511.34270	0.01511	1,519.206	16.22	0.00	0	0.00
¥ / R	On 18/03/2013	Foreign Exchange Future	0.09	Put	9.20650		0.00009	11.34270	0.00011	9.206	16.22	0.00	0	0.00
¥ / R	On 18/03/2013	Foreign Exchange Future	0.10	Call	622.95660		0.00623	625.03780	0.00625	622.957	14.55	0.00	0	0.00
¥ / R	On 18/03/2013	Foreign Exchange Future	0.10	Put	112.95660		0.00113	125.03780	0.00125	112.957	14.55	0.00	0	0.00
¥ / R	On 14/06/2013	Foreign Exchange Future			0.10650		0.10650	0.10630	0.10630		16.98	0.00	0	13,593.00
¥ / R	On 14/06/2013	Foreign Exchange Future	0.11	Call	361.29090		0.00361	359.99760	0.00360	361.291	16.98	0.00	0	0.00
¥ / R	On 14/06/2013	Foreign Exchange Future	0.11	Put	711.29090		0.00711	729.99760	0.00730	711.291	16.98	0.00	0	0.00
¥ / R	On 14/06/2013	Foreign Exchange Future	0.09	Call	1,693.06380		0.01693	1,675.84800	0.01676	1,693.064	17.02	0.00	0	0.00
¥ / R	On 14/06/2013	Foreign Exchange Future	0.09	Put	43.06380		0.00043	45.84800	0.00046	43.064	17.02	0.00	0	0.00
¥ / R	On 14/06/2013	Foreign Exchange Future	0.10	Call	860.70980		0.00861	850.86150	0.00851	860.710	16.01	0.00	0	0.00
¥ / R	On 14/06/2013	Foreign Exchange Future	0.10	Put	210.70980		0.00211	220.86150	0.00221	210.710	16.01	0.00	0	0.00
€ / R	On 14/12/2012	Foreign Exchange Future			11.33240		11.33240	11.32030	11.32030		8.85	650,400,433.20	57,393	0.00
€ / R	On 14/12/2012	Foreign Exchange Future	10.39	Call	942.40000		0.94240	930.30000	0.93030	942.400	8.85	0.00	0	0.00
€ / R	On 14/12/2012	Foreign Exchange Future	10.39	Put	0.00000		0.00000	0.00000	0.00000	0.000	8.85	0.00	0	0.00
€ / R	On 14/12/2012	Foreign Exchange Future	10.40	Call	932.40000		0.93240	920.30000	0.92030	932.400	8.85	0.00	0	0.00
€ / R	On 14/12/2012	Foreign Exchange Future	10.40	Put	0.00000		0.00000	0.00000	0.00000	0.000	8.85	0.00	0	0.00
€ / R	On 14/12/2012	Foreign Exchange Future	10.80	Call	532.40000		0.53240	520.32470	0.52032	532.400	8.85	0.00	0	0.00
€ / R	On 14/12/2012	Foreign Exchange Future	10.80	Put	0.00000		0.00000	0.02470	0.00002	0.000	8.85	0.00	0	0.00
€ / R	On 14/12/2012	Foreign Exchange Future	10.82	Call	512.40000		0.51240	500.32950	0.50033	512.400	8.85	0.00	0	0.00
€ / R	On 14/12/2012	Foreign Exchange Future	10.82	Put	0.00000		0.00000	0.02950	0.00003	0.000	8.85	0.00	0	0.00
€ / R	On 14/12/2012	Foreign Exchange Future	10.34	Call	992.40000		0.99240	980.30000	0.98030	992.400	8.85	0.00	0	0.00
€ / R	On 14/12/2012	Foreign Exchange Future	10.34	Put	0.00000		0.00000	0.00000	0.00000	0.000	8.85	0.00	0	0.00
€ / R	On 14/12/2012	Foreign Exchange Future	11.00	Call	332.40000		0.33240	320.49340	0.32049	332.400	8.85	0.00	0	0.00
€ / R	On 14/12/2012	Foreign Exchange Future	11.00	Put	0.00000		0.00000	0.19340	0.00019	0.000	8.85	0.00	0	0.00
€ / R	On 14/12/2012	Foreign Exchange Future	11.10	Call	232.40000		0.23240	221.02170	0.22102	232.400	8.85	0.00	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	11.10	Put	0.00000		0.00000	0.72170	0.00072	0.000	8.85	0.00	0	0.00
€ / R	On 14/12/2012	Foreign Exchange Future	10.44	Call	892.40000		0.89240	880.30000	0.88030	892.400	8.85	0.00	0	0.00
€ / R	On 14/12/2012	Foreign Exchange Future	10.44	Put	0.00000		0.00000	0.00000	0.00000	0.000	8.85	0.00	0	0.00
€ / R	On 14/12/2012	Foreign Exchange Future	10.30	Call	1,032.40000		1.03240	1,020.30000	1.02030	1,032.400	8.85	0.00	0	0.00
€ / R	On 14/12/2012	Foreign Exchange Future	10.30	Put	0.00000		0.00000	0.00000	0.00000	0.000	8.85	0.00	0	0.00
€ / R	On 14/12/2012	Foreign Exchange Future	11.50	Call	0.00000		0.00000	1.43360	0.00143	0.000	8.85	0.00	0	0.00
€ / R	On 14/12/2012	Foreign Exchange Future	11.50	Put	167.60000		0.16760	181.13360	0.18113	167.600	8.85	0.00	0	0.00
€ / R	On 14/12/2012	Foreign Exchange Future	10.95	Call	382.40000		0.38240	370.40830	0.37041	382.400	8.85	0.00	0	0.00
€ / R	On 14/12/2012	Foreign Exchange Future	10.95	Put	0.00000		0.00000	0.10830	0.00011	0.000	8.85	0.00	0	0.00
€ / R	On 14/12/2012	Foreign Exchange Future	9.50	Call	1,832.40000		1.83240	1,820.30000	1.82030	1,832.400	8.85	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	8.85	0.00	0	0.00
€ / R	On 14/12/2012	Foreign Exchange Future	9.85	Call	1,482.40000		1.48240	1,470.30000	1.47030	1,482.400	8.85	0.00	0	0.00
€ / R	On 14/12/2012	Foreign Exchange Future	9.85	Put	0.00000		0.00000	0.00000	0.00000	0.000	8.85	0.00	0	0.00
€ / R	On 18/03/2013	Foreign Exchange Future			11.48530		11.48530	11.46760	11.46760		11.41	1,791,706.80	156	33,531.00
€ / R	On 18/03/2013	Foreign Exchange Future	12.64	Call	43.73890		0.04374	43.24820	0.04325	43.739	14.83	0.00	0	27,600.00
€ / R	On 18/03/2013	Foreign Exchange Future	12.64	Put	1,198.43890		1.19844	1,215.64820	1.21565	1,198.439	14.83	0.00	0	0.00
€ / R	On 18/03/2013	Foreign Exchange Future	10.99	Call	571.35560		0.57136	559.73140	0.55973	571.356	10.96	0.00	0	0.00
€ / R	On 18/03/2013	Foreign Exchange Future	10.99	Put	76.05560		0.07606	82.13140	0.08213	76.056	10.96	0.00	0	0.00
€ / R	On 18/03/2013	Foreign Exchange Future	11.00	Call	563.74990		0.56375	552.22380	0.55222	563.750	10.97	0.00	0	0.00
€ / R	On 18/03/2013	Foreign Exchange Future	11.00	Put	78.44990		0.07845	84.62380	0.08462	78.450	10.97	0.00	0	1,250.00
€ / R	On 18/03/2013	Foreign Exchange Future	11.01	Call	556.19910		0.55620	544.76770	0.54477	556.199	10.98	0.00	0	0.00
€ / R	On 18/03/2013	Foreign Exchange Future	11.01	Put	80.89910		0.08090	87.16770	0.08717	80.899	10.98	0.00	0	0.00
€ / R	On 18/03/2013	Foreign Exchange Future	10.97	Call	586.72310		0.58672	574.90800	0.57491	586.723	10.94	0.00	0	0.00
€ / R	On 18/03/2013	Foreign Exchange Future	10.97	Put	71.42310		0.07142	77.30800	0.07731	71.423	10.94	0.00	0	0.00
€ / R	On 14/06/2013	Foreign Exchange Future			11.63180		11.63180	11.61300	11.61300		12.51	299,449,059.20	25,744	34,915.00
€ / R	On 14/06/2013	Foreign Exchange Future	11.26	Call	597.33420		0.59733	588.57930	0.58858	597.334	11.88	0.00	0	0.00
€ / R	On 14/06/2013	Foreign Exchange Future	11.26	Put	225.53420		0.22553	235.57930	0.23558	225.534	11.88	0.00	0	0.00
€ / R	On 14/06/2013	Foreign Exchange Future	11.24	Call	609.16930		0.60917	600.25940	0.60026	609.169	11.85	0.00	0	0.00

Contract Details			Strike	Call / Put	MTM	Yield	MarkPrice	Previous MTM	Previous Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
€ / R	On 14/06/2013	Foreign Exchange Future	11.24	Put	217.36930		0.21737	227.25940	0.22726	217.369	11.85		0.00	0	0.00
€ / R	On 14/06/2013	Foreign Exchange Future	11.25	Call	603.23110		0.60323	594.39750	0.59440	603.231	11.87		0.00	0	0.00
€ / R	On 14/06/2013	Foreign Exchange Future	11.25	Put	221.43110		0.22143	231.39750	0.23140	221.431	11.87		0.00	0	0.00
€ / R	On 16/09/2013	Foreign Exchange Future			11.78890		11.78890	11.76830	11.76830		13.27		271,380,478.00	23,020	23,020.00
€ / R	On 16/09/2013	Foreign Exchange Future	12.00	Call	464.12290		0.46412	455.98360	0.45598	464.123	13.66		0.00	0	0.00
€ / R	On 16/09/2013	Foreign Exchange Future	12.00	Put	675.22290		0.67522	687.68360	0.68768	675.223	13.66		0.00	0	0.00
€ / R	On 16/09/2013	Foreign Exchange Future	12.01	Call	460.76950		0.46077	452.68540	0.45269	460.769	13.68		0.00	0	0.00
€ / R	On 16/09/2013	Foreign Exchange Future	12.01	Put	681.86950		0.68187	694.38540	0.69439	681.869	13.68		0.00	0	0.00
€ / R	On 16/09/2013	Foreign Exchange Future	11.99	Call	467.50270		0.46750	459.31200	0.45931	467.503	13.64		0.00	0	0.00
€ / R	On 16/09/2013	Foreign Exchange Future	11.99	Put	668.60270		0.66860	681.01200	0.68101	668.603	13.64		0.00	0	0.00
€ / R	On 13/12/2013	Foreign Exchange Future			11.93890		11.93890	11.91760	11.91760		13.86		274,833,478.00	23,020	435.00
€ / R	On 13/12/2013	Foreign Exchange Future	11.20	Call	1,029.30640		1.02931	1,013.10670	1.01311	1,029.306	12.76		0.00	0	0.00
€ / R	On 13/12/2013	Foreign Exchange Future	11.20	Put	290.40640		0.29041	295.50670	0.29551	290.406	12.76		0.00	0	0.00
€ / R	On 13/12/2013	Foreign Exchange Future	11.44	Call	884.56450		0.88456	871.92190	0.87192	884.564	12.99		0.00	0	0.00
€ / R	On 13/12/2013	Foreign Exchange Future	11.44	Put	388.66450		0.38866	397.32190	0.39732	388.664	12.99		0.00	0	0.00
€ / R	On 13/12/2013	Foreign Exchange Future	11.49	Call	858.53850		0.85854	846.15890	0.84616	858.539	13.08		0.00	0	0.00
€ / R	On 13/12/2013	Foreign Exchange Future	11.49	Put	412.63850		0.41264	421.55890	0.42156	412.638	13.08		0.00	0	0.00
€ / R	On 13/12/2013	Foreign Exchange Future	11.54	Call	833.25310		0.83325	821.13280	0.82113	833.253	13.16		0.00	0	0.00
€ / R	On 13/12/2013	Foreign Exchange Future	11.54	Put	437.35310		0.43735	446.53280	0.44653	437.353	13.16		0.00	0	0.00
2025	On 07/02/2013	Bond Future			114.07150		114.07150	114.30087	114.30087				0.00	0	0.00
2025	On 07/02/2013	Bond Future	110.99	Call	3,081.50000		3.08150	3,310.87000	3.31087	3,081.500			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	3,071.50000		3.07150	3,300.87000	3.30087	3,071.500			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	3,061.50000		3.06150	3,290.87000	3.29087	3,061.500			0.00	0	0.00
2025	On 07/02/2013	Bond Future	111.01	Put	0.00000		0.00000	0.00000	0.00000	0.000			0.00	0	0.00
2038	On 07/02/2013	Bond Future			113.41454		113.41454	113.83758	113.83758				0.00	0	0.00

Contract Details			Strike	Call / Put	MTM Yield	MarkPrice	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
2038	On 07/02/2013	Bond Future	105.99	Call	7,424.54000	7.42454	7,847.58000	7.84758	7,424.540		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	7,414.54000	7.41454	7,837.58000	7.83758	7,414.540		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	7,404.54000	7.40454	7,827.58000	7.82758	7,404.540		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			118.45261	118.45261	119.03741	119.03741			14,451,218.42	122	122.00
2050	On 07/02/2013	Bond Future	112.99	Call	5,462.61000	5.46261	6,047.41000	6.04741	5,462.610		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	5,452.61000	5.45261	6,037.41000	6.03741	5,452.610		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	5,442.61000	5.44261	6,027.41000	6.02741	5,442.610		0.00	0	0.00
2050	On 07/02/2013	Bond Future	113.01	Put	0.00000	0.00000	0.00000	0.00000	0.000		0.00	0	0.00
AIR03/R157	On 09/03/2016	Price Contribution			100.00000	100.00000	100.00000	100.00000			0.00	0	0.00
AL7T	On 07/02/2013	Index Future			486.44700	486.44700	487.31300	487.31300			0.00	0	12.00
AL7T	On 02/05/2013	Index Future			492.54500	492.54500	493.42000	493.42000			0.00	0	0.00
ALBI	On 07/02/2013	Index Future			433.99500	433.99500	434.90200	434.90200			4,339,950.00	1	1,076.00
ALBI	On 02/05/2013	Index Future			439.43600	439.43600	440.35300	440.35300			0.00	0	0.00
AU\$ / R	On 14/12/2012	Foreign Exchange Future			9.12100	9.12100	9.13010	9.13010		6.83	97,430,522.00	10,682	0.00
AU\$ / R	On 14/12/2012	Foreign Exchange Future	8.30	Call	821.00000	0.82100	830.10000	0.83010	821.000	6.83	0.00	0	0.00
AU\$ / R	On 14/12/2012	Foreign Exchange Future	8.30	Put	0.00000	0.00000	0.00000	0.00000	0.000	6.83	0.00	0	0.00
AU\$ / R	On 14/12/2012	Foreign Exchange Future	8.46	Call	661.00000	0.66100	670.10000	0.67010	661.000	6.83	0.00	0	0.00
AU\$ / R	On 14/12/2012	Foreign Exchange Future	8.46	Put	0.00000	0.00000	0.00000	0.00000	0.000	6.83	0.00	0	0.00
AU\$ / R	On 14/12/2012	Foreign Exchange Future	8.04	Call	1,081.80000	1.08180	1,090.90000	1.09090	1,081.800	6.83	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	6.83	0.00	0	0.00

Contract Details			Strike	Call / Put	MTM	Yield	MarkPrice	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
AU\$ / R	On 14/12/2012	Foreign Exchange Future	8.09	Call	1,031.80000		1.03180	1,040.90000	1.04090	1,031.800	6.83	0.00	0	0.00
AU\$ / R	On 14/12/2012	Foreign Exchange Future	8.09	Put	0.00000		0.00000	0.00000	0.00000	0.000	6.83	0.00	0	0.00
AU\$ / R	On 14/12/2012	Foreign Exchange Future	8.14	Call	981.80000		0.98180	990.90000	0.99090	981.800	6.83	0.00	0	0.00
AU\$ / R	On 14/12/2012	Foreign Exchange Future	8.14	Put	0.00000		0.00000	0.00000	0.00000	0.000	6.83	0.00	0	0.00
AU\$ / R	On 18/03/2013	Foreign Exchange Future			9.17420		9.17420	9.17990	9.17990		9.28	3,853,164.00	420	8,099.00
AU\$ / R	On 18/03/2013	Foreign Exchange Future	8.37	Call	816.02860		0.81603	822.70810	0.82271	816.029	11.05	0.00	0	0.00
AU\$ / R	On 18/03/2013	Foreign Exchange Future	8.37	Put	10.42860		0.01043	11.40810	0.01141	10.429	11.05	0.00	0	0.00
AU\$ / R	On 18/03/2013	Foreign Exchange Future	8.42	Call	767.68130		0.76768	774.53340	0.77453	767.681	10.80	0.00	0	0.00
AU\$ / R	On 18/03/2013	Foreign Exchange Future	8.42	Put	12.08130		0.01208	13.23340	0.01323	12.081	10.80	0.00	0	0.00
AU\$ / R	On 18/03/2013	Foreign Exchange Future	8.51	Call	680.07580		0.68008	687.30960	0.68731	680.076	10.35	0.00	0	0.00
AU\$ / R	On 18/03/2013	Foreign Exchange Future	8.51	Put	15.87580		0.01588	17.40960	0.01741	15.876	10.35	0.00	0	0.00
AU\$ / R	On 18/03/2013	Foreign Exchange Future	8.32	Call	864.61680		0.86462	871.14620	0.87115	864.617	11.30	0.00	0	0.00
AU\$ / R	On 18/03/2013	Foreign Exchange Future	8.32	Put	9.01680		0.00902	9.84620	0.00985	9.017	11.30	0.00	0	0.00
AU\$ / R	On 14/06/2013	Foreign Exchange Future			9.22450		9.22450	9.22830	9.22830			0.00	0	8,007.00
AU\$ / R	On 14/06/2013	Foreign Exchange Future	8.76	Call	464.50000		0.46450	468.30000	0.46830	464.500		0.00	0	0.00
AU\$ / R	On 14/06/2013	Foreign Exchange Future	8.76	Put	0.00000		0.00000	0.00000	0.00000	0.000		0.00	0	0.00
AU\$ / R	On 14/06/2013	Foreign Exchange Future	8.74	Call	484.50000		0.48450	488.30000	0.48830	484.500		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	474.50000		0.47450	478.30000	0.47830	474.500		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			9.27670		9.27670	9.27980	9.27980		11.32	0.00	0	2,750.00
AU\$ / R	On 16/09/2013	Foreign Exchange Future	8.89	Call	570.73350		0.57073	581.81390	0.58181	570.733	10.90	0.00	0	0.00
AU\$ / R	On 16/09/2013	Foreign Exchange Future	8.89	Put	184.03350		0.18403	192.01390	0.19201	184.033	10.90	0.00	0	0.00
AU\$ / R	On 16/09/2013	Foreign Exchange Future	8.90	Call	564.52930		0.56453	575.64690	0.57565	564.529	10.91	0.00	0	0.00
AU\$ / R	On 16/09/2013	Foreign Exchange Future	8.90	Put	187.82930		0.18783	195.84690	0.19585	187.829	10.91	0.00	0	0.00
AU\$ / R	On 16/09/2013	Foreign Exchange Future	8.91	Call	558.37270		0.55837	569.52630	0.56953	558.373	10.92	0.00	0	0.00
AU\$ / R	On 16/09/2013	Foreign Exchange Future	8.91	Put	191.67270		0.19167	199.72630	0.19973	191.673	10.92	0.00	0	0.00
AU\$ / R	On 13/12/2013	Foreign Exchange Future			9.32660		9.32660	9.32810	9.32810		11.76	3,730,640.00	400	400.00

Contract Details			Strike	Call / Put	MTM	Yield	MarkPrice	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
AU\$ / R	On 13/12/2013	Foreign Exchange Future	9.46	Call	389.13960		0.38914	402.61670	0.40262	389.140	12.11	0.00	0	0.00
AU\$ / R	On 13/12/2013	Foreign Exchange Future	9.46	Put	522.53960		0.52254	534.51670	0.53452	522.540	12.11	0.00	0	0.00
AU\$ / R	On 13/12/2013	Foreign Exchange Future	9.47	Call	385.66360		0.38566	399.09360	0.39909	385.664	12.13	0.00	0	0.00
AU\$ / R	On 13/12/2013	Foreign Exchange Future	9.47	Put	529.06360		0.52906	540.99360	0.54099	529.064	12.13	0.00	0	0.00
AU\$ / R	On 13/12/2013	Foreign Exchange Future	9.48	Call	382.22090		0.38222	395.60670	0.39561	382.221	12.15	0.00	0	0.00
AU\$ / R	On 13/12/2013	Foreign Exchange Future	9.48	Put	535.62090		0.53562	547.50670	0.54751	535.621	12.15	0.00	0	0.00
AU\$ / R	On 14/12/2015	Foreign Exchange Future			9.64200		9.64200	9.64040	9.64040		14.11	0.00	0	0.00
AU\$ / R	On 14/12/2015	Foreign Exchange Future	7.25	Call	2,505.56490		2.50556	2,484.87370	2.48487	2,505.565	13.81	0.00	0	0.00
AU\$ / R	On 14/12/2015	Foreign Exchange Future	7.25	Put	113.56490		0.11356	94.47370	0.09447	113.565	13.81	0.00	0	0.00
AU\$ / R	On 14/12/2015	Foreign Exchange Future	7.30	Call	2,461.77270		2.46177	2,440.54630	2.44055	2,461.773	13.78	0.00	0	0.00
AU\$ / R	On 14/12/2015	Foreign Exchange Future	7.30	Put	119.77270		0.11977	100.14630	0.10015	119.773	13.78	0.00	0	0.00
AU\$ / R	On 14/12/2015	Foreign Exchange Future	7.35	Call	2,418.23520		2.41824	2,396.47920	2.39648	2,418.235	13.74	0.00	0	0.00
AU\$ / R	On 14/12/2015	Foreign Exchange Future	7.35	Put	126.23520		0.12624	106.07920	0.10608	126.235	13.74	0.00	0	0.00
CAD/ R	On 14/12/2012	Foreign Exchange Future			8.79120		8.79120	8.79980	8.79980		9.31	0.00	0	0.00
CAD/ R	On 14/12/2012	Foreign Exchange Future	7.75	Call	1,037.60000		1.03760	1,046.20000	1.04620	1,037.600	9.31	0.00	0	0.00
CAD/ R	On 14/12/2012	Foreign Exchange Future	7.75	Put	0.00000		0.00000	0.00000	0.00000	0.000	9.31	0.00	0	0.00
CAD/ R	On 14/12/2012	Foreign Exchange Future	7.80	Call	987.60000		0.98760	996.20000	0.99620	987.600	9.31	0.00	0	0.00
CAD/ R	On 14/12/2012	Foreign Exchange Future	7.80	Put	0.00000		0.00000	0.00000	0.00000	0.000	9.31	0.00	0	0.00
CAD/ R	On 14/12/2012	Foreign Exchange Future	7.85	Call	937.60000		0.93760	946.20040	0.94620	937.600	9.31	0.00	0	0.00
CAD/ R	On 14/12/2012	Foreign Exchange Future	7.85	Put	0.00000		0.00000	0.00040	0.00000	0.000	9.31	0.00	0	0.00
CAD/ R	On 14/12/2012	Foreign Exchange Future	8.35	Call	441.20000		0.44120	449.80820	0.44981	441.200	9.31	0.00	0	0.00
CAD/ R	On 14/12/2012	Foreign Exchange Future	8.35	Put	0.00000		0.00000	0.00820	0.00001	0.000	9.31	0.00	0	0.00
CAD/ R	On 18/03/2013	Foreign Exchange Future			8.88400		8.88400	8.88980	8.88980		13.47	0.00	0	35.00
CAD/ R	On 18/03/2013	Foreign Exchange Future	8.65	Call	370.80020		0.37080	376.26070	0.37626	370.800	13.27	0.00	0	0.00
CAD/ R	On 18/03/2013	Foreign Exchange Future	8.65	Put	136.80020		0.13680	136.46070	0.13646	136.800	13.27	0.00	0	0.00
CAD/ R	On 18/03/2013	Foreign Exchange Future	8.66	Call	364.54570		0.36455	369.95380	0.36995	364.546	13.28	0.00	0	0.00
CAD/ R	On 18/03/2013	Foreign Exchange Future	8.66	Put	140.54570		0.14055	140.15380	0.14015	140.546	13.28	0.00	0	0.00
CAD/ R	On 18/03/2013	Foreign Exchange Future	8.64	Call	377.12070		0.37712	382.63250	0.38263	377.121	13.27	0.00	0	0.00

Contract Details			Strike	Call / Put	MTM	Yield	MarkPrice	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
CAD/ R	On 18/03/2013	Foreign Exchange Future	8.64	Put	133.12070		0.13312	132.83250	0.13283	133.121	13.27	0.00	0	0.00
CAD/ R	On 14/06/2013	Foreign Exchange Future			8.97030		8.97030	8.97480	8.97480		12.64	0.00	0	25.00
CAD/ R	On 14/06/2013	Foreign Exchange Future	8.95	Call	327.33960		0.32734	327.05740	0.32706	327.340	12.57	0.00	0	0.00
CAD/ R	On 14/06/2013	Foreign Exchange Future	8.95	Put	307.03960		0.30704	302.25740	0.30226	307.040	12.57	0.00	0	0.00
CAD/ R	On 14/06/2013	Foreign Exchange Future	8.96	Call	322.81330		0.32281	322.88700	0.32289	322.813	12.58	0.00	0	0.00
CAD/ R	On 14/06/2013	Foreign Exchange Future	8.96	Put	312.51330		0.31251	308.08700	0.30809	312.513	12.58	0.00	0	0.00
CAD/ R	On 14/06/2013	Foreign Exchange Future	8.94	Call	331.91410		0.33191	331.75210	0.33175	331.914	12.55	0.00	0	0.00
CAD/ R	On 14/06/2013	Foreign Exchange Future	8.94	Put	301.61410		0.30161	296.95210	0.29695	301.614	12.55	0.00	0	0.00
CF CANDO CABM	On 14/12/2012	Can-Do Future			0.05730		0.05730	0.28000	0.28000			0.00	7,000	0.00
CF CANDO CABN	On 14/12/2012	Can-Do Future			0.35730		0.35730	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			0.65470		0.65470	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			0.35730		0.35730	0.35240	0.35240			0.00	14,500	0.00
CF CANDO CABV	On 14/12/2012	Can-Do Future			0.65470		0.65470	0.65580	0.65580			0.00	3,700	0.00
CF CANDO CABW	On 14/12/2012	Can-Do Future			0.00000		0.00000	0.00000	0.00000			0.00	4,600	0.00
CF CANDO CABX	On 14/12/2012	Can-Do Future			0.25730		0.25730	0.25240	0.25240			0.00	31,310	0.00
CF CANDO CABY	On 14/12/2012	Can-Do Future			0.33240		0.33240	0.31520	0.31520			0.00	13,800	0.00

Contract Details			Strike	Call / Put	MTM	Yield	MarkPrice	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
CF CANDO CABZ	On 14/12/2012	Can-Do Future			0.00000		0.00000	0.00000	0.00000			0.00	52,500	0.00
CF CANDO CACA	On 20/12/2012	Can-Do Future			22.48000		22.48000	210.31000	210.31000			0.00	0	0.00
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			0.09290		0.09290	0.09170	0.09170			0.00	0	4,500.00
CF CANDO CACF	On 19/12/2012	Can-Do Future			0.00000		0.00000	0.00020	0.00020			0.00	0	15,000.00
CF CANDO CACG	On 02/01/2013	Can-Do Future			10,000.00020		10,000.00020	10,000.00020	10,000.00020			0.00	0	0.00
CF CANDO CACH	On 24/01/2013	Can-Do Future			9,313.66310		9,313.66310	10,675.03700	10,675.03700			0.00	0	20.00
CF CANDO CACI	On 18/03/2013	Can-Do Future			0.05830		0.05830	0.05830	0.05830			0.00	0	37,000.00
CF CANDO CACJ	On 02/01/2013	Can-Do Future			23,449.36440		23,449.36440	24,708.74060	24,708.74060			0.00	0	30.00
CF CANDO CACK	On 11/01/2013	Can-Do Future			5,106.16300		5,106.16300	7,466.08290	7,466.08290			0.00	0	35.00
CF CANDO CACL	On 04/01/2013	Can-Do Future			0.02200		0.02200	0.01590	0.01590			0.00	0	25,000.00
CF CANDO CACM	On 08/01/2013	Can-Do Future			0.02060		0.02060	0.01460	0.01460			0.00	0	25,000.00
CF CANDO CACN	On 18/03/2013	Can-Do Future			0.31190		0.31190	0.32790	0.32790			0.00	0	24,000.00
CF CANDO CACO	On 18/03/2013	Can-Do Future			0.21130		0.21130	0.21070	0.21070			0.00	0	7,500.00
CF CANDO CACP	On 09/01/2013	Can-Do Future			0.03050		0.03050	0.02480	0.02480			0.00	0	100,000.00
CHF / R	On 14/12/2012	Foreign Exchange Future			9.38010		9.38010	9.36060	9.36060		8.13	0.00	0	0.00
CHF / R	On 14/12/2012	Foreign Exchange Future	9.04	Call	340.10000		0.34010	320.60000	0.32060	340.100	8.13	0.00	0	0.00

Contract Details			Strike	Call / Put	MTM	Yield	MarkPrice	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
CHF / R	On 14/12/2012	Foreign Exchange Future	9.04	Put	0.00000		0.00000	0.00000	0.00000	0.000	8.13	0.00	0	0.00
CHF / R	On 14/12/2012	Foreign Exchange Future	8.51	Call	874.50000		0.87450	855.00000	0.85500	874.500	8.13	0.00	0	0.00
CHF / R	On 14/12/2012	Foreign Exchange Future	8.51	Put	0.00000		0.00000	0.00000	0.00000	0.000	8.13	0.00	0	0.00
CHF / R	On 14/12/2012	Foreign Exchange Future	8.56	Call	824.50000		0.82450	805.00000	0.80500	824.500	8.13	0.00	0	0.00
CHF / R	On 14/12/2012	Foreign Exchange Future	8.56	Put	0.00000		0.00000	0.00000	0.00000	0.000	8.13	0.00	0	0.00
CHF / R	On 14/12/2012	Foreign Exchange Future	9.00	Call	380.10000		0.38010	360.60000	0.36060	380.100	8.13	0.00	0	0.00
CHF / R	On 14/12/2012	Foreign Exchange Future	9.00	Put	0.00000		0.00000	0.00000	0.00000	0.000	8.13	0.00	0	0.00
CHF / R	On 14/12/2012	Foreign Exchange Future	8.46	Call	924.50000		0.92450	905.00000	0.90500	924.500	8.13	0.00	0	0.00
CHF / R	On 14/12/2012	Foreign Exchange Future	8.46	Put	0.00000		0.00000	0.00000	0.00000	0.000	8.13	0.00	0	0.00
CHF / R	On 18/03/2013	Foreign Exchange Future			9.51210		9.51210	9.48820	9.48820		11.69	0.00	0	50.00
CHF / R	On 18/03/2013	Foreign Exchange Future	9.15	Call	438.73550		0.43874	424.38330	0.42438	438.736	11.11	0.00	0	0.00
CHF / R	On 18/03/2013	Foreign Exchange Future	9.15	Put	76.63550		0.07664	86.18330	0.08618	76.636	11.11	0.00	0	0.00
CHF / R	On 18/03/2013	Foreign Exchange Future	9.16	Call	431.56180		0.43156	417.33290	0.41733	431.562	11.13	0.00	0	0.00
CHF / R	On 18/03/2013	Foreign Exchange Future	9.16	Put	79.46180		0.07946	89.13290	0.08913	79.462	11.13	0.00	0	0.00
CHF / R	On 18/03/2013	Foreign Exchange Future	9.14	Call	445.97980		0.44598	431.50130	0.43150	445.980	11.09	0.00	0	0.00
CHF / R	On 18/03/2013	Foreign Exchange Future	9.14	Put	73.87980		0.07388	83.30130	0.08330	73.880	11.09	0.00	0	0.00
CHF / R	On 14/06/2013	Foreign Exchange Future			9.63980		9.63980	9.61530	9.61530		13.52	0.00	0	25.00
CHF / R	On 14/06/2013	Foreign Exchange Future	9.55	Call	405.17780		0.40518	388.98770	0.38899	405.178	13.27	0.00	0	0.00
CHF / R	On 14/06/2013	Foreign Exchange Future	9.55	Put	315.37780		0.31538	323.68770	0.32369	315.378	13.27	0.00	0	0.00
CHF / R	On 14/06/2013	Foreign Exchange Future	9.56	Call	400.67750		0.40068	384.52730	0.38453	400.678	13.29	0.00	0	0.00
CHF / R	On 14/06/2013	Foreign Exchange Future	9.56	Put	320.87750		0.32088	329.22730	0.32923	320.878	13.29	0.00	0	0.00
CHF / R	On 14/06/2013	Foreign Exchange Future	9.54	Call	409.72770		0.40973	393.49480	0.39349	409.728	13.24	0.00	0	0.00
CHF / R	On 14/06/2013	Foreign Exchange Future	9.54	Put	309.92770		0.30993	318.19480	0.31819	309.928	13.24	0.00	0	0.00
DAEU	On 21/11/2013	Any day expiry			11.90120		11.90120	11.88000	11.88000		13.72	0.00	0	0.00
DAEU	On 21/11/2013	Any day expiry	11.91	Call	626.64070		0.62664	616.48810	0.61649	626.641	13.74	0.00	0	0.00
DAEU	On 21/11/2013	Any day expiry	11.91	Put	635.44070		0.63544	646.48810	0.64649	635.441	13.74	0.00	0	0.00
DAEU	On 21/11/2013	Any day expiry	11.89	Call	634.52160		0.63452	624.23790	0.62424	634.522	13.70	0.00	0	0.00
DAEU	On 21/11/2013	Any day expiry	11.89	Put	623.32160		0.62332	634.23790	0.63424	623.322	13.70	0.00	0	0.00

Contract Details			Strike	Call / Put	MTM	Yield	MarkPrice	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
DAEU	On 21/11/2013	Any day expiry	11.90	Call	630.54530		0.63055	620.32950	0.62033	630.545	13.72	0.00	0	0.00
DAEU	On 21/11/2013	Any day expiry	11.90	Put	629.34530		0.62935	640.32950	0.64033	629.345	13.72	0.00	0	0.00
DANZ	On 21/12/2012	Any day expiry			7.28460		7.28460	7.31060	7.31060		10.32	0.00	0	0.00
DANZ	On 21/12/2012	Any day expiry	7.25	Call	63.40200		0.06340	83.87490	0.08387	63.402	10.95	0.00	0	0.00
DANZ	On 21/12/2012	Any day expiry	7.25	Put	28.80200		0.02880	23.27490	0.02327	28.802	10.95	0.00	0	0.00
DANZ	On 21/12/2012	Any day expiry	7.26	Call	56.87950		0.05688	76.60550	0.07661	56.879	10.82	0.00	0	0.00
DANZ	On 21/12/2012	Any day expiry	7.26	Put	32.27950		0.03228	26.00550	0.02601	32.279	10.82	0.00	0	0.00
DANZ	On 21/12/2012	Any day expiry	7.27	Call	50.69450		0.05069	69.61090	0.06961	50.694	10.70	0.00	0	0.00
DANZ	On 21/12/2012	Any day expiry	7.27	Put	36.09450		0.03609	29.01090	0.02901	36.094	10.70	0.00	0	5,000.00
DAUS	On 19/12/2012	Any day expiry			8.65850		8.65850	8.65250	8.65250		10.64	0.00	0	0.00
DAUS	On 19/12/2012	Any day expiry	8.80	Call	8.49980		0.00850	11.42970	0.01143	8.500	12.44	0.00	0	0.00
DAUS	On 19/12/2012	Any day expiry	8.80	Put	149.99980		0.15000	158.92970	0.15893	150.000	12.44	0.00	0	0.00
DAUS	On 19/12/2012	Any day expiry	8.81	Call	7.51050		0.00751	10.24650	0.01025	7.510	12.56	0.00	0	0.00
DAUS	On 19/12/2012	Any day expiry	8.81	Put	159.01050		0.15901	167.74650	0.16775	159.010	12.56	0.00	0	0.00
DAUS	On 19/12/2012	Any day expiry	8.90	Call	2.42640		0.00243	3.73450	0.00373	2.426	13.65	0.00	0	15,000.00
DAUS	On 19/12/2012	Any day expiry	8.90	Put	243.92640		0.24393	251.23450	0.25123	243.926	13.65	0.00	0	0.00
DAUS	On 19/12/2012	Any day expiry	8.79	Call	9.61280		0.00961	12.73940	0.01274	9.613	12.32	0.00	0	0.00
DAUS	On 19/12/2012	Any day expiry	8.79	Put	141.11280		0.14111	150.23940	0.15024	141.113	12.32	0.00	0	0.00
DAUS	On 27/12/2012	Any day expiry			8.66490		8.66490	8.65680	8.65680		10.82	0.00	0	0.00
DAUS	On 27/12/2012	Any day expiry	7.72	Call	944.94960		0.94495	936.88720	0.93689	944.950	18.98	0.00	0	0.00
DAUS	On 27/12/2012	Any day expiry	7.72	Put	0.04960		0.00005	0.08720	0.00009	0.050	18.98	0.00	0	0.00
DAUS	On 27/12/2012	Any day expiry	7.85	Call	814.99050		0.81499	806.97170	0.80697	814.991	17.24	0.00	0	0.00
DAUS	On 27/12/2012	Any day expiry	7.85	Put	0.09050		0.00009	0.17170	0.00017	0.091	17.24	0.00	0	0.00
DAUS	On 27/12/2012	Any day expiry	8.00	Call	665.14490		0.66514	657.22840	0.65723	665.145	15.57	0.00	0	0.00
DAUS	On 27/12/2012	Any day expiry	8.00	Put	0.24490		0.00024	0.42840	0.00043	0.245	15.57	0.00	0	7,530.00
DAUS	On 27/12/2012	Any day expiry	8.49	Call	192.69460		0.19269	189.41150	0.18941	192.695	11.60	0.00	0	0.00
DAUS	On 27/12/2012	Any day expiry	8.49	Put	17.79460		0.01779	22.61150	0.02261	17.795	11.60	0.00	0	0.00

Contract Details			Strike	Call / Put	MTM	Yield	MarkPrice	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
DAUS	On 27/12/2012	Any day expiry	8.50	Call	184.33750		0.18434	181.32760	0.18133	184.338	11.55	0.00	0	0.00
DAUS	On 27/12/2012	Any day expiry	8.50	Put	19.43750		0.01944	24.52760	0.02453	19.438	11.55	0.00	0	0.00
DAUS	On 27/12/2012	Any day expiry	8.51	Call	176.10790		0.17611	173.37680	0.17338	176.108	11.50	0.00	0	0.00
DAUS	On 27/12/2012	Any day expiry	8.51	Put	21.20790		0.02121	26.57680	0.02658	21.208	11.50	0.00	0	0.00
DAUS	On 27/12/2012	Any day expiry	8.59	Call	115.71360		0.11571	115.29320	0.11529	115.714	11.11	0.00	0	0.00
DAUS	On 27/12/2012	Any day expiry	8.59	Put	40.81360		0.04081	48.49320	0.04849	40.814	11.11	0.00	0	0.00
DAUS	On 27/12/2012	Any day expiry	8.72	Call	50.26770		0.05027	52.25650	0.05226	50.268	11.40	0.00	0	0.00
DAUS	On 27/12/2012	Any day expiry	8.72	Put	105.36770		0.10537	115.45650	0.11546	105.368	11.40	0.00	0	0.00
DAUS	On 27/12/2012	Any day expiry	9.02	Call	6.32930		0.00633	7.39210	0.00739	6.329	13.90	0.00	0	7,530.00
DAUS	On 27/12/2012	Any day expiry	9.02	Put	361.42930		0.36143	370.59210	0.37059	361.429	13.90	0.00	0	0.00
DAUS	On 29/01/2013	Any day expiry			8.70950		8.70950	8.70490	8.70490		11.74	0.00	0	0.00
DAUS	On 29/01/2013	Any day expiry	8.72	Call	141.07610		0.14108	142.43030	0.14243	141.076	11.85	0.00	0	0.00
DAUS	On 29/01/2013	Any day expiry	8.72	Put	151.57610		0.15158	157.53030	0.15753	151.576	11.85	0.00	0	0.00
DAUS	On 29/01/2013	Any day expiry	9.02	Call	57.95210		0.05795	59.42070	0.05942	57.952	13.54	0.00	0	6,625.00
DAUS	On 29/01/2013	Any day expiry	9.02	Put	368.45210		0.36845	374.52070	0.37452	368.452	13.54	0.00	0	0.00
DAUS	On 29/01/2013	Any day expiry	8.61	Call	199.31720		0.19932	199.62050	0.19962	199.317	11.75	0.00	0	0.00
DAUS	On 29/01/2013	Any day expiry	8.61	Put	99.81720		0.09982	104.72050	0.10472	99.817	11.75	0.00	0	0.00
DAUS	On 29/01/2013	Any day expiry	8.62	Call	193.34750		0.19335	193.76610	0.19377	193.348	11.75	0.00	0	0.00
DAUS	On 29/01/2013	Any day expiry	8.62	Put	103.84750		0.10385	108.86610	0.10887	103.848	11.75	0.00	0	0.00
DAUS	On 29/01/2013	Any day expiry	7.85	Call	862.32710		0.86233	857.79940	0.85780	862.327	14.07	0.00	0	0.00
DAUS	On 29/01/2013	Any day expiry	7.85	Put	2.82710		0.00283	2.89940	0.00290	2.827	14.07	0.00	0	0.00
DAUS	On 29/01/2013	Any day expiry	8.00	Call	715.14280		0.71514	710.76720	0.71077	715.143	13.31	0.00	0	0.00
DAUS	On 29/01/2013	Any day expiry	8.00	Put	5.64280		0.00564	5.86720	0.00587	5.643	13.31	0.00	0	6,625.00
DAUS	On 29/01/2013	Any day expiry	8.60	Call	205.39420		0.20539	205.58200	0.20558	205.394	11.75	0.00	0	0.00
DAUS	On 29/01/2013	Any day expiry	8.60	Put	95.89420		0.09589	100.68200	0.10068	95.894	11.75	0.00	0	0.00
DAUS	On 26/02/2013	Any day expiry			8.74290		8.74290	8.73800	8.73800		12.71	0.00	0	0.00
DAUS	On 26/02/2013	Any day expiry	8.62	Call	263.03970		0.26304	262.46260	0.26246	263.040	12.54	0.00	0	0.00
DAUS	On 26/02/2013	Any day expiry	8.62	Put	140.13970		0.14014	144.46260	0.14446	140.140	12.54	0.00	0	0.00

Contract Details			Strike	Call / Put	MTM	Yield	MarkPrice	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
DAUS	On 26/02/2013	Any day expiry	8.72	Call	210.31760		0.21032	210.43990	0.21044	210.318	12.67	0.00	0	0.00
DAUS	On 26/02/2013	Any day expiry	8.72	Put	187.41760		0.18742	192.43990	0.19244	187.418	12.67	0.00	0	0.00
DAUS	On 26/02/2013	Any day expiry	8.60	Call	274.56990		0.27457	273.84290	0.27384	274.570	12.51	0.00	0	0.00
DAUS	On 26/02/2013	Any day expiry	8.60	Put	131.66990		0.13167	135.84290	0.13584	131.670	12.51	0.00	0	0.00
DAUS	On 26/02/2013	Any day expiry	9.02	Call	112.07590		0.11208	112.92070	0.11292	112.076	14.04	0.00	0	6,245.00
DAUS	On 26/02/2013	Any day expiry	9.02	Put	389.17590		0.38918	394.92070	0.39492	389.176	14.04	0.00	0	0.00
DAUS	On 26/02/2013	Any day expiry	8.61	Call	268.76370		0.26876	268.11120	0.26811	268.764	12.52	0.00	0	0.00
DAUS	On 26/02/2013	Any day expiry	8.61	Put	135.86370		0.13586	140.11120	0.14011	135.864	12.52	0.00	0	0.00
DAUS	On 26/02/2013	Any day expiry	7.85	Call	900.67790		0.90068	896.09170	0.89609	900.678	13.52	0.00	0	0.00
DAUS	On 26/02/2013	Any day expiry	7.85	Put	7.77790		0.00778	8.09170	0.00809	7.778	13.52	0.00	0	0.00
DAUS	On 26/02/2013	Any day expiry	8.00	Call	756.78050		0.75678	752.47060	0.75247	756.781	13.02	0.00	0	0.00
DAUS	On 26/02/2013	Any day expiry	8.00	Put	13.88050		0.01388	14.47060	0.01447	13.880	13.02	0.00	0	6,245.00
DAUS	On 26/03/2013	Any day expiry			8.77580		8.77580	8.77040	8.77040		13.35	0.00	0	0.00
DAUS	On 26/03/2013	Any day expiry	9.06	Call	158.09140		0.15809	158.22660	0.15823	158.091	14.75	0.00	0	0.00
DAUS	On 26/03/2013	Any day expiry	9.06	Put	442.29140		0.44229	447.82660	0.44783	442.291	14.75	0.00	0	0.00
DAUS	On 26/03/2013	Any day expiry	9.02	Call	168.41090		0.16841	168.47170	0.16847	168.411	14.57	0.00	0	7,500.00
DAUS	On 26/03/2013	Any day expiry	9.02	Put	412.61090		0.41261	418.07170	0.41807	412.611	14.57	0.00	0	0.00
DAUS	On 26/03/2013	Any day expiry	9.04	Call	163.16170		0.16316	163.26170	0.16326	163.162	14.66	0.00	0	0.00
DAUS	On 26/03/2013	Any day expiry	9.04	Put	427.36170		0.42736	432.86170	0.43286	427.362	14.66	0.00	0	0.00
DAUS	On 26/03/2013	Any day expiry	9.05	Call	160.60370		0.16060	160.72240	0.16072	160.604	14.71	0.00	0	0.00
DAUS	On 26/03/2013	Any day expiry	9.05	Put	434.80370		0.43480	440.32240	0.44032	434.804	14.71	0.00	0	0.00
DAUS	On 26/03/2013	Any day expiry	8.00	Call	800.97380		0.80097	796.35800	0.79636	800.974	13.20	0.00	0	0.00
DAUS	On 26/03/2013	Any day expiry	8.00	Put	25.17380		0.02517	25.95800	0.02596	25.174	13.20	0.00	0	7,500.00
DAUS	On 26/04/2013	Any day expiry			8.81240		8.81240	8.80660	8.80660		14.01	0.00	0	0.00
DAUS	On 26/04/2013	Any day expiry	9.04	Call	221.08060		0.22108	219.95550	0.21996	221.081	14.99	0.00	0	0.00
DAUS	On 26/04/2013	Any day expiry	9.04	Put	448.68060		0.44868	453.35550	0.45336	448.681	14.99	0.00	0	0.00
DAUS	On 26/04/2013	Any day expiry	9.05	Call	218.23320		0.21823	217.13520	0.21714	218.233	15.03	0.00	0	0.00
DAUS	On 26/04/2013	Any day expiry	9.05	Put	455.83320		0.45583	460.53520	0.46054	455.833	15.03	0.00	0	0.00

Contract Details			Strike	Call / Put	MTM	Yield	MarkPrice	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
DAUS	On 26/04/2013	Any day expiry	9.06	Call	215.42670		0.21543	214.35340	0.21435	215.427	15.08	0.00	0	0.00
DAUS	On 26/04/2013	Any day expiry	9.06	Put	463.02670		0.46303	467.75340	0.46775	463.027	15.08	0.00	0	0.00
DAUS	On 26/04/2013	Any day expiry	8.00	Call	850.59430		0.85059	845.00560	0.84501	850.594	13.38	0.00	0	0.00
DAUS	On 26/04/2013	Any day expiry	8.00	Put	38.19430		0.03819	38.40560	0.03841	38.194	13.38	0.00	0	7,500.00
DAUS	On 26/04/2013	Any day expiry	9.02	Call	226.90250		0.22690	225.72200	0.22572	226.903	14.91	0.00	0	7,500.00
DAUS	On 26/04/2013	Any day expiry	9.02	Put	434.50250		0.43450	439.12200	0.43912	434.503	14.91	0.00	0	0.00
DAUS	On 22/07/2013	Any day expiry			8.91460		8.91460	8.90780	8.90780		14.76	0.00	0	0.00
DAUS	On 22/07/2013	Any day expiry	9.21	Call	311.78830		0.31179	307.91400	0.30791	311.788	15.83	0.00	0	0.00
DAUS	On 22/07/2013	Any day expiry	9.21	Put	607.18830		0.60719	610.11400	0.61011	607.188	15.83	0.00	0	0.00
DAUS	On 22/07/2013	Any day expiry	9.80	Call	191.28870		0.19129	188.70380	0.18870	191.289	17.90	0.00	0	2,800.00
DAUS	On 22/07/2013	Any day expiry	9.80	Put	1,076.68870		1.07669	1,080.90380	1.08090	1,076.689	17.90	0.00	0	0.00
DAUS	On 22/07/2013	Any day expiry	9.19	Call	317.42720		0.31743	313.49090	0.31349	317.427	15.76	0.00	0	0.00
DAUS	On 22/07/2013	Any day expiry	9.19	Put	592.82720		0.59283	595.69090	0.59569	592.827	15.76	0.00	0	0.00
DAUS	On 22/07/2013	Any day expiry	9.20	Call	314.59250		0.31459	310.68720	0.31069	314.593	15.79	0.00	0	0.00
DAUS	On 22/07/2013	Any day expiry	9.20	Put	599.99250		0.59999	602.88720	0.60289	599.993	15.79	0.00	0	1,400.00
DAUS	On 26/08/2013	Any day expiry			8.95550		8.95550	8.94820	8.94820		14.98	0.00	0	0.00
DAUS	On 26/08/2013	Any day expiry	9.30	Call	336.44680		0.33645	331.67010	0.33167	336.447	16.10	0.00	0	0.00
DAUS	On 26/08/2013	Any day expiry	9.30	Put	680.94680		0.68095	683.47010	0.68347	680.947	16.10	0.00	0	0.00
DAUS	On 26/08/2013	Any day expiry	9.31	Call	333.75450		0.33375	329.01480	0.32901	333.754	16.13	0.00	0	0.00
DAUS	On 26/08/2013	Any day expiry	9.31	Put	688.25450		0.68825	690.81480	0.69081	688.254	16.13	0.00	0	0.00
DAUS	On 26/08/2013	Any day expiry	9.84	Call	224.23330		0.22423	220.89860	0.22090	224.233	17.86	0.00	0	4,400.00
DAUS	On 26/08/2013	Any day expiry	9.84	Put	1,108.73330		1.10873	1,112.69860	1.11270	1,108.733	17.86	0.00	0	0.00
DAUS	On 26/08/2013	Any day expiry	9.24	Call	353.16710		0.35317	348.18680	0.34819	353.167	15.91	0.00	0	0.00
DAUS	On 26/08/2013	Any day expiry	9.24	Put	637.66710		0.63767	639.98680	0.63999	637.667	15.91	0.00	0	2,200.00
DAUS	On 26/08/2013	Any day expiry	9.29	Call	339.16310		0.33916	334.35520	0.33436	339.163	16.07	0.00	0	0.00
DAUS	On 26/08/2013	Any day expiry	9.29	Put	673.66310		0.67366	676.15520	0.67616	673.663	16.07	0.00	0	0.00
DAUS	On 23/09/2013	Any day expiry			8.98820		8.98820	8.98070	8.98070		15.18	0.00	0	0.00
DAUS	On 23/09/2013	Any day expiry	9.31	Call	372.69400		0.37269	367.38470	0.36738	372.694	16.13	0.00	0	0.00

Contract Details			Strike	Call / Put	MTM	Yield	MarkPrice	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
DAUS	On 23/09/2013	Any day expiry	9.31	Put	694.49400		0.69449	696.68470	0.69668	694.494	16.13	0.00	0	0.00
DAUS	On 23/09/2013	Any day expiry	9.88	Call	249.61180		0.24961	245.93340	0.24593	249.612	17.88	0.00	0	2,400.00
DAUS	On 23/09/2013	Any day expiry	9.88	Put	1,141.41180		1.14141	1,145.23340	1.14523	1,141.412	17.88	0.00	0	0.00
DAUS	On 23/09/2013	Any day expiry	9.28	Call	381.21460		0.38121	375.80250	0.37580	381.215	16.03	0.00	0	0.00
DAUS	On 23/09/2013	Any day expiry	9.28	Put	673.01460		0.67301	675.10250	0.67510	673.015	16.03	0.00	0	1,200.00
DAUS	On 23/09/2013	Any day expiry	9.29	Call	378.34670		0.37835	372.96890	0.37297	378.347	16.06	0.00	0	0.00
DAUS	On 23/09/2013	Any day expiry	9.29	Put	680.14670		0.68015	682.26890	0.68227	680.147	16.06	0.00	0	0.00
DAUS	On 23/09/2013	Any day expiry	9.30	Call	375.50560		0.37551	370.16210	0.37016	375.506	16.09	0.00	0	0.00
DAUS	On 23/09/2013	Any day expiry	9.30	Put	687.30560		0.68731	689.46210	0.68946	687.306	16.09	0.00	0	0.00
EL28	On 07/02/2013	Bond Future			113.41625		113.41625	113.68478	113.68478			0.00	0	0.00
EL28	On 07/02/2013	Bond Future	113.01	Call	406.25000		0.40625	674.78000	0.67478	406.250		0.00	0	0.00
EL28	On 07/02/2013	Bond Future	113.01	Put	0.00000		0.00000	0.00000	0.00000	0.000		0.00	0	0.00
EL28	On 07/02/2013	Bond Future	112.99	Call	426.25000		0.42625	694.78000	0.69478	426.250		0.00	0	0.00
EL28	On 07/02/2013	Bond Future	112.99	Put	0.00000		0.00000	0.00000	0.00000	0.000		0.00	0	0.00
EL28	On 07/02/2013	Bond Future	113.00	Call	416.25000		0.41625	684.78000	0.68478	416.250		0.00	0	0.00
EL28	On 07/02/2013	Bond Future	113.00	Put	0.00000		0.00000	0.00000	0.00000	0.000		0.00	0	0.00
ES18	On 20/04/2018	Price Contribution			100.00000		100.00000	100.00000	100.00000			0.00	0	0.00
ES23	On 25/01/2023	Price Contribution			100.00000		100.00000	100.00000	100.00000			0.00	0	0.00
ES26	On 02/04/2026	Price Contribution			100.00000		100.00000	100.00000	100.00000			0.00	0	0.00
ES33	On 07/02/2013	Bond Future			8.77300		91.06364	8.73325	91.40534			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	2,032.29000		2.03229	1,690.59000	1.69059	2,032.290		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	1,943.60000		1.94360	1,601.90000	1.60190	1,943.600		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

Contract Details			Strike	Call / Put	MTM	Yield	MarkPrice	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
ES33	On 07/02/2013	Bond Future	8.56	Put	1,855.04000		1.85504	1,513.34000	1.51334	1,855.040		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			434.17200		434.17200	435.06700	435.06700			0.00	0	335.00
GOVI	On 07/02/2013	GOVI	432.99	Call	11,820.00000		1.18200	20,770.00000	2.07700	11,820.000		0.00	0	0.00
GOVI	On 07/02/2013	GOVI	432.99	Put	0.00000		0.00000	0.00000	0.00000	0.000		0.00	0	0.00
GOVI	On 07/02/2013	GOVI	433.00	Call	11,720.00000		1.17200	20,670.00000	2.06700	11,720.000		0.00	0	0.00
GOVI	On 07/02/2013	GOVI	433.00	Put	0.00000		0.00000	0.00000	0.00000	0.000		0.00	0	0.00
GOVI	On 07/02/2013	GOVI	433.01	Call	11,620.00000		1.16200	20,570.00000	2.05700	11,620.000		0.00	0	0.00
GOVI	On 07/02/2013	GOVI	433.01	Put	0.00000		0.00000	0.00000	0.00000	0.000		0.00	0	0.00
GOVI	On 02/05/2013	GOVI			439.61500		439.61500	440.52000	440.52000			0.00	0	0.00
GOVI	On 02/05/2013	GOVI	432.99	Call	66,250.00000		6.62500	75,300.00000	7.53000	66,250.000		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	66,150.00000		6.61500	75,200.00000	7.52000	66,150.000		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	66,050.00000		6.60500	75,100.00000	7.51000	66,050.000		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			200.01000		200.01000	200.12900	200.12900			0.00	0	610.00
IGOV	On 02/05/2013	Index Future			202.51800		202.51800	202.63800	202.63800			0.00	0	0.00
ILBI	On 07/02/2013	Index Future			534.75500		534.75500	534.87200	534.87200			0.00	0	183.00
J157	On 15/09/2015	Interest Rate Swap			8.82200		0.02000	8.82200	-0.02000		15.00	0.00	0	0.00
J186	On 21/12/2026	Interest Rate Swap			8.68300		0.10773	8.68300	0.10773		15.00	0.00	0	0.00
J201	On 22/12/2014	Interest Rate Swap			8.65500		0.05139	8.65500	0.05139		15.00	0.00	0	0.00

Contract Details			Strike	Call / Put	MTM	Yield	MarkPrice	Previous MTM	Previous Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
J203	On 15/09/2017	Interest Rate Swap			8.97500		0.08468	8.97500	0.08468		15.00		0.00	0	0.00
J204	On 21/12/2018	Interest Rate Swap			8.96200		0.09581	8.96200	0.09581		15.00		0.00	0	0.00
J207	On 15/01/2020	Interest Rate Swap			8.99700		0.06909	8.99700	0.06909		15.00		0.00	0	0.00
JIBAR FUTURE	On 19/12/2012	Jibar Tradeable Future			5.12000		94.88000	5.12000	94.88000				0.00	0	840.00
JIBAR FUTURE	On 16/01/2013	Jibar Tradeable Future			5.09000		94.91000	5.09000	94.91000				0.00	0	0.00
JIBAR FUTURE	On 20/02/2013	Jibar Tradeable Future			5.01000		94.99000	5.00000	95.00000				0.00	0	0.00
JIBAR FUTURE	On 20/03/2013	Jibar Tradeable Future			4.98000		95.02000	4.97000	95.03000				0.00	0	1,000.00
JIBAR FUTURE	On 17/04/2013	Jibar Tradeable Future			4.94000		95.06000	4.93000	95.07000				0.00	0	0.00
JIBAR FUTURE	On 15/05/2013	Jibar Tradeable Future			4.91000		95.09000	4.90000	95.10000				0.00	0	0.00
JIBAR FUTURE	On 19/06/2013	Jibar Tradeable Future			4.90000		95.10000	4.89000	95.11000				0.00	0	500.00
JIBAR FUTURE	On 18/09/2013	Jibar Tradeable Future			4.91000		95.09000	4.91000	95.09000				0.00	0	2,200.00
JIBAR FUTURE	On 18/12/2013	Jibar Tradeable Future			4.97000		95.03000	4.95000	95.05000				0.00	0	2,000.00
JIBAR FUTURE	On 19/03/2014	Jibar Tradeable Future			5.08000		94.92000	5.05000	94.95000				0.00	0	1,000.00
JIBAR FUTURE	On 18/06/2014	Jibar Tradeable Future			5.20000		94.80000	5.17000	94.83000				0.00	0	800.00
JIBAR FUTURE	On 17/09/2014	Jibar Tradeable Future			5.33000		94.67000	5.30000	94.70000				0.00	0	0.00
NZ\$ / R	On 14/12/2012	Foreign Exchange Future			7.28430		7.28430	7.31260	7.31260		9.24		0.00	0	0.00
NZ\$ / R	On 14/12/2012	Foreign Exchange Future	6.29	Call	997.00000		0.99700	1,025.30000	1.02530	997.000	9.24		0.00	0	0.00
NZ\$ / R	On 14/12/2012	Foreign Exchange Future	6.29	Put	0.00000		0.00000	0.00000	0.00000	0.000	9.24		0.00	0	0.00
NZ\$ / R	On 14/12/2012	Foreign Exchange Future	6.34	Call	947.00000		0.94700	975.30000	0.97530	947.000	9.24		0.00	0	0.00
NZ\$ / R	On 14/12/2012	Foreign Exchange Future	6.34	Put	0.00000		0.00000	0.00000	0.00000	0.000	9.24		0.00	0	0.00
NZ\$ / R	On 14/12/2012	Foreign Exchange Future	6.39	Call	897.00000		0.89700	925.30000	0.92530	897.000	9.24		0.00	0	0.00
NZ\$ / R	On 14/12/2012	Foreign Exchange Future	6.39	Put	0.00000		0.00000	0.00000	0.00000	0.000	9.24		0.00	0	0.00
NZ\$ / R	On 14/12/2012	Foreign Exchange Future	6.45	Call	834.30000		0.83430	862.60000	0.86260	834.300	9.24		0.00	0	0.00
NZ\$ / R	On 14/12/2012	Foreign Exchange Future	6.45	Put	0.00000		0.00000	0.00000	0.00000	0.000	9.24		0.00	0	0.00
NZ\$ / R	On 14/12/2012	Foreign Exchange Future	6.63	Call	654.30000		0.65430	682.60220	0.68260	654.300	9.24		0.00	0	0.00
NZ\$ / R	On 14/12/2012	Foreign Exchange Future	6.63	Put	0.00000		0.00000	0.00220	0.00000	0.000	9.24		0.00	0	0.00

Contract Details			Strike	Call / Put	MTM	Yield	MarkPrice	Previous MTM	Previous Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
NZ\$ / R	On 18/03/2013	Foreign Exchange Future			7.34680		7.34680	7.37150	7.37150		9.02		0.00	0	0.00
NZ\$ / R	On 18/03/2013	Foreign Exchange Future	6.90	Call	463.15030		0.46315	486.81210	0.48681	463.150	9.62		0.00	0	0.00
NZ\$ / R	On 18/03/2013	Foreign Exchange Future	6.90	Put	16.35030		0.01635	15.31210	0.01531	16.350	9.62		0.00	0	0.00
NZ\$ / R	On 18/03/2013	Foreign Exchange Future	6.91	Call	454.01040		0.45401	477.59690	0.47760	454.010	9.59		0.00	0	0.00
NZ\$ / R	On 18/03/2013	Foreign Exchange Future	6.91	Put	17.21040		0.01721	16.09690	0.01610	17.210	9.59		0.00	0	0.00
NZ\$ / R	On 18/03/2013	Foreign Exchange Future	6.89	Call	472.32940		0.47233	496.06320	0.49606	472.329	9.66		0.00	0	0.00
NZ\$ / R	On 18/03/2013	Foreign Exchange Future	6.89	Put	15.52940		0.01553	14.56320	0.01456	15.529	9.66		0.00	0	0.00
NZ\$ / R	On 14/06/2013	Foreign Exchange Future			7.39200		7.39200	7.41790	7.41790		11.30		0.00	0	0.00
NZ\$ / R	On 14/06/2013	Foreign Exchange Future	7.35	Call	255.50590		0.25551	268.53220	0.26853	255.506	11.27		0.00	0	0.00
NZ\$ / R	On 14/06/2013	Foreign Exchange Future	7.35	Put	213.50590		0.21351	200.63220	0.20063	213.506	11.27		0.00	0	0.00
NZ\$ / R	On 14/06/2013	Foreign Exchange Future	7.36	Call	250.53350		0.25053	263.33560	0.26334	250.533	11.27		0.00	0	0.00
NZ\$ / R	On 14/06/2013	Foreign Exchange Future	7.36	Put	218.53350		0.21853	205.43560	0.20544	218.533	11.27		0.00	0	0.00
NZ\$ / R	On 14/06/2013	Foreign Exchange Future	7.34	Call	260.54700		0.26055	273.79750	0.27380	260.547	11.26		0.00	0	0.00
NZ\$ / R	On 14/06/2013	Foreign Exchange Future	7.34	Put	208.54700		0.20855	195.89750	0.19590	208.547	11.26		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			6.89935		109.61837	6.86932	109.84206				328,855.11	3	1,630.00
R023	On 07/02/2013	Bond Future	7.04	Call	1,039.64000		1.03964	1,263.33000	1.26333	1,039.640			0.00	0	0.00
R023	On 07/02/2013	Bond Future	7.04	Put	0.00000		0.00000	0.00000	0.00000	0.000			0.00	0	0.00
R023	On 07/02/2013	Bond Future	7.05	Call	1,113.06000		1.11306	1,336.75000	1.33675	1,113.060			0.00	0	0.00
R023	On 07/02/2013	Bond Future	7.05	Put	0.00000		0.00000	0.00000	0.00000	0.000			0.00	0	0.00
R023	On 07/02/2013	Bond Future	7.06	Call	1,186.41000		1.18641	1,410.10000	1.41010	1,186.410			0.00	0	0.00
R023	On 07/02/2013	Bond Future	7.06	Put	0.00000		0.00000	0.00000	0.00000	0.000			0.00	0	0.00
R023	On 02/05/2013	Bond Future			6.95255		107.02210	6.92158	107.24791				0.00	0	2.00
R023	On 02/05/2013	Bond Future	7.06	Call	778.68000		0.77868	1,004.49000	1.00449	778.680			0.00	0	0.00
R023	On 02/05/2013	Bond Future	7.06	Put	0.00000		0.00000	0.00000	0.00000	0.000			0.00	0	0.00
R023	On 02/05/2013	Bond Future	7.04	Call	634.30000		0.63430	860.11000	0.86011	634.300			0.00	0	0.00
R023	On 02/05/2013	Bond Future	7.04	Put	0.00000		0.00000	0.00000	0.00000	0.000			0.00	0	0.00

Contract Details			Strike	Call / Put	MTM	Yield	MarkPrice	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
R023	On 02/05/2013	Bond Future	7.05	Call	706.52000		0.70652	932.33000	0.93233	706.520		0.00	0	0.00
R023	On 02/05/2013	Bond Future	7.05	Put	0.00000		0.00000	0.00000	0.00000	0.000		0.00	0	0.00
R023	On 01/08/2013	Bond Future			7.00742		108.45504	6.97515	108.68485			0.00	0	0.00
R023	On 01/08/2013	Bond Future	7.29	Call	1,985.22000		1.98522	2,215.03000	2.21503	1,985.220		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	2,054.59000		2.05459	2,284.40000	2.28440	2,054.590		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	2,123.90000		2.12390	2,353.71000	2.35371	2,123.900		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			5.42590		124.81748	5.40475	124.87393		2.00	0.00	0	7,617.00
R157	On 07/02/2013	Bond Future	6.28	Call	2,256.08000		2.25608	2,312.12000	2.31212	2,256.080	2.12	0.00	0	0.00
R157	On 07/02/2013	Bond Future	6.28	Put	4.73000		0.00473	4.32000	0.00432	4.730	2.12	0.00	0	0.00
R157	On 07/02/2013	Bond Future	6.50	Call	2,823.33000		2.82333	2,879.70000	2.87970	2,823.330	2.15	0.00	0	0.00
R157	On 07/02/2013	Bond Future	6.50	Put	0.96000		0.00096	0.88000	0.00088	0.960	2.15	0.00	0	0.00
R157	On 07/02/2013	Bond Future	6.70	Call	3,338.54000		3.33854	3,394.98000	3.39498	3,338.540	2.15	0.00	0	0.00
R157	On 07/02/2013	Bond Future	6.70	Put	0.16000		0.00016	0.15000	0.00015	0.160	2.15	0.00	0	0.00
R157	On 07/02/2013	Bond Future	6.75	Call	3,467.02000		3.46702	3,523.46000	3.52346	3,467.020	2.15	0.00	0	0.00
R157	On 07/02/2013	Bond Future	6.75	Put	0.10000		0.00010	0.09000	0.00009	0.100	2.15	0.00	0	0.00
R157	On 07/02/2013	Bond Future	6.80	Call	3,595.34000		3.59534	3,651.78000	3.65178	3,595.340	2.15	0.00	0	0.00
R157	On 07/02/2013	Bond Future	6.80	Put	0.06000		0.00006	0.05000	0.00005	0.060	2.15	0.00	0	0.00
R157	On 02/05/2013	Bond Future			5.44410		119.51513	5.42080	119.57170		2.04	0.00	0	182.00
R157	On 02/05/2013	Bond Future	5.35	Call	489.88000		0.48988	517.43000	0.51743	489.880	2.03	0.00	0	0.00
R157	On 02/05/2013	Bond Future	5.35	Put	718.57000		0.71857	689.55000	0.68955	718.570	2.03	0.00	0	0.00
R157	On 02/05/2013	Bond Future	5.36	Call	500.88000		0.50088	528.80000	0.52880	500.880	2.03	0.00	0	0.00
R157	On 02/05/2013	Bond Future	5.36	Put	705.24000		0.70524	676.59000	0.67659	705.240	2.03	0.00	0	0.00
R157	On 02/05/2013	Bond Future	5.34	Call	479.04000		0.47904	506.21000	0.50621	479.040	2.03	0.00	0	0.00
R157	On 02/05/2013	Bond Future	5.34	Put	732.07000		0.73207	702.67000	0.70267	732.070	2.03	0.00	0	0.00
R157	On 07/11/2013	Bond Future			5.48217		115.99506	5.45125	116.05342		1.91	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
R157	On 07/11/2013	Bond Future	5.61	Call	968.59000		0.96859	1,002.22000	1.00222	968.590	1.92	0.00	0	0.00
R157	On 07/11/2013	Bond Future	5.61	Put	727.71000		0.72771	702.98000	0.70298	727.710	1.92	0.00	0	0.00
R157	On 07/11/2013	Bond Future	5.59	Call	947.46000		0.94746	980.68000	0.98068	947.460	1.92	0.00	0	0.00
R157	On 07/11/2013	Bond Future	5.59	Put	744.22000		0.74422	719.08000	0.71908	744.220	1.92	0.00	0	0.00
R157	On 07/11/2013	Bond Future	5.60	Call	957.99000		0.95799	991.42000	0.99142	957.990	1.92	0.00	0	0.00
R157	On 07/11/2013	Bond Future	5.60	Put	735.93000		0.73593	711.00000	0.71100	735.930	1.92	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			7.36715		128.42629	7.32704	128.83483		12.44	0.00	0	49,121.00
R186	On 07/02/2013	Bond Future	7.00	Call	1,035.44000		1.03544	1,173.47000	1.17347	1,035.440	12.34	0.00	0	10,300.00
R186	On 07/02/2013	Bond Future	7.00	Put	4,844.56000		4.84456	4,574.05000	4.57405	4,844.560	12.34	0.00	0	0.00
R186	On 07/02/2013	Bond Future	7.25	Call	1,932.04000		1.93204	2,136.67000	2.13667	1,932.040	12.44	0.00	0	670.00
R186	On 07/02/2013	Bond Future	7.25	Put	3,130.43000		3.13043	2,926.52000	2.92652	3,130.430	12.44	0.00	0	0.00
R186	On 07/02/2013	Bond Future	7.50	Call	3,217.82000		3.21782	3,487.53000	3.48753	3,217.820	12.59	0.00	0	575.00
R186	On 07/02/2013	Bond Future	7.50	Put	1,877.71000		1.87771	1,738.88000	1.73888	1,877.710	12.59	0.00	0	0.00
R186	On 07/02/2013	Bond Future	8.32	Call	9,385.18000		9.38518	9,774.72000	9.77472	9,385.180	13.04	0.00	0	0.00
R186	On 07/02/2013	Bond Future	8.32	Put	198.09000		0.19809	179.09000	0.17909	198.090	13.04	0.00	0	2,000.00
R186	On 07/02/2013	Bond Future	8.50	Call	10,919.94000		10.91994	11,318.14000	11.31814	10,919.940	13.04	0.00	0	0.00
R186	On 07/02/2013	Bond Future	8.50	Put	103.59000		0.10359	93.25000	0.09325	103.590	13.04	0.00	0	0.00
R186	On 07/02/2013	Bond Future	7.75	Call	4,848.86000		4.84886	5,172.16000	5.17216	4,848.860	12.74	0.00	0	1,000.00
R186	On 07/02/2013	Bond Future	7.75	Put	1,040.18000		1.04018	954.94000	0.95494	1,040.180	12.74	0.00	0	0.00
R186	On 07/02/2013	Bond Future	8.00	Call	6,741.25000		6.74125	7,102.59000	7.10259	6,741.250	12.89	0.00	0	0.00
R186	On 07/02/2013	Bond Future	8.00	Put	531.74000		0.53174	484.54000	0.48454	531.740	12.89	0.00	0	150.00
R186	On 07/02/2013	Bond Future	8.55	Call	11,348.91000		11.34891	11,748.81000	11.74881	11,348.910	13.04	0.00	0	0.00
R186	On 07/02/2013	Bond Future	8.55	Put	85.69000		0.08569	77.05000	0.07705	85.690	13.04	0.00	0	0.00

Contract Details			Strike	Call / Put	MTM	Yield	MarkPrice	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
R186	On 07/02/2013	Bond Future	8.45	Call	10,491.72000		10.49172	10,887.93000	10.88793	10,491.720	13.04	0.00	0	0.00
R186	On 07/02/2013	Bond Future	8.45	Put	124.71000		0.12471	112.38000	0.11238	124.710	13.04	0.00	0	0.00
R186	On 07/02/2013	Bond Future	8.47	Call	10,662.89000		10.66289	11,059.93000	11.05993	10,662.890	13.04	0.00	0	0.00
R186	On 07/02/2013	Bond Future	8.47	Put	115.85000		0.11585	104.35000	0.10435	115.850	13.04	0.00	0	0.00
R186	On 02/05/2013	Bond Future			7.42906		129.96879	7.38777	130.38158		12.59	0.00	0	12.00
R186	On 02/05/2013	Bond Future	7.41	Call	3,927.94000		3.92794	4,155.44000	4.15544	3,927.940	12.57	0.00	0	0.00
R186	On 02/05/2013	Bond Future	7.41	Put	4,118.25000		4.11825	3,932.96000	3.93296	4,118.250	12.57	0.00	0	0.00
R186	On 02/05/2013	Bond Future	7.39	Call	3,831.34000		3.83134	4,055.58000	4.05558	3,831.340	12.56	0.00	0	0.00
R186	On 02/05/2013	Bond Future	7.39	Put	4,221.78000		4.22178	4,033.23000	4.03323	4,221.780	12.56	0.00	0	0.00
R186	On 02/05/2013	Bond Future	7.40	Call	3,879.47000		3.87947	4,105.34000	4.10534	3,879.470	12.56	0.00	0	0.00
R186	On 02/05/2013	Bond Future	7.40	Put	4,169.79000		4.16979	3,982.87000	3.98287	4,169.790	12.56	0.00	0	0.00
R186	On 07/11/2013	Bond Future			7.57212		128.18371	7.52782	128.60813		13.32	0.00	0	0.00
R186	On 07/11/2013	Bond Future	8.14	Call	9,471.10000		9.47110	9,758.70000	9.75870	9,471.100	13.70	0.00	0	0.00
R186	On 07/11/2013	Bond Future	8.14	Put	4,204.56000		4.20456	4,067.74000	4.06774	4,204.560	13.70	0.00	0	0.00
R186	On 07/11/2013	Bond Future	8.15	Call	9,528.01000		9.52801	9,816.45000	9.81645	9,528.010	13.71	0.00	0	0.00
R186	On 07/11/2013	Bond Future	8.15	Put	4,171.55000		4.17155	4,035.57000	4.03557	4,171.550	13.71	0.00	0	0.00
R186	On 07/11/2013	Bond Future	8.16	Call	9,585.03000		9.58503	9,874.31000	9.87431	9,585.030	13.72	0.00	0	0.00
R186	On 07/11/2013	Bond Future	8.16	Put	4,138.75000		4.13875	4,003.61000	4.00361	4,138.750	13.72	0.00	0	0.00
R186	On 07/11/2013	Bond Future	8.75	Call	13,083.32000		13.08332	13,416.98000	13.41698	13,083.320	13.92	0.00	0	0.00
R186	On 07/11/2013	Bond Future	8.75	Put	2,502.18000		2.50218	2,411.42000	2.41142	2,502.180	13.92	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			217.65925		217.65925	217.63533	217.63533			0.00	0	154.00
R189	On 07/02/2013	Bond Future	212.99	Call	4,669.25000		4.66925	4,645.33000	4.64533	4,669.250		0.00	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	0.000		0.00	0	0.00
R189	On 07/02/2013	Bond Future	213.00	Call	4,659.25000	4.65925	4,635.33000	4.63533	4,659.250		0.00	0	0.00
R189	On 07/02/2013	Bond Future	213.00	Put	0.00000	0.00000	0.00000	0.00000	0.000		0.00	0	0.00
R189	On 07/02/2013	Bond Future	213.01	Call	4,649.25000	4.64925	4,625.33000	4.62533	4,649.250		0.00	0	0.00
R189	On 07/02/2013	Bond Future	213.01	Put	0.00000	0.00000	0.00000	0.00000	0.000		0.00	0	0.00
R189	On 01/04/2013	Price Contribution			100.00000	100.00000	100.00000	100.00000			0.00	0	0.00
R197	On 07/02/2013	Bond Future			287.62880	287.62880	287.58249	287.58249			0.00	0	2,543.00
R197	On 07/02/2013	Bond Future	278.99	Call	8,638.80000	8.63880	8,592.49000	8.59249	8,638.800		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	8,628.80000	8.62880	8,582.49000	8.58249	8,628.800		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	8,618.80000	8.61880	8,572.49000	8.57249	8,618.800		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			291.23514	291.23514	291.18728	291.18728			0.00	0	40.00
R197	On 02/05/2013	Bond Future	282.39	Call	8,845.14000	8.84514	8,797.28000	8.79728	8,845.140		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	8,835.14000	8.83514	8,787.28000	8.78728	8,835.140		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	8,825.14000	8.82514	8,777.28000	8.77728	8,825.140		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			5.06797	107.70219	5.04590	107.74246		1.39	0.00	0	1,540.00
R201	On 07/02/2013	Bond Future	4.98	Call	160.17000	0.16017	178.55000	0.17855	160.170	1.39	0.00	0	0.00
R201	On 07/02/2013	Bond Future	4.98	Put	320.80000	0.32080	298.91000	0.29891	320.800	1.39	0.00	0	0.00
R201	On 07/02/2013	Bond Future	5.60	Call	979.37000	0.97937	1,018.09000	1.01809	979.370	1.46	0.00	0	0.00
R201	On 07/02/2013	Bond Future	5.60	Put	14.64000	0.01464	13.09000	0.01309	14.640	1.46	0.00	0	0.00
R201	On 07/02/2013	Bond Future	6.20	Call	2,039.07000	2.03907	2,079.33000	2.07933	2,039.070	1.51	0.00	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	0.09000		0.00009	0.08000	0.00008	0.090	1.51	0.00	0	0.00
R201	On 07/02/2013	Bond Future	6.25	Call	2,127.90000		2.12790	2,168.17000	2.16817	2,127.900	1.51	0.00	0	0.00
R201	On 07/02/2013	Bond Future	6.25	Put	0.05000		0.00005	0.05000	0.00005	0.050	1.51	0.00	0	0.00
R201	On 07/02/2013	Bond Future	6.30	Call	2,216.65000		2.21665	2,256.92000	2.25692	2,216.650	1.51	0.00	0	0.00
R201	On 07/02/2013	Bond Future	6.30	Put	0.03000		0.00003	0.03000	0.00003	0.030	1.51	0.00	0	0.00
R201	On 02/05/2013	Bond Future			5.04143	108.99579		5.01630	109.03604		1.23	0.00	0	4.00
R201	On 02/05/2013	Bond Future	4.05	Call	6.13000		0.00613	7.19000	0.00719	6.130	1.16	0.00	0	0.00
R201	On 02/05/2013	Bond Future	4.05	Put	1,609.59000		1.60959	1,570.40000	1.57040	1,609.590	1.16	0.00	0	0.00
R201	On 02/05/2013	Bond Future	4.06	Call	6.51000		0.00651	7.63000	0.00763	6.510	1.17	0.00	0	0.00
R201	On 02/05/2013	Bond Future	4.06	Put	1,593.63000		1.59363	1,554.50000	1.55450	1,593.630	1.17	0.00	0	0.00
R201	On 02/05/2013	Bond Future	4.04	Call	5.76000		0.00576	6.77000	0.00677	5.760	1.16	0.00	0	0.00
R201	On 02/05/2013	Bond Future	4.04	Put	1,625.55000		1.62555	1,586.31000	1.58631	1,625.550	1.16	0.00	0	0.00
R201	On 07/11/2013	Bond Future			4.90430	107.52715		4.86648	107.56869		1.06	0.00	0	0.00
R201	On 07/11/2013	Bond Future	4.80	Call	373.14000		0.37314	393.20000	0.39320	373.140	1.05	0.00	0	0.00
R201	On 07/11/2013	Bond Future	4.80	Put	487.77000		0.48777	466.29000	0.46629	487.770	1.05	0.00	0	0.00
R201	On 07/11/2013	Bond Future	4.81	Call	378.18000		0.37818	398.40000	0.39840	378.180	1.05	0.00	0	0.00
R201	On 07/11/2013	Bond Future	4.81	Put	481.81000		0.48181	460.49000	0.46049	481.810	1.05	0.00	0	0.00
R201	On 07/11/2013	Bond Future	4.79	Call	368.16000		0.36816	388.04000	0.38804	368.160	1.05	0.00	0	0.00
R201	On 07/11/2013	Bond Future	4.79	Put	493.79000		0.49379	472.13000	0.47213	493.790	1.05	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			216.82258	216.82258		216.78287	216.78287			0.00	0	51,506.00
R202	On 07/02/2013	Bond Future	204.99	Call	11,832.58000		11.83258	11,792.87000	11.79287	11,832.580		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	11,822.58000		11.82258	11,782.87000	11.78287	11,822.580		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	11,812.58000		11.81258	11,772.87000	11.77287	11,812.580		0.00	0	0.00

Contract Details			Strike	Call / Put	MTM Yield	MarkPrice	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
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			219.54090	219.54090	219.50029	219.50029			0.00	0	1.00
R202	On 02/05/2013	Bond Future	211.04	Call	8,500.90000	8.50090	8,460.29000	8.46029	8,500.900		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	8,490.90000	8.49090	8,450.29000	8.45029	8,490.900		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	8,480.90000	8.48090	8,440.29000	8.44029	8,480.900		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			5.89403	112.75732	5.86849	112.86442		4.24	0.00	0	19,048.00
R203	On 07/02/2013	Bond Future	5.54	Call	212.59000	0.21259	240.84000	0.24084	212.590	4.15	0.00	0	10,000.00
R203	On 07/02/2013	Bond Future	5.54	Put	1,708.59000	1.70859	1,629.74000	1.62974	1,708.590	4.15	0.00	0	0.00
R203	On 07/02/2013	Bond Future	6.11	Call	1,277.51000	1.27751	1,358.16000	1.35816	1,277.510	4.27	0.00	0	12,600.00
R203	On 07/02/2013	Bond Future	6.11	Put	377.00000	0.37700	350.55000	0.35055	377.000	4.27	0.00	0	3,254.00
R203	On 07/02/2013	Bond Future	6.45	Call	2,401.75000	2.40175	2,500.69000	2.50069	2,401.750	4.36	0.00	0	0.00
R203	On 07/02/2013	Bond Future	6.45	Put	101.86000	0.10186	93.70000	0.09370	101.860	4.36	0.00	0	0.00
R203	On 07/02/2013	Bond Future	6.55	Call	2,772.46000	2.77246	2,874.20000	2.87420	2,772.460	4.38	0.00	0	0.00
R203	On 07/02/2013	Bond Future	6.55	Put	65.20000	0.06520	59.84000	0.05984	65.200	4.38	0.00	0	0.00
R203	On 07/02/2013	Bond Future	6.65	Call	3,153.25000	3.15325	3,256.96000	3.25696	3,153.250	4.41	0.00	0	0.00
R203	On 07/02/2013	Bond Future	6.65	Put	40.51000	0.04051	37.12000	0.03712	40.510	4.41	0.00	0	30,250.00
R203	On 07/02/2013	Bond Future	6.94	Call	4,286.83000	4.28683	4,393.18000	4.39318	4,286.830	4.48	0.00	0	0.00
R203	On 07/02/2013	Bond Future	6.94	Put	8.82000	0.00882	8.07000	0.00807	8.820	4.48	0.00	0	0.00
R203	On 07/02/2013	Bond Future	7.15	Call	5,114.42000	5.11442	5,221.32000	5.22132	5,114.420	4.50	0.00	0	0.00
R203	On 07/02/2013	Bond Future	7.15	Put	2.35000	0.00235	2.15000	0.00215	2.350	4.50	0.00	0	0.00
R203	On 07/02/2013	Bond Future	6.50	Call	2,585.66000	2.58566	2,686.11000	2.68611	2,585.660	4.37	0.00	0	0.00
R203	On 07/02/2013	Bond Future	6.50	Put	81.85000	0.08185	75.20000	0.07520	81.850	4.37	0.00	0	0.00
R203	On 02/05/2013	Bond Future			5.93329	109.95516	5.90628	110.06302		4.34	0.00	0	22.00
R203	On 02/05/2013	Bond Future	5.90	Call	1,105.90000	1.10590	1,163.46000	1.16346	1,105.900	4.32	0.00	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	1,238.86000		1.23886	1,188.56000	1.18856	1,238.860	4.32	0.00	0	0.00
R203	On 02/05/2013	Bond Future	5.91	Call	1,125.59000		1.12559	1,183.74000	1.18374	1,125.590	4.33	0.00	0	0.00
R203	On 02/05/2013	Bond Future	5.91	Put	1,218.59000		1.21859	1,168.88000	1.16888	1,218.590	4.33	0.00	0	0.00
R203	On 02/05/2013	Bond Future	5.89	Call	1,086.41000		1.08641	1,143.38000	1.14338	1,086.410	4.32	0.00	0	0.00
R203	On 02/05/2013	Bond Future	5.89	Put	1,259.35000		1.25935	1,208.46000	1.20846	1,259.350	4.32	0.00	0	0.00
R203	On 07/11/2013	Bond Future			6.02946		108.81971	5.99810	108.93073		4.40	0.00	0	0.00
R203	On 07/11/2013	Bond Future	6.00	Call	1,759.84000		1.75984	1,818.56000	1.81856	1,759.840	4.40	0.00	0	0.00
R203	On 07/11/2013	Bond Future	6.00	Put	1,864.13000		1.86413	1,811.83000	1.81183	1,864.130	4.40	0.00	0	0.00
R203	On 07/11/2013	Bond Future	6.01	Call	1,777.80000		1.77780	1,836.87000	1.83687	1,777.800	4.40	0.00	0	0.00
R203	On 07/11/2013	Bond Future	6.01	Put	1,846.68000		1.84668	1,794.73000	1.79473	1,846.680	4.40	0.00	0	0.00
R203	On 07/11/2013	Bond Future	5.99	Call	1,742.38000		1.74238	1,800.76000	1.80076	1,742.380	4.40	0.00	0	0.00
R203	On 07/11/2013	Bond Future	5.99	Put	1,882.10000		1.88210	1,829.46000	1.82946	1,882.100	4.40	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			6.13045		110.23357	6.10512	110.36346		5.82	0.00	0	16,672.00
R204	On 07/02/2013	Bond Future	7.29	Call	5,759.84000		5.75984	5,888.93000	5.88893	5,759.840	6.17	0.00	0	0.00
R204	On 07/02/2013	Bond Future	7.29	Put	11.33000		0.01133	10.53000	0.01053	11.330	6.17	0.00	0	0.00
R204	On 07/02/2013	Bond Future	7.45	Call	6,516.69000		6.51669	6,646.26000	6.64626	6,516.690	6.17	0.00	0	0.00
R204	On 07/02/2013	Bond Future	7.45	Put	4.50000		0.00450	4.18000	0.00418	4.500	6.17	0.00	0	0.00
R204	On 07/02/2013	Bond Future	7.95	Call	8,854.47000		8.85447	8,984.35000	8.98435	8,854.470	6.17	0.00	0	0.00
R204	On 07/02/2013	Bond Future	7.95	Put	0.15000		0.00015	0.14000	0.00014	0.150	6.17	0.00	0	0.00
R204	On 07/02/2013	Bond Future	8.00	Call	9,084.98000		9.08498	9,214.87000	9.21487	9,084.980	6.17	0.00	0	0.00
R204	On 07/02/2013	Bond Future	8.00	Put	0.10000		0.00010	0.10000	0.00010	0.100	6.17	0.00	0	0.00
R204	On 07/02/2013	Bond Future	8.05	Call	9,314.87000		9.31487	9,444.76000	9.44476	9,314.870	6.17	0.00	0	0.00
R204	On 07/02/2013	Bond Future	8.05	Put	0.07000		0.00007	0.07000	0.00007	0.070	6.17	0.00	0	0.00
R204	On 02/05/2013	Bond Future			6.17556		111.55756	6.14904	111.68850		5.97	0.00	0	24.00
R204	On 02/05/2013	Bond Future	6.30	Call	1,963.45000		1.96345	2,044.23000	2.04423	1,963.450	5.99	0.00	0	0.00

Contract Details			Strike	Call / Put	MTM	Yield	MarkPrice	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
R204	On 02/05/2013	Bond Future	6.30	Put	1,351.64000		1.35164	1,301.48000	1.30148	1,351.640	5.99	0.00	0	0.00
R204	On 02/05/2013	Bond Future	6.31	Call	1,991.41000		1.99141	2,072.79000	2.07279	1,991.410	5.99	0.00	0	0.00
R204	On 02/05/2013	Bond Future	6.31	Put	1,330.62000		1.33062	1,281.06000	1.28106	1,330.620	5.99	0.00	0	0.00
R204	On 02/05/2013	Bond Future	6.29	Call	1,935.70000		1.93570	2,015.89000	2.01589	1,935.700	5.98	0.00	0	0.00
R204	On 02/05/2013	Bond Future	6.29	Put	1,372.90000		1.37290	1,322.15000	1.32215	1,372.900	5.98	0.00	0	0.00
R204	On 07/11/2013	Bond Future			6.28237		110.54233	6.25249	110.67703		6.04	0.00	0	0.00
R204	On 07/11/2013	Bond Future	6.30	Call	2,570.36000		2.57036	2,644.34000	2.64434	2,570.360	6.06	0.00	0	0.00
R204	On 07/11/2013	Bond Future	6.30	Put	2,490.98000		2.49098	2,430.26000	2.43026	2,490.980	6.06	0.00	0	0.00
R204	On 07/11/2013	Bond Future	6.31	Call	2,593.88000		2.59388	2,668.25000	2.66825	2,593.880	6.06	0.00	0	0.00
R204	On 07/11/2013	Bond Future	6.31	Put	2,469.50000		2.46950	2,409.17000	2.40917	2,469.500	6.06	0.00	0	0.00
R204	On 07/11/2013	Bond Future	7.00	Call	4,481.66000		4.48166	4,579.62000	4.57962	4,481.660	6.29	0.00	0	0.00
R204	On 07/11/2013	Bond Future	7.00	Put	1,307.57000		1.30757	1,270.83000	1.27083	1,307.570	6.29	0.00	0	180.00
R204	On 07/11/2013	Bond Future	6.29	Call	2,546.95000		2.54695	2,620.55000	2.62055	2,546.950	6.05	0.00	0	0.00
R204	On 07/11/2013	Bond Future	6.29	Put	2,512.59000		2.51259	2,451.49000	2.45149	2,512.590	6.05	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			5.06134		102.74557	5.04310	102.76211		0.63	0.00	0	1,120.00
R206	On 07/02/2013	Bond Future	4.76	Call	16.03000		0.01603	18.83000	0.01883	16.030	0.61	0.00	0	0.00
R206	On 07/02/2013	Bond Future	4.76	Put	289.82000		0.28982	276.08000	0.27608	289.820	0.61	0.00	0	0.00
R206	On 07/02/2013	Bond Future	5.00	Call	74.90000		0.07490	82.83000	0.08283	74.900	0.63	0.00	0	0.00
R206	On 07/02/2013	Bond Future	5.00	Put	130.54000		0.13054	121.93000	0.12193	130.540	0.63	0.00	0	0.00
R206	On 07/02/2013	Bond Future	5.95	Call	800.95000		0.80095	817.48000	0.81748	800.950	0.69	0.00	0	0.00
R206	On 07/02/2013	Bond Future	5.95	Put	0.13000		0.00013	0.12000	0.00012	0.130	0.69	0.00	0	0.00
R206	On 07/02/2013	Bond Future	6.00	Call	845.66000		0.84566	862.19000	0.86219	845.660	0.69	0.00	0	0.00
R206	On 07/02/2013	Bond Future	6.00	Put	0.08000		0.00008	0.07000	0.00007	0.080	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	890.36000		0.89036	906.90000	0.90690	890.360	0.69	0.00	0	0.00
R206	On 07/02/2013	Bond Future	6.05	Put	0.04000		0.00004	0.04000	0.00004	0.040	0.69	0.00	0	0.00
R206	On 02/05/2013	Bond Future			5.00960		103.97950	4.98579	103.99575		0.52	0.00	0	23.00
R206	On 02/05/2013	Bond Future	3.40	Call	0.02000		0.00002	0.02000	0.00002	0.020	0.49	0.00	0	0.00
R206	On 02/05/2013	Bond Future	3.40	Put	1,108.76000		1.10876	1,092.51000	1.09251	1,108.760	0.49	0.00	0	0.00
R206	On 02/05/2013	Bond Future	3.41	Call	0.02000		0.00002	0.03000	0.00003	0.020	0.49	0.00	0	0.00
R206	On 02/05/2013	Bond Future	3.41	Put	1,101.81000		1.10181	1,085.57000	1.08557	1,101.810	0.49	0.00	0	0.00
R206	On 02/05/2013	Bond Future	3.39	Call	0.02000		0.00002	0.02000	0.00002	0.020	0.49	0.00	0	0.00
R206	On 02/05/2013	Bond Future	3.39	Put	1,115.71000		1.11571	1,099.46000	1.09946	1,115.710	0.49	0.00	0	0.00
R206	On 07/11/2013	Bond Future			4.01844		103.02409	3.92430	103.04098		0.14	0.00	0	0.00
R206	On 07/11/2013	Bond Future	4.30	Call	87.11000		0.08711	98.28000	0.09828	87.110	0.15	0.00	0	0.00
R206	On 07/11/2013	Bond Future	4.30	Put	36.62000		0.03662	30.90000	0.03090	36.620	0.15	0.00	0	0.00
R206	On 07/11/2013	Bond Future	4.31	Call	88.25000		0.08825	99.49000	0.09949	88.250	0.15	0.00	0	0.00
R206	On 07/11/2013	Bond Future	4.31	Put	35.97000		0.03597	30.32000	0.03032	35.970	0.15	0.00	0	0.00
R206	On 07/11/2013	Bond Future	4.29	Call	85.97000		0.08597	97.07000	0.09707	85.970	0.15	0.00	0	0.00
R206	On 07/11/2013	Bond Future	4.29	Put	37.28000		0.03728	31.49000	0.03149	37.280	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			6.39904		105.25308	6.36874	105.42540		7.01	0.00	0	11,310.00
R207	On 07/02/2013	Bond Future	7.66	Call	6,881.71000		6.88171	7,053.20000	7.05320	6,881.710	7.38	0.00	0	0.00
R207	On 07/02/2013	Bond Future	7.66	Put	9.02000		0.00902	8.19000	0.00819	9.020	7.38	0.00	0	0.00
R207	On 07/02/2013	Bond Future	7.80	Call	7,605.00000		7.60500	7,776.95000	7.77695	7,605.000	7.38	0.00	0	0.00
R207	On 07/02/2013	Bond Future	7.80	Put	4.03000		0.00403	3.66000	0.00366	4.030	7.38	0.00	0	0.00
R207	On 07/02/2013	Bond Future	8.20	Call	9,645.45000		9.64545	9,817.74000	9.81774	9,645.450	7.38	0.00	0	0.00
R207	On 07/02/2013	Bond Future	8.20	Put	0.30000		0.00030	0.27000	0.00027	0.300	7.38	0.00	0	0.00
R207	On 07/02/2013	Bond Future	8.25	Call	9,897.12000		9.89712	10,069.42000	10.06942	9,897.120	7.38	0.00	0	0.00
R207	On 07/02/2013	Bond Future	8.25	Put	0.21000		0.00021	0.19000	0.00019	0.210	7.38	0.00	0	0.00
R207	On 07/02/2013	Bond Future	8.30	Call	10,147.99000		10.14799	10,320.30000	10.32030	10,147.990	7.38	0.00	0	0.00
R207	On 07/02/2013	Bond Future	8.30	Put	0.14000		0.00014	0.13000	0.00013	0.140	7.38	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
R207	On 02/05/2013	Bond Future			6.45083		106.51709	6.41928	106.69100		7.29	0.00	0	0.00
R207	On 02/05/2013	Bond Future	6.45	Call	1,906.68000		1.90668	2,003.23000	2.00323	1,906.680	7.28	0.00	0	0.00
R207	On 02/05/2013	Bond Future	6.45	Put	1,911.25000		1.91125	1,833.89000	1.83389	1,911.250	7.28	0.00	0	0.00
R207	On 02/05/2013	Bond Future	6.46	Call	1,934.34000		1.93434	2,031.68000	2.03168	1,934.340	7.28	0.00	0	0.00
R207	On 02/05/2013	Bond Future	6.46	Put	1,883.86000		1.88386	1,807.29000	1.80729	1,883.860	7.28	0.00	0	0.00
R207	On 02/05/2013	Bond Future	6.44	Call	1,879.25000		1.87925	1,975.01000	1.97501	1,879.250	7.28	0.00	0	0.00
R207	On 02/05/2013	Bond Future	6.44	Put	1,938.91000		1.93891	1,860.76000	1.86076	1,938.910	7.28	0.00	0	0.00
R207	On 07/11/2013	Bond Future			6.56963		105.75872	6.53469	105.93760		7.47	0.00	0	0.00
R207	On 07/11/2013	Bond Future	6.70	Call	3,350.11000		3.35011	3,453.76000	3.45376	3,350.110	7.54	0.00	0	0.00
R207	On 07/11/2013	Bond Future	6.70	Put	2,685.97000		2.68597	2,610.74000	2.61074	2,685.970	7.54	0.00	0	0.00
R207	On 07/11/2013	Bond Future	6.71	Call	3,378.19000		3.37819	3,482.30000	3.48230	3,378.190	7.55	0.00	0	0.00
R207	On 07/11/2013	Bond Future	6.71	Put	2,663.33000		2.66333	2,588.56000	2.58856	2,663.330	7.55	0.00	0	0.00
R207	On 07/11/2013	Bond Future	6.69	Call	3,322.15000		3.32215	3,425.32000	3.42532	3,322.150	7.54	0.00	0	0.00
R207	On 07/11/2013	Bond Future	6.69	Put	2,708.77000		2.70877	2,633.06000	2.63306	2,708.770	7.54	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			6.48798		104.12834	6.45777	104.31904		8.25	1,353,668.42	13	19,166.00
R208	On 07/02/2013	Bond Future	8.00	Call	9,008.28000		9.00828	9,198.66000	9.19866	9,008.280	8.72	0.00	0	0.00
R208	On 07/02/2013	Bond Future	8.00	Put	3.91000		0.00391	3.59000	0.00359	3.910	8.72	0.00	0	0.00
R208	On 07/02/2013	Bond Future	8.05	Call	9,287.75000		9.28775	9,478.21000	9.47821	9,287.750	8.72	0.00	0	0.00
R208	On 07/02/2013	Bond Future	8.05	Put	2.93000		0.00293	2.69000	0.00269	2.930	8.72	0.00	0	0.00
R208	On 07/02/2013	Bond Future	8.83	Call	13,525.52000		13.52552	13,716.22000	13.71622	13,525.520	8.72	0.00	0	0.00
R208	On 07/02/2013	Bond Future	8.83	Put	0.01000		0.00001	0.01000	0.00001	0.010	8.72	0.00	0	0.00
R208	On 07/02/2013	Bond Future	6.00	Call	307.96000		0.30796	351.28000	0.35128	307.960	8.10	0.00	0	12,250.00
R208	On 07/02/2013	Bond Future	6.00	Put	3,443.13000		3.44313	3,295.75000	3.29575	3,443.130	8.10	0.00	0	0.00

Contract Details			Strike	Call / Put	MTM	Yield	MarkPrice	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
R208	On 07/02/2013	Bond Future	7.78	Call	7,770.58000		7.77058	7,960.21000	7.96021	7,770.580	8.72	0.00	0	0.00
R208	On 07/02/2013	Bond Future	7.78	Put	12.88000		0.01288	11.81000	0.01181	12.880	8.72	0.00	0	0.00
R208	On 07/02/2013	Bond Future	7.85	Call	8,165.56000		8.16556	8,355.51000	8.35551	8,165.560	8.72	0.00	0	0.00
R208	On 07/02/2013	Bond Future	7.85	Put	8.94000		0.00894	8.19000	0.00819	8.940	8.72	0.00	0	0.00
R208	On 07/02/2013	Bond Future	7.95	Call	8,728.04000		8.72804	8,918.31000	8.91831	8,728.040	8.72	0.00	0	0.00
R208	On 07/02/2013	Bond Future	7.95	Put	5.18000		0.00518	4.75000	0.00475	5.180	8.72	0.00	0	0.00
R208	On 02/05/2013	Bond Future			6.53466		101.98603	6.50337	102.17853		8.73	0.00	0	47.00
R208	On 02/05/2013	Bond Future	6.66	Call	2,605.43000		2.60543	2,723.48000	2.72348	2,605.430	8.80	0.00	0	0.00
R208	On 02/05/2013	Bond Future	6.66	Put	1,838.83000		1.83883	1,764.38000	1.76438	1,838.830	8.80	0.00	0	0.00
R208	On 02/05/2013	Bond Future	6.64	Call	2,537.63000		2.53763	2,654.04000	2.65404	2,537.630	8.79	0.00	0	0.00
R208	On 02/05/2013	Bond Future	6.64	Put	1,892.87000		1.89287	1,816.78000	1.81678	1,892.870	8.79	0.00	0	0.00
R208	On 02/05/2013	Bond Future	6.65	Call	2,571.41000		2.57141	2,688.64000	2.68864	2,571.410	8.80	0.00	0	0.00
R208	On 02/05/2013	Bond Future	6.65	Put	1,865.70000		1.86570	1,790.43000	1.79043	1,865.700	8.80	0.00	0	0.00
R208	On 07/11/2013	Bond Future			6.64452		101.39511	6.61033	101.59309		9.07	0.00	0	0.00
R208	On 07/11/2013	Bond Future	6.81	Call	3,966.95000		3.96695	4,084.06000	4.08406	3,966.950	9.10	0.00	0	0.00
R208	On 07/11/2013	Bond Future	6.81	Put	3,015.44000		3.01544	2,934.57000	2.93457	3,015.440	9.10	0.00	0	0.00
R208	On 07/11/2013	Bond Future	7.50	Call	6,430.60000		6.43060	6,578.81000	6.57881	6,430.600	9.41	0.00	0	0.00
R208	On 07/11/2013	Bond Future	7.50	Put	1,628.76000		1.62876	1,578.99000	1.57899	1,628.760	9.41	0.00	0	230.00
R208	On 07/11/2013	Bond Future	6.79	Call	3,903.99000		3.90399	4,020.08000	4.02008	3,903.990	9.09	0.00	0	0.00
R208	On 07/11/2013	Bond Future	6.79	Put	3,066.89000		3.06689	2,985.00000	2.98500	3,066.890	9.09	0.00	0	0.00
R208	On 07/11/2013	Bond Future	6.80	Call	3,935.41000		3.93541	4,052.01000	4.05201	3,935.410	9.09	0.00	0	0.00
R208	On 07/11/2013	Bond Future	6.80	Put	3,041.08000		3.04108	2,959.70000	2.95970	3,041.080	9.09	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			8.15846		82.59354	8.11853	82.94339		15.50	0.00	0	11,354.00
R209	On 07/02/2013	Bond Future	8.63	Call	4,542.43000		4.54243	4,837.33000	4.83733	4,542.430	15.69	0.00	0	0.00
R209	On 07/02/2013	Bond Future	8.63	Put	583.28000		0.58328	528.33000	0.52833	583.280	15.69	0.00	0	11,000.00
R209	On 07/02/2013	Bond Future	8.83	Call	5,860.34000		5.86034	6,178.50000	6.17850	5,860.340	15.79	0.00	0	0.00
R209	On 07/02/2013	Bond Future	8.83	Put	313.47000		0.31347	281.78000	0.28178	313.470	15.79	0.00	0	14,000.00
R209	On 07/02/2013	Bond Future	8.95	Call	6,684.53000		6.68453	7,012.40000	7.01240	6,684.530	15.85	0.00	0	0.00
R209	On 07/02/2013	Bond Future	8.95	Put	209.87000		0.20987	187.89000	0.18789	209.870	15.85	0.00	0	0.00
R209	On 07/02/2013	Bond Future	9.06	Call	7,451.76000		7.45176	7,786.25000	7.78625	7,451.760	15.91	0.00	0	0.00
R209	On 07/02/2013	Bond Future	9.06	Put	142.53000		0.14253	127.17000	0.12717	142.530	15.91	0.00	0	0.00
R209	On 07/02/2013	Bond Future	9.10	Call	7,732.25000		7.73225	8,068.69000	8.06869	7,732.250	15.93	0.00	0	0.00
R209	On 07/02/2013	Bond Future	9.10	Put	123.25000		0.12325	109.84000	0.10984	123.250	15.93	0.00	0	0.00
R209	On 07/02/2013	Bond Future	9.00	Call	7,032.34000		7.03234	7,363.46000	7.36346	7,032.340	15.88	0.00	0	0.00
R209	On 07/02/2013	Bond Future	9.00	Put	176.46000		0.17646	157.73000	0.15773	176.460	15.88	0.00	0	0.00
R209	On 07/02/2013	Bond Future	9.05	Call	7,381.72000		7.38172	7,715.69000	7.71569	7,381.720	15.90	0.00	0	0.00
R209	On 07/02/2013	Bond Future	9.05	Put	147.74000		0.14774	131.86000	0.13186	147.740	15.90	0.00	0	0.00
R209	On 02/05/2013	Bond Future			8.22005		80.44395	8.17918	80.79754		17.85	0.00	0	33.00
R209	On 02/05/2013	Bond Future	8.01	Call	2,704.89000		2.70489	2,875.68000	2.87568	2,704.890	17.74	0.00	0	0.00
R209	On 02/05/2013	Bond Future	8.01	Put	4,548.14000		4.54814	4,365.34000	4.36534	4,548.140	17.74	0.00	0	0.00
R209	On 02/05/2013	Bond Future	7.99	Call	2,632.84000		2.63284	2,800.79000	2.80079	2,632.840	17.73	0.00	0	0.00
R209	On 02/05/2013	Bond Future	7.99	Put	4,655.00000		4.65500	4,469.36000	4.46936	4,655.000	17.73	0.00	0	0.00
R209	On 02/05/2013	Bond Future	8.00	Call	2,668.62000		2.66862	2,837.99000	2.83799	2,668.620	17.73	0.00	0	0.00
R209	On 02/05/2013	Bond Future	8.00	Put	4,601.25000		4.60125	4,417.03000	4.41703	4,601.250	17.73	0.00	0	0.00
R209	On 07/11/2013	Bond Future			8.36142		79.51197	8.31819	79.87549		20.92	0.00	0	0.00
R209	On 07/11/2013	Bond Future	8.81	Call	8,252.46000		8.25246	8,492.21000	8.49221	8,252.460	21.39	0.00	0	0.00
R209	On 07/11/2013	Bond Future	8.81	Put	4,628.00000		4.62800	4,504.23000	4.50423	4,628.000	21.39	0.00	0	0.00
R209	On 07/11/2013	Bond Future	9.50	Call	11,479.46000		11.47946	11,760.25000	11.76025	11,479.460	21.77	0.00	0	0.00
R209	On 07/11/2013	Bond Future	9.50	Put	2,767.64000		2.76764	2,684.91000	2.68491	2,767.640	21.77	0.00	0	180.00
R209	On 07/11/2013	Bond Future	8.79	Call	8,161.62000		8.16162	8,400.03000	8.40003	8,161.620	21.38	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
R209	On 07/11/2013	Bond Future	8.79	Put	4,693.20000	4.69320	4,568.09000	4.56809	4,693.200	21.38	0.00	0	0.00
R209	On 07/11/2013	Bond Future	8.80	Call	8,207.00000	8.20700	8,446.08000	8.44608	8,207.000	21.38	0.00	0	0.00
R209	On 07/11/2013	Bond Future	8.80	Put	4,660.50000	4.66050	4,536.06000	4.53606	4,660.500	21.38	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			165.42811	165.42811	166.03501	166.03501			0.00	0	1,212.00
R210	On 07/02/2013	Bond Future	156.99	Call	8,438.11000	8.43811	9,045.01000	9.04501	8,438.110		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	8,428.11000	8.42811	9,035.01000	9.03501	8,428.110		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	8,418.11000	8.41811	9,025.01000	9.02501	8,418.110		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			165.64506	165.64506	166.25910	166.25910			0.00	0	7.00
R210	On 02/05/2013	Bond Future	161.14	Call	4,505.06000	4.50506	5,119.10000	5.11910	4,505.060		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	4,495.06000	4.49506	5,109.10000	5.10910	4,495.060		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	4,485.06000	4.48506	5,099.10000	5.09910	4,485.060		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			125.96235	125.96235	125.94525	125.94525			0.00	0	522.00
R211	On 07/02/2013	Bond Future	122.99	Call	2,972.35000	2.97235	2,955.25000	2.95525	2,972.350		0.00	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	0.000		0.00	0	0.00
R211	On 07/02/2013	Bond Future	123.00	Call	2,962.35000		2.96235	2,945.25000	2.94525	2,962.350		0.00	0	0.00
R211	On 07/02/2013	Bond Future	123.00	Put	0.00000		0.00000	0.00000	0.00000	0.000		0.00	0	0.00
R211	On 07/02/2013	Bond Future	123.01	Call	2,952.35000		2.95235	2,935.25000	2.93525	2,952.350		0.00	0	0.00
R211	On 07/02/2013	Bond Future	123.01	Put	0.00000		0.00000	0.00000	0.00000	0.000		0.00	0	0.00
R211	On 02/05/2013	Bond Future			127.54168		127.54168	127.52394	127.52394			0.00	0	7.00
R211	On 02/05/2013	Bond Future	125.69	Call	1,851.68000		1.85168	1,833.94000	1.83394	1,851.680		0.00	0	0.00
R211	On 02/05/2013	Bond Future	125.69	Put	0.00000		0.00000	0.00000	0.00000	0.000		0.00	0	0.00
R211	On 02/05/2013	Bond Future	125.70	Call	1,841.68000		1.84168	1,823.94000	1.82394	1,841.680		0.00	0	0.00
R211	On 02/05/2013	Bond Future	125.70	Put	0.00000		0.00000	0.00000	0.00000	0.000		0.00	0	0.00
R211	On 02/05/2013	Bond Future	125.71	Call	1,831.68000		1.83168	1,813.94000	1.81394	1,831.680		0.00	0	0.00
R211	On 02/05/2013	Bond Future	125.71	Put	0.00000		0.00000	0.00000	0.00000	0.000		0.00	0	0.00
R211	On 31/01/2017	Price Contribution			100.00000		100.00000	100.00000	100.00000			0.00	0	0.00
R212	On 07/02/2013	Bond Future			132.65500		132.65500	132.63353	132.63353			0.00	0	3,064.00
R212	On 07/02/2013	Bond Future	128.99	Call	3,665.00000		3.66500	3,643.53000	3.64353	3,665.000		0.00	0	0.00
R212	On 07/02/2013	Bond Future	128.99	Put	0.00000		0.00000	0.00000	0.00000	0.000		0.00	0	0.00
R212	On 07/02/2013	Bond Future	129.00	Call	3,655.00000		3.65500	3,633.53000	3.63353	3,655.000		0.00	0	0.00
R212	On 07/02/2013	Bond Future	129.00	Put	0.00000		0.00000	0.00000	0.00000	0.000		0.00	0	0.00
R212	On 07/02/2013	Bond Future	129.01	Call	3,645.00000		3.64500	3,623.53000	3.62353	3,645.000		0.00	0	0.00
R212	On 07/02/2013	Bond Future	129.01	Put	0.00000		0.00000	0.00000	0.00000	0.000		0.00	0	0.00
R212	On 02/05/2013	Bond Future			134.31829		134.31829	134.29613	134.29613			0.00	0	11.00
R212	On 02/05/2013	Bond Future	131.09	Call	3,228.29000		3.22829	3,206.13000	3.20613	3,228.290		0.00	0	0.00
R212	On 02/05/2013	Bond Future	131.09	Put	0.00000		0.00000	0.00000	0.00000	0.000		0.00	0	0.00
R212	On 02/05/2013	Bond Future	131.10	Call	3,218.29000		3.21829	3,196.13000	3.19613	3,218.290		0.00	0	0.00
R212	On 02/05/2013	Bond Future	131.10	Put	0.00000		0.00000	0.00000	0.00000	0.000		0.00	0	0.00
R212	On 02/05/2013	Bond Future	131.11	Call	3,208.29000		3.20829	3,186.13000	3.18613	3,208.290		0.00	0	0.00
R212	On 02/05/2013	Bond Future	131.11	Put	0.00000		0.00000	0.00000	0.00000	0.000		0.00	0	0.00
R212	On 31/01/2022	Price Contribution			100.00000		100.00000	100.00000	100.00000			0.00	0	0.00

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			7.86422	94.92798	7.82426	95.28781		15.06	0.00	0	9,399.00
R213	On 07/02/2013	Bond Future	8.90	Call	8,787.29000	8.78729	9,134.33000	9.13433	8,787.290	15.54	0.00	0	0.00
R213	On 07/02/2013	Bond Future	8.90	Put	131.39000	0.13139	118.60000	0.11860	131.390	15.54	0.00	0	0.00
R213	On 07/02/2013	Bond Future	8.95	Call	9,152.78000	9.15278	9,501.80000	9.50180	9,152.780	15.54	0.00	0	0.00
R213	On 07/02/2013	Bond Future	8.95	Put	109.82000	0.10982	99.01000	0.09901	109.820	15.54	0.00	0	0.00
R213	On 07/02/2013	Bond Future	9.00	Call	9,518.78000	9.51878	9,869.52000	9.86952	9,518.780	15.54	0.00	0	0.00
R213	On 07/02/2013	Bond Future	9.00	Put	91.43000	0.09143	82.34000	0.08234	91.430	15.54	0.00	0	0.00
R213	On 07/02/2013	Bond Future	9.05	Call	9,884.92000	9.88492	10,237.14000	10.23714	9,884.920	15.54	0.00	0	0.00
R213	On 07/02/2013	Bond Future	9.05	Put	75.82000	0.07582	68.21000	0.06821	75.820	15.54	0.00	0	0.00
R213	On 02/05/2013	Bond Future			7.92441	92.53389	7.88346	92.89766		16.38	0.00	0	5.00
R213	On 02/05/2013	Bond Future	7.86	Call	3,449.14000	3.44914	3,645.68000	3.64568	3,449.140	16.32	0.00	0	0.00
R213	On 02/05/2013	Bond Future	7.86	Put	4,022.26000	4.02226	3,855.03000	3.85503	4,022.260	16.32	0.00	0	0.00
R213	On 02/05/2013	Bond Future	7.84	Call	3,366.44000	3.36644	3,560.20000	3.56020	3,366.440	16.32	0.00	0	0.00
R213	On 02/05/2013	Bond Future	7.84	Put	4,118.58000	4.11858	3,948.57000	3.94857	4,118.580	16.32	0.00	0	0.00
R213	On 02/05/2013	Bond Future	7.85	Call	3,407.65000	3.40765	3,602.80000	3.60280	3,407.650	16.32	0.00	0	0.00
R213	On 02/05/2013	Bond Future	7.85	Put	4,070.22000	4.07022	3,901.60000	3.90160	4,070.220	16.32	0.00	0	0.00
R213	On 07/11/2013	Bond Future			8.06629	91.54190	8.02284	91.91585		17.57	0.00	0	0.00
R213	On 07/11/2013	Bond Future	8.61	Call	8,579.81000	8.57981	8,832.65000	8.83265	8,579.810	18.00	0.00	0	0.00
R213	On 07/11/2013	Bond Future	8.61	Put	4,082.97000	4.08297	3,961.86000	3.96186	4,082.970	18.00	0.00	0	0.00
R213	On 07/11/2013	Bond Future	8.59	Call	8,482.54000	8.48254	8,733.96000	8.73396	8,482.540	17.98	0.00	0	0.00
R213	On 07/11/2013	Bond Future	8.59	Put	4,145.30000	4.14530	4,022.77000	4.02277	4,145.300	17.98	0.00	0	0.00
R213	On 07/11/2013	Bond Future	8.60	Call	8,531.13000	8.53113	8,783.26000	8.78326	8,531.130	17.99	0.00	0	0.00
R213	On 07/11/2013	Bond Future	8.60	Put	4,114.03000	4.11403	3,992.21000	3.99221	4,114.030	17.99	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			8.19825	84.41885	8.15323	84.83667		16.80	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	4,351.78000		4.35178	4,685.21000	4.68521	4,351.780	16.99	0.00	0	0.00
R214	On 07/02/2013	Bond Future	8.59	Put	859.78000		0.85978	775.39000	0.77539	859.780	16.99	0.00	0	0.00
R214	On 07/02/2013	Bond Future	8.60	Call	4,415.07000		4.41507	4,750.38000	4.75038	4,415.070	16.99	0.00	0	0.00
R214	On 07/02/2013	Bond Future	8.60	Put	837.19000		0.83719	754.68000	0.75468	837.190	16.99	0.00	0	0.00
R214	On 07/02/2013	Bond Future	8.61	Call	4,478.67000		4.47867	4,815.83000	4.81583	4,478.670	17.00	0.00	0	0.00
R214	On 07/02/2013	Bond Future	8.61	Put	815.08000		0.81508	734.42000	0.73442	815.080	17.00	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				1.38700	1.38700	1.38890	1.38890		9.83	0.00	0	0.00
YUAN/R	On 14/12/2012	Foreign Exchange Future	1.18	Call	2,090.00000		0.20900	2,109.00000	0.21090	2,090.000	9.83	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	9.83	0.00	0	0.00
YUAN/R	On 14/12/2012	Foreign Exchange Future	1.23	Call	1,590.00000		0.15900	1,609.00000	0.16090	1,590.000	9.83	0.00	0	0.00
YUAN/R	On 14/12/2012	Foreign Exchange Future	1.23	Put	0.00000		0.00000	0.00000	0.00000	0.000	9.83	0.00	0	0.00
YUAN/R	On 14/12/2012	Foreign Exchange Future	1.28	Call	1,090.00000		0.10900	1,109.00720	0.11090	1,090.000	9.83	0.00	0	0.00
YUAN/R	On 14/12/2012	Foreign Exchange Future	1.28	Put	0.00000		0.00000	0.00720	0.00000	0.000	9.83	0.00	0	0.00
YUAN/R	On 14/12/2012	Foreign Exchange Future	1.34	Call	470.00000		0.04700	489.04920	0.04890	470.000	9.83	0.00	0	0.00
YUAN/R	On 14/12/2012	Foreign Exchange Future	1.34	Put	0.00000		0.00000	0.04920	0.00000	0.000	9.83	0.00	0	0.00
YUAN/R	On 14/12/2012	Foreign Exchange Future	1.35	Call	370.00000		0.03700	389.08970	0.03891	370.000	9.83	0.00	0	0.00
YUAN/R	On 14/12/2012	Foreign Exchange Future	1.35	Put	0.00000		0.00000	0.08970	0.00001	0.000	9.83	0.00	0	0.00
YUAN/R	On 18/03/2013	Foreign Exchange Future				1.39600	1.39600	1.39800	1.39800		13.63	0.00	0	0.00
YUAN/R	On 18/03/2013	Foreign Exchange Future	1.30	Call	1,025.49420		0.10255	1,042.67490	0.10427	1,025.494	13.14	0.00	0	0.00
YUAN/R	On 18/03/2013	Foreign Exchange Future	1.30	Put	65.49420		0.00655	62.67490	0.00627	65.494	13.14	0.00	0	0.00
YUAN/R	On 18/03/2013	Foreign Exchange Future	1.31	Call	941.34780		0.09413	958.05190	0.09581	941.348	13.10	0.00	0	0.00
YUAN/R	On 18/03/2013	Foreign Exchange Future	1.31	Put	81.34780		0.00813	78.05190	0.00781	81.348	13.10	0.00	0	0.00
YUAN/R	On 18/03/2013	Foreign Exchange Future	1.29	Call	1,112.20780		0.11122	1,129.81840	0.11298	1,112.208	13.17	0.00	0	0.00
YUAN/R	On 18/03/2013	Foreign Exchange Future	1.29	Put	52.20780		0.00522	49.81840	0.00498	52.208	13.17	0.00	0	0.00
YUAN/R	On 14/06/2013	Foreign Exchange Future				1.40760	1.40760	1.40940	1.40940		14.20	0.00	0	0.00

Contract Details			Strike	Call / Put	MTM Yield	MarkPrice	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
YUAN/R	On 14/06/2013	Foreign Exchange Future	1.40	Call	600.11880	0.06001	609.39030	0.06094	600.119	14.20	0.00	0	0.00
YUAN/R	On 14/06/2013	Foreign Exchange Future	1.40	Put	524.11880	0.05241	515.39030	0.05154	524.119	14.20	0.00	0	0.00
YUAN/R	On 14/06/2013	Foreign Exchange Future	1.41	Call	558.39780	0.05584	567.30660	0.05673	558.398	14.38	0.00	0	0.00
YUAN/R	On 14/06/2013	Foreign Exchange Future	1.41	Put	582.39780	0.05824	573.30660	0.05733	582.398	14.38	0.00	0	0.00
YUAN/R	On 14/06/2013	Foreign Exchange Future	1.39	Call	646.61910	0.06466	656.06740	0.06561	646.619	14.07	0.00	0	0.00
YUAN/R	On 14/06/2013	Foreign Exchange Future	1.39	Put	470.61910	0.04706	462.06740	0.04621	470.619	14.07	0.00	0	0.00
Total for Derivatives :										5,395,459,010.85	717,195	1,370,159.00	

j-Bonds

AA02	On 28/03/2016	Spot Bond			100.19948	13.76828	100.19948	13.73450			0.00	0	0.00
AA03	On 11/05/2015	Spot Bond			111.91291	20.49402	111.91291	20.44376		48,346,377,120.00		432,000	460,000.00
AA04	On 22/03/2017	Spot Bond			100.28788	9.00154	100.28788	8.97944			0.00	0	0.00
AA05	On 22/03/2019	Spot Bond			107.66087	11.05940	107.66087	11.03311			0.00	0	8,000,000.00
AB010	On 21/11/2022	Spot Bond			100.00000	0.08592	100.00000	0.08527			0.00	0	0.00
AB011	On 21/11/2023	Spot Bond			100.00000	0.04296	100.00000	0.04264			0.00	0	0.00
AB012	On 21/11/2022	Spot Bond			8.00000	45.12381	8.00000	45.10463			0.00	0	0.00
AB013	On 21/11/2023	Spot Bond			8.00000	107.55145	8.00000	107.50574			0.00	0	13,000,000.00
AB06	On 27/03/2015	Spot Bond			103.39172	23.42735	103.39172	23.37347		620,350,320.00		6,000	54,170,000.00
AB07	On 07/03/2014	Spot Bond			104.36845	43.80167	104.36845	43.70016			0.00	0	15,918,000.00
AB08	On 03/05/2017	Spot Bond			101.36321	10.18637	101.36321	10.16140			0.00	0	0.00
AB09	On 03/05/2017	Spot Bond			113.91613	11.91382	113.91613	11.88417			0.00	0	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
ABCL1	On 22/09/2013	Spot Bond	100.27783	67.39224	100.27783	67.22678				0.00	0	0.00
ABCP1	On 31/03/2013	Spot Bond	211.62296	65.03902	211.62296	64.80205			1,192,707,002,560.00	5,636,000	0.00	
ABCP12	On 20/09/2014	Spot Bond	129.44081	27.50064	129.44081	27.41712				0.00	0	4,990,000.00
ABCP13	On 07/12/2023	Spot Bond	262.36064	2.22567	262.36064	2.21544			314,832,768,000.00	1,200,000	2,420,000.00	
ABFN04	On 25/02/2015	Spot Bond	100.84946	20.33979	100.84946	20.29014				0.00	0	0.00
ABFN05	On 17/03/2014	Spot Bond	100.44837	36.99180	100.44837	36.89982				0.00	0	9,000,000.00
ABFN06	On 17/03/2016	Spot Bond	100.42180	11.47896	100.42180	11.45043			160,674,880,000.00	1,600,000	10,800,000.00	
ABFN07	On 17/03/2018	Spot Bond	100.43468	7.39862	100.43468	7.38022				0.00	0	0.00
ABFN08	On 17/03/2020	Spot Bond	100.45423	6.98661	100.45423	6.96924				0.00	0	15,000,000.00
ABFN09	On 17/03/2026	Spot Bond	100.46712	7.04541	100.46712	7.02789				0.00	0	0.00
ABL10A	On 15/03/2015	Spot Bond	111.10270	25.52757	111.10270	25.46533			172,875,801,200.00	1,556,000	3,700,000.00	
ABL10B	On 15/03/2015	Spot Bond	103.51808	19.79676	103.51808	19.74620				0.00	0	0.00
ABL11A	On 29/09/2014	Spot Bond	105.34380	31.20827	105.34380	31.13540			933,346,068,000.00	8,860,000	44,000.00	
ABL11B	On 29/09/2014	Spot Bond	101.94970	32.29703	101.94970	32.21656				0.00	0	0.00
ABL12B	On 08/03/2015	Spot Bond	101.07971	20.22693	101.07971	20.17636				0.00	0	0.00
ABL13	On 11/10/2016	Spot Bond	99.99989	12.83043	99.99989	12.79935				0.00	0	0.00
ABL14	On 09/10/2015	Spot Bond	100.00000	15.20490	100.00000	15.09078				0.00	0	0.00
ABL15	On 09/10/2017	Spot Bond	100.00000	3.80123	100.00000	3.77269				0.00	0	0.00

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
ABL7	On 18/02/2013	Spot Bond	103.66357	90.50279	103.66357	90.28371				0.00	0	0.00
ABL8A	On 19/09/2013	Spot Bond	107.24687	61.39471	107.24687	61.24926			122,475,925,540.00		1,142,000	1,443,000.00
ABL8B	On 19/09/2013	Spot Bond	102.43496	54.50243	102.43496	54.36453				0.00	0	0.00
ABL9	On 19/02/2013	Spot Bond	100.00000	87.58180	100.00000	87.37668				0.00	0	0.00
ABLC04	On 15/02/2013	Spot Bond	100.00000	86.49289	100.00000	86.28842				0.00	0	0.00
ABLC07	On 15/02/2013	Spot Bond	100.85053	88.75867	100.85053	88.54730				0.00	0	0.00
ABLI01	On 31/03/2013	Spot Bond	211.08307	65.10035	211.08307	64.86355				0.00	0	0.00
ABLI02	On 08/05/2014	Spot Bond	133.30786	35.78150	133.30786	35.67054			266,615,720,000.00		2,000,000	1,500,000.00
ABLI03	On 15/03/2015	Spot Bond	119.08892	19.86967	119.08892	19.81282			952,711,360,000.00		8,000,000	2,000,000.00
ABLI04	On 11/10/2016	Spot Bond	109.87287	8.48404	109.87287	8.46113				0.00	0	0.00
ABLS2A	On 13/07/2016	Spot Bond	118.65286	22.72554	118.65286	22.66808			5,695,337,280,000.00		48,000,000	24,000,000.00
ABLS2B	On 13/07/2016	Spot Bond	99.88052	17.11770	99.88052	17.07627				0.00	0	0.00
ABLS3	On 31/03/2018	Spot Bond	100.32050	12.66147	100.32050	12.63072				0.00	0	0.00
ABLS4	On 29/03/2019	Spot Bond	100.26386	9.75340	100.26386	9.72946			1,002,638,600,000.00		10,000,000	5,000,000.00
ABLS5	On 29/06/2019	Spot Bond	100.35503	9.19473	100.35503	9.16562			9,413,301,814,000.00		93,800,000	46,900,000.00
ABLS11	On 29/06/2019	Spot Bond	104.30633	4.71538	104.30633	4.70324				0.00	0	0.00
ABN03U	On 12/03/2015	Spot Bond	100.00000	19.25561	100.00000	19.16905				0.00	0	0.00

Contract Details	Strike	Call / Put	MTM Yield	MarkPrice	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
ABN05	On 18/04/2021	Spot Bond	158.84518	3.33030	158.84518	3.31868			0.00	0	0.00
ABN07	On 13/06/2015	Spot Bond	152.12037	11.68980	152.12037	11.65021			0.00	0	0.00
ABN09	On 27/06/2023	Spot Bond	164.13952	2.68715	164.13952	2.67760			0.00	0	0.00
ABN13	On 04/03/2013	Spot Bond	141.35498	111.66688	141.35498	111.30011			0.00	0	0.00
ABN14	On 10/10/2033	Spot Bond	161.61787	3.20406	161.61787	3.19273			0.00	0	0.00
ABN17	On 31/03/2013	Spot Bond	211.55410	65.04683	211.55410	64.80989			0.00	0	0.00
ABN23	On 31/03/2013	Spot Bond	211.63281	65.03790	211.63281	64.80093			0.00	0	0.00
ABN32	On 31/03/2013	Spot Bond	100.00000	80.77388	100.00000	80.60091			0.00	0	0.00
ABN33	On 29/01/2018	Spot Bond	69.59203	6.72824	69.59203	6.71853			0.00	0	0.00
ABN34	On 29/01/2018	Spot Bond	69.59203	6.72824	69.59203	6.71853			0.00	0	410,000.00
ABN35	On 04/03/2013	Spot Bond	100.66669	84.37378	100.66669	84.18097			0.00	0	0.00
ABN37	On 07/07/2016	Spot Bond	84.61000	11.37812	84.61000	11.35903			0.00	0	0.00
ABN38	On 17/08/2015	Spot Bond	93.01000	17.42055	93.01000	17.38919			0.00	0	0.00
ABN39	On 21/09/2016	Spot Bond	100.38164	10.87537	100.38164	10.84865			0.00	0	0.00
ABN40	On 29/09/2015	Spot Bond	95.94000	15.46174	95.94000	15.43327			0.00	0	0.00
ABN41	On 01/10/2014	Spot Bond	100.00000	29.10176	100.00000	29.04654			0.00	0	0.00
ABN42	On 16/11/2015	Spot Bond	94.42000	14.47683	94.42000	14.45049			0.00	0	0.00
ABN44	On 14/12/2015	Spot Bond	95.33000	13.56666	95.33000	13.54180			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM Yield	MarkPrice	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
ABN45	On 23/02/2016	Spot Bond	89.17000	28.75805	89.17000	28.70703			0.00	0	0.00
ABN46	On 23/03/2016	Spot Bond	92.44000	26.70277	92.44000	26.65399			0.00	0	0.00
ABN47	On 05/04/2017	Spot Bond	100.10161	10.76742	100.10161	10.73376			0.00	0	0.00
ABN48	On 13/04/2017	Spot Bond	99.93416	10.58599	99.93416	10.55296			0.00	0	0.00
ABN49	On 12/04/2016	Spot Bond	90.18000	26.09897	90.18000	26.05215			0.00	0	0.00
ABN50	On 21/12/2014	Spot Bond	122.92857	18.91440	122.92857	18.87893		270,442,854,000.00	2,200,000	1,100,000.00	
ABN51	On 09/09/2015	Spot Bond	111.67000	18.68618	111.67000	18.66348			0.00	0	0.00
ABN52	On 18/05/2016	Spot Bond	97.51000	22.20825	97.51000	22.16607			0.00	0	0.00
ABN53	On 01/06/2016	Spot Bond	95.63000	21.77605	95.63000	21.73526			0.00	0	0.00
ABN54	On 14/06/2016	Spot Bond	97.02000	21.03645	97.02000	20.99664			0.00	0	0.00
ABN55	On 27/06/2017	Spot Bond	100.23447	7.16273	100.23447	7.14007			0.00	0	0.00
ABN56	On 15/09/2015	Spot Bond	119.76186	21.27143	119.76186	21.21636			0.00	0	0.00
ABN57	On 05/07/2013	Spot Bond	94.20000	73.70059	94.20000	73.56670			0.00	0	0.00
ABN58	On 16/07/2017	Spot Bond	99.90991	11.33147	99.90991	11.28167			0.00	0	0.00
ABN59	On 20/07/2016	Spot Bond	94.15000	19.06059	94.15000	19.02530			0.00	0	0.00
ABN60	On 23/08/2016	Spot Bond	94.84000	17.77300	94.84000	17.73992			0.00	0	0.00
ABN61	On 31/01/2025	Spot Bond	99.13676	3.32481	99.13676	3.30938			0.00	0	1,620,000.00

Contract Details	Strike	Call / Put	MTM Yield	MarkPrice	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
ABN62	On 31/03/2028	Spot Bond	143.60519	2.30360	143.60519	2.29675			0.00	0	0.00
ABN63	On 07/12/2033	Spot Bond	186.40405	1.93996	186.40405	1.93295			0.00	0	460,000.00
ABN64	On 12/10/2015	Spot Bond	100.00000	14.18384	100.00000	14.15671			0.00	0	0.00
ABN65	On 05/07/2013	Spot Bond	100.00000	68.79015	100.00000	68.65964			0.00	0	0.00
ABN66	On 21/11/2016	Spot Bond	100.00000	13.82163	100.00000	13.79490			0.00	0	0.00
ABS10	On 17/03/2018	Spot Bond	111.64771	12.01427	111.64771	11.98486		334,943,130.00		3,000	10,239,000.00
ABS5	On 01/05/2015	Spot Bond	108.15845	20.57838	108.15845	20.52929		217,182,167,600.00		2,008,000	6,027,000.00
ABS6	On 01/06/2020	Spot Bond	102.54996	8.54243	102.54996	8.52302		922,949,640.00		9,000	3,886,000.00
ABS7	On 11/09/2026	Spot Bond	94.96915	11.48710	94.96915	11.46247			0.00	0	760,000.00
ABS9	On 17/03/2016	Spot Bond	108.39757	16.34308	108.39757	16.30401			0.00	0	220,000.00
ABS11	On 11/06/2014	Spot Bond	122.68013	32.09183	122.68013	31.99849			0.00	0	0.00
ABS11	On 11/06/2014	Spot Bond	4.00000	119.30945	4.00000	119.26257			0.00	0	0.00
ABS12	On 07/12/2023	Spot Bond	266.98405	2.18868	266.98405	2.17851		582,025,229,000.00		2,180,000	200,000.00
ABS13	On 31/01/2017	Spot Bond	120.37770	5.54761	120.37770	5.53184			0.00	0	0.00
ABS14	On 31/01/2022	Spot Bond	121.95151	3.61985	121.95151	3.60947			0.00	0	0.00
ACL001	On 31/07/2013	Spot Bond	99.40204	61.43402	99.40204	61.28599			0.00	0	0.00
ACL017	On 20/03/2013	Spot Bond	100.37243	81.43829	100.37243	101.31438			0.00	0	0.00
ACL019	On 20/06/2013	Spot Bond	100.40649	81.32888	100.40649	67.98036			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM Yield	MarkPrice	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
ACL01U	On 30/06/2015	Spot Bond	100.00000	22.24769	100.00000	22.19380			0.00	0	0.00
ACL020	On 31/08/2013	Spot Bond	100.91878	57.68333	100.91878	57.53932			0.00	0	0.00
ACL024	On 20/04/2013	Spot Bond	99.79614	93.87216	99.79614	93.63793			0.00	0	0.00
ACL025	On 31/08/2013	Spot Bond	100.91878	57.68333	100.91878	57.53932			0.00	0	0.00
ACL026	On 08/05/2013	Spot Bond	101.24381	89.45796	101.24381	89.24212			0.00	0	0.00
ACL027	On 20/05/2013	Spot Bond	107.32702	73.73561	107.32702	73.58577			0.00	0	0.00
ACL028	On 15/09/2015	Spot Bond	108.29483	23.89014	108.29483	23.83310			0.00	0	0.00
ACL029	On 20/08/2015	Spot Bond	101.29798	17.82413	101.29798	17.78045			0.00	0	0.00
ACL033	On 20/08/2015	Spot Bond	101.33324	18.05855	101.33324	18.01428			0.00	0	0.00
ACL036	On 20/08/2015	Spot Bond	101.83296	21.37489	101.83296	21.32226			0.00	0	0.00
ACL039	On 20/09/2013	Spot Bond	100.38145	54.26758	100.38145	67.71939			0.00	0	0.00
ACL041	On 20/09/2013	Spot Bond	100.37804	54.23942	100.37804	67.68381			0.00	0	0.00
ACL042	On 20/08/2015	Spot Bond	101.26271	17.58960	101.26271	17.54650			0.00	0	0.00
ACL047	On 22/10/2018	Spot Bond	53.29666	8.25646	53.29666	8.24681			0.00	0	0.00
ACL053	On 29/01/2013	Spot Bond	100.00000	91.64993	100.00000	91.42418			0.00	0	0.00
ACL054	On 29/01/2013	Spot Bond	100.00000	91.64993	100.00000	91.42418			0.00	0	0.00
ACL068	On 22/02/2014	Spot Bond	100.96976	39.79955	100.96976	39.70229			0.00	0	0.00
ACL070	On 31/12/2013	Spot Bond	100.25039	46.01719	100.25039	45.90547			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM Yield	MarkPrice	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
ACL071	On 20/06/2015	Spot Bond	100.00000	17.69446	100.00000	17.66089			0.00	0	0.00
ACL073	On 20/09/2015	Spot Bond	100.00000	14.85803	100.00000	14.82984			0.00	0	0.00
ACL074	On 20/09/2015	Spot Bond	100.00000	14.85803	100.00000	14.82984			0.00	0	0.00
ACL075	On 20/09/2013	Spot Bond	100.42346	54.61477	100.42346	68.15831			0.00	0	0.00
ACL076	On 20/09/2015	Spot Bond	100.44432	15.47016	100.44432	19.30729			0.00	0	0.00
ACL077	On 20/09/2015	Spot Bond	100.49129	16.21455	100.49129	20.23820			0.00	0	0.00
ACL078	On 20/09/2015	Spot Bond	100.42335	15.13815	100.42335	18.89215			0.00	0	0.00
ACL080	On 20/09/2015	Spot Bond	100.43752	15.36249	100.43752	19.17266			0.00	0	0.00
ACL081	On 20/09/2015	Spot Bond	100.44375	15.46119	100.44375	19.29607			0.00	0	0.00
ACL082	On 30/07/2017	Spot Bond	101.50954	12.56616	101.50954	12.53815			0.00	0	0.00
ACL083	On 30/07/2017	Spot Bond	101.50954	12.56616	101.50954	12.53815			0.00	0	0.00
ACL084	On 30/07/2017	Spot Bond	101.51908	12.63149	101.51908	12.60333			0.00	0	0.00
ACL085	On 20/12/2015	Spot Bond	100.41204	14.95863	100.41204	15.10242			0.00	0	0.00
ACL086	On 30/07/2017	Spot Bond	101.51908	12.63149	101.51908	12.60333			0.00	0	0.00
ACL087	On 30/07/2017	Spot Bond	101.49999	12.50083	101.49999	12.47298			0.00	0	0.00
ACL088	On 20/12/2015	Spot Bond	78.26156	26.67068	78.26156	35.18506			0.00	0	0.00
ACL089	On 20/12/2014	Spot Bond	100.40403	26.32002	100.40403	24.09926			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM Yield	MarkPrice	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
ACL090		On 20/12/2012	Spot Bond	100.37805	81.23358	100.37805	101.34006		0.00	0	0.00
ACL091		On 20/12/2013	Spot Bond	100.39793	54.40365	100.39793	46.44404		0.00	0	0.00
ACL092		On 26/12/2015	Spot Bond	100.28977	13.10974	100.28977	13.07755		0.00	0	0.00
ACL093		On 20/12/2013	Spot Bond	100.39793	54.40365	100.39793	46.44404		0.00	0	0.00
ACL094		On 20/12/2012	Spot Bond	100.37805	81.23358	100.37805	101.34006		0.00	0	0.00
ACL095		On 20/12/2018	Spot Bond	100.42907	7.87975	100.42907	9.59224		0.00	0	0.00
ACL096		On 20/06/2020	Spot Bond	100.44304	7.73074	100.44304	9.58539		0.00	0	0.00
ACL097		On 20/12/2025	Spot Bond	100.44869	7.69150	100.44869	9.59888		0.00	0	0.00
ACL098		On 20/12/2025	Spot Bond	100.43737	7.49324	100.43737	9.35124		0.00	0	0.00
ACL099		On 20/12/2013	Spot Bond	100.36953	54.16903	100.36953	46.03514		0.00	0	0.00
ACL100		On 20/12/2017	Spot Bond	100.41205	8.36477	100.41205	9.84463		0.00	0	0.00
ACL101		On 18/01/2013	Spot Bond	99.88150	94.14741	99.88150	93.90932		0.00	0	0.00
ACL102		On 12/07/2013	Spot Bond	99.98291	64.32540	99.98291	64.16959		0.00	0	0.00
ACL103		On 18/01/2013	Spot Bond	99.88150	94.14741	99.88150	93.90932		0.00	0	0.00
ACL104		On 20/12/2019	Spot Bond	108.24656	9.37926	108.24656	11.81807		0.00	0	930,000.00
ACL114		On 20/03/2014	Spot Bond	100.37811	36.98923	100.37811	46.15780		0.00	0	0.00
ACL115		On 31/01/2014	Spot Bond	104.10799	47.89199	104.10799	47.78303		0.00	0	0.00
ACL116		On 31/01/2014	Spot Bond	101.33364	41.63331	101.33364	41.53125		0.00	0	0.00

Contract Details	Strike	Call / Put	MTM Yield	MarkPrice	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
ACL118	On 26/01/2021	Spot Bond	101.54682	8.29634	101.54682	8.27596			0.00	0	0.00
ACL120	On 26/01/2021	Spot Bond	102.38458	8.24513	102.38458	8.22473			0.00	0	0.00
ACL122	On 20/06/2016	Spot Bond	100.00000	8.84723	100.00000	8.83045			0.00	0	0.00
ACL123	On 27/01/2014	Spot Bond	101.42788	42.08778	101.42788	41.98451			0.00	0	0.00
ACL124	On 09/06/2018	Spot Bond	100.00000	3.76783	100.00000	3.75945			0.00	0	0.00
ACL125	On 20/09/2017	Spot Bond	100.00000	4.83720	100.00000	4.82637			0.00	0	0.00
ACL126	On 20/09/2016	Spot Bond	71.11496	13.33553	71.11496	13.31592			0.00	0	0.00
ACL127	On 20/09/2021	Spot Bond	132.65083	2.76860	132.65083	2.76083			0.00	0	0.00
ACL128	On 20/09/2021	Spot Bond	132.65812	2.87556	132.65812	2.86748			0.00	0	0.00
ACL129	On 20/09/2021	Spot Bond	100.42332	7.28086	100.42332	7.27211			0.00	0	0.00
ACL130	On 18/08/2014	Spot Bond	100.93790	27.92698	100.93790	27.85876			0.00	0	0.00
ACL131	On 18/08/2014	Spot Bond	100.93790	27.92698	100.93790	27.85876			0.00	0	0.00
ACL132	On 27/01/2014	Spot Bond	101.42788	42.08778	101.42788	41.98451			0.00	0	0.00
ACL133	On 26/08/2014	Spot Bond	100.82870	27.57160	100.82870	27.50431			0.00	0	0.00
ACL134	On 20/09/2014	Spot Bond	100.40912	26.38930	100.40912	31.18053			0.00	0	0.00
ACL135	On 20/09/2014	Spot Bond	100.40572	26.34311	100.40572	31.13764			0.00	0	0.00
ACL136	On 20/09/2021	Spot Bond	101.67963	7.06051	101.67963	7.05146			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM Yield	MarkPrice	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
ACL137	On 02/09/2016	Spot Bond	100.74141	10.71714	100.74141	10.69042			0.00	0	0.00
ACL138	On 20/09/2021	Spot Bond	101.67956	7.05068	101.67956	7.04166			0.00	0	0.00
ACL139	On 30/07/2017	Spot Bond	102.34980	12.25212	102.34980	12.22464			0.00	0	0.00
ACL140	On 20/12/2012	Spot Bond	100.42347	81.38607	100.42347	99.72562			0.00	0	0.00
ACL141	On 30/07/2017	Spot Bond	102.41855	12.30914	102.41855	12.28151			0.00	0	0.00
ACL142	On 20/12/2014	Spot Bond	100.57096	26.33654	100.57096	22.39333		9,192,185,744,000.00	91,400,000	55,000,000.00	
ACL143	On 20/12/2016	Spot Bond	100.76241	10.74601	100.76241	10.08147			0.00	0	0.00
ACL144	On 20/12/2016	Spot Bond	100.26297	10.20466	100.26297	9.53025			0.00	0	0.00
ACL145	On 20/12/2021	Spot Bond	100.42504	7.31059	100.42504	7.28532			0.00	0	0.00
ACL146	On 30/11/2013	Spot Bond	101.60514	60.76125	101.60514	60.60863			0.00	0	0.00
ACL149	On 20/03/2014	Spot Bond	100.61305	37.44607	100.61305	43.63818			0.00	0	0.00
ACL150	On 20/03/2014	Spot Bond	100.35023	37.34647	100.35023	43.55728			0.00	0	0.00
ACL151	On 20/03/2017	Spot Bond	100.41612	9.10522	100.41612	9.48573			0.00	0	0.00
ACL152	On 08/02/2014	Spot Bond	101.07263	40.43247	101.07263	40.33359			0.00	0	0.00
ACL153	On 20/03/2015	Spot Bond	100.37072	18.84418	100.37072	21.31510			0.00	0	0.00
ACL154	On 20/03/2015	Spot Bond	100.36105	18.70019	100.36105	21.17612			0.00	0	0.00
ACL155	On 20/03/2015	Spot Bond	100.37982	18.97969	100.37982	21.44589			0.00	0	0.00
ACL156	On 20/03/2017	Spot Bond	100.41498	9.08588	100.41498	9.46654			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
ACL157	On 20/03/2017	Spot Bond	100.39511	8.74749	100.39511	9.13053				0.00	0	0.00
ACL158	On 20/03/2015	Spot Bond	100.37243	18.86959	100.37243	21.33962				0.00	0	0.00
ACL159	On 20/03/2015	Spot Bond	100.37868	18.96275	100.37868	21.42954				0.00	0	0.00
ACL161	On 20/03/2022	Spot Bond	100.58046	11.79399	100.58046	11.77517				0.00	0	0.00
ACL162	On 20/09/2015	Spot Bond	100.38479	13.89820	100.38479	15.45374				0.00	0	0.00
ACL163	On 20/03/2015	Spot Bond	100.37527	18.91194	100.37527	21.38050				0.00	0	0.00
ACL164	On 20/06/2014	Spot Bond	100.52552	38.68124	100.52552	32.64508				0.00	0	0.00
ACL165	On 20/06/2017	Spot Bond	100.96473	18.96472	100.96473	18.55494				0.00	0	0.00
ACL166	On 20/03/2014	Spot Bond	100.34943	36.77776	100.34943	44.35882				0.00	0	0.00
ACL167	On 20/06/2019	Spot Bond	109.48099	9.19801	109.48099	7.85958				0.00	0	0.00
ACL168	On 20/06/2017	Spot Bond	100.41322	9.12931	100.41322	8.69382				0.00	0	0.00
ACL169	On 20/06/2017	Spot Bond	103.04527	3.94441	103.04527	3.39657				0.00	0	0.00
ACL170	On 20/03/2015	Spot Bond	100.37811	18.92146	100.37811	21.99678				0.00	0	0.00
ACL172	On 20/06/2015	Spot Bond	100.37910	18.93845	100.37910	16.39691				0.00	0	0.00
ACL173	On 20/06/2017	Spot Bond	100.39881	9.06314	100.39881	8.62735				0.00	0	0.00
ACL174	On 20/06/2019	Spot Bond	100.41280	7.58835	100.41280	7.50099				0.00	0	0.00
ACL175	On 20/06/2019	Spot Bond	100.38479	7.09461	100.38479	7.00802				0.00	0	0.00

Contract Details	Strike	Call / Put	MTM Yield	MarkPrice	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
ACL177	On 20/09/2013	Spot Bond	100.37751	51.11230	100.37751	66.08677			0.00	0	0.00
ACL178	On 20/09/2014	Spot Bond	100.41000	25.19356	100.41000	31.44133			0.00	0	0.00
ACL180	On 20/06/2015	Spot Bond	100.39600	19.28276	100.39600	16.63824			0.00	0	0.00
ACL181	On 20/06/2017	Spot Bond	100.42679	9.66048	100.42679	8.33526			0.00	0	0.00
ACL182	On 20/06/2017	Spot Bond	100.39881	9.17815	100.39881	7.91939		401,595,240,000.00	4,000,000	0.00	
ACL183	On 20/06/2019	Spot Bond	100.41560	7.67901	100.41560	6.62571			0.00	0	0.00
ACL184	On 20/09/2017	Spot Bond	100.40776	7.60562	100.40776	8.05250			0.00	0	0.00
ACL185	On 20/09/2022	Spot Bond	101.11287	6.19722	101.11287	6.18340			0.00	0	0.00
ACL186	On 20/09/2016	Spot Bond	100.39293	3.61660	100.39293	4.81159			0.00	0	0.00
ACL187	On 20/09/2020	Spot Bond	100.41672	0.11306	100.41672	0.15043			0.00	0	0.00
ACL188	On 20/09/2020	Spot Bond	100.42399	0.11301	100.42399	0.15037			0.00	0	0.00
ACL189	On 20/09/2013	Spot Bond	100.31940	44.34996	100.31940	66.29563			0.00	0	0.00
ACL190	On 20/09/2013	Spot Bond	100.32262	44.34901	100.32262	66.29491			0.00	0	0.00
ACL191	On 20/09/2015	Spot Bond	100.00000	8.77915	100.00000	13.08807			0.00	0	0.00
ACL192	On 20/12/2015	Spot Bond	100.00000	8.77915	100.00000	8.72538			0.00	0	0.00
ACL193	On 20/09/2022	Spot Bond	100.00000	0.03007	100.00000	0.04482			0.00	0	0.00
ACL194	On 20/09/2022	Spot Bond	100.00000	0.03007	100.00000	0.04482			0.00	0	0.00
ACL195	On 20/06/2017	Spot Bond	100.00000	2.60123	100.00000	2.58341			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
ACL196	On 20/12/2017	Spot Bond	100.00000		1.73415	100.00000	1.72186			0.00	0	0.00
ACL197	On 20/06/2017	Spot Bond	100.00000		2.60123	100.00000	2.58212			0.00	0	0.00
ACL198	On 20/06/2017	Spot Bond	100.00000		2.60123	100.00000	2.57737			0.00	0	0.00
ACL199	On 20/06/2017	Spot Bond	100.00000		2.60123	100.00000	2.57362			0.00	0	0.00
ACL200	On 21/11/2016	Spot Bond	100.00000		4.16374	100.00000	4.15442			0.00	0	0.00
ACL201	On 20/12/2022	Spot Bond	100.00000		0.03007	100.00000	0.02972			0.00	0	0.00
ACL202	On 20/12/2022	Spot Bond	100.00000		0.03007	100.00000	0.02972			0.00	0	0.00
ADB01S	On 14/12/2012	Spot Bond	103.90964		68.78365	103.90964	68.78364			0.00	0	0.00
ADB02S	On 14/12/2012	Spot Bond	103.89068		68.76820	103.89068	68.76819			0.00	0	0.00
ADB03S	On 09/04/2013	Spot Bond	102.86773		79.97253	102.86773	79.80085			0.00	0	0.00
AER01U	On 18/11/2016	Spot Bond	100.00000		3.80240	100.00000	3.79319			0.00	0	0.00
AHF1A1	On 21/11/2014	Spot Bond	100.89131		27.65878	100.89131	27.59124			0.00	0	0.00
AHF1B1	On 21/11/2014	Spot Bond	100.99451		28.25738	100.99451	28.18831			0.00	0	0.00
AHF1C1	On 21/11/2014	Spot Bond	101.06323		28.65609	101.06323	28.58601			0.00	0	0.00
AHF2A1	On 18/10/2015	Spot Bond	100.00000		20.74733	100.00000	20.59161			0.00	0	0.00
AHF2B1	On 18/10/2015	Spot Bond	100.00000		21.49326	100.00000	21.33194			0.00	0	0.00
AHF2C1	On 18/10/2015	Spot Bond	100.00000		22.48783	100.00000	22.31903			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM Yield	MarkPrice	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
AIR01	On 15/03/2019	Spot Bond	104.59347	10.73756	104.59347	10.71263			0.00	0	4,401,000.00
AIR02	On 30/04/2023	Spot Bond	122.89930	10.87343	122.89930	10.84485		103,235,412,000.00		840,000	640,000.00
AIR02U	On 05/10/2014	Spot Bond	100.00000	34.26774	100.00000	34.18472			0.00	0	0.00
AIR03	On 09/03/2016	Spot Bond	113.22249	17.38832	113.22249	17.34528		113,222,490.00		1,000	30,671,000.00
AIR03U	On 26/10/2014	Spot Bond	100.00000	32.79540	100.00000	32.71595			0.00	0	0.00
AIR04U	On 26/10/2029	Spot Bond	100.00000	13.10090	100.00000	13.07174			0.00	0	0.00
AIRL01	On 30/04/2028	Spot Bond	151.06546	3.73413	151.06546	3.72154			0.00	0	200,000.00
AIRL02	On 18/02/2014	Spot Bond	125.57279	36.86517	125.57279	36.76768			0.00	0	70,000.00
ANG01	On 14/01/2013	Spot Bond	100.00000	93.58974	100.00000	93.35038			0.00	0	0.00
ANG02	On 11/10/2013	Spot Bond	100.00000	59.46036	100.00000	59.01405			0.00	0	0.00
BAW10	On 01/10/2016	Spot Bond	100.26923	11.98524	100.26923	11.95614			0.00	0	0.00
BAW11	On 01/10/2018	Spot Bond	108.77896	11.50458	108.77896	11.47716		108,778,960,000.00		1,000,000	500,000.00
BAW12	On 17/04/2015	Spot Bond	99.90066	23.05127	99.90066	22.97936			0.00	0	0.00
BAW13	On 17/04/2017	Spot Bond	99.89602	10.81808	99.89602	10.78433		79,916,816,000.00		800,000	400,000.00
BAW14U	On 01/01/2014	Spot Bond	100.00000	46.34448	100.00000	46.19979			0.00	0	0.00
BAW2	On 02/10/2015	Spot Bond	112.73330	20.01512	112.73330	19.96601		156,248,353,800.00		1,386,000	47,000.00
BAW3	On 02/10/2017	Spot Bond	100.19041	10.88205	100.19041	10.85565			0.00	0	0.00
BAW4	On 15/09/2013	Spot Bond	100.45105	55.04325	100.45105	54.90639			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
BAW5	On 15/09/2013	Spot Bond	102.32887	60.17119	102.32887	60.03400	0.00	0	0.00			
BAW6	On 02/10/2014	Spot Bond	100.17231	31.97039	100.17231	31.89281	0.00	0	0.00			
BAW7	On 02/10/2014	Spot Bond	103.90134	30.67916	103.90134	30.60871	0.00	0	0.00			
BAW8	On 02/10/2017	Spot Bond	108.14051	12.54221	108.14051	12.51245	0.00	0	0.00			
BAW9	On 03/02/2014	Spot Bond	101.25961	41.27851	101.25961	41.17738	0.00	0	0.00			
BAYA01	On 31/03/2016	Spot Bond	104.66313	19.97583	104.66313	19.92542	0.00	0	0.00			
BAYA02	On 30/06/2013	Spot Bond	100.27024	68.07611	100.27024	67.91080	0.00	0	0.00			
BAYA04	On 30/09/2015	Spot Bond	102.35861	22.55741	102.35861	22.50161	0.00	0	0.00			
BAYA05	On 30/09/2015	Spot Bond	102.28416	22.54516	102.28416	22.48942	0.00	0	0.00			
BAYA06	On 30/09/2016	Spot Bond	100.27011	15.76469	100.27011	15.72640	0.00	0	0.00			
BAYA07	On 31/12/2015	Spot Bond	102.23278	19.21222	102.23278	19.16475	0.00	0	0.00			
BAYA08	On 31/12/2017	Spot Bond	103.79822	14.75965	103.79822	14.72268	0.00	0	0.00			
BAYA09	On 31/12/2015	Spot Bond	100.27685	18.21282	100.27685	18.16859	0.00	0	0.00			
BAYA10	On 31/12/2015	Spot Bond	100.27685	18.21282	100.27685	18.16859	0.00	0	0.00			
BAYA11	On 31/03/2016	Spot Bond	100.27691	18.21280	100.27691	18.16858	0.00	0	0.00			
BAYA12	On 31/03/2016	Spot Bond	101.50925	18.98165	101.50925	18.93504	0.00	0	0.00			
BAYA13	On 31/03/2016	Spot Bond	102.45999	19.96161	102.45999	19.91219	0.00	0	0.00			

Contract Details	Strike	Call / Put	MTM Yield	MarkPrice	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
BAYA14	On 30/09/2015	Spot Bond	102.35861	22.55741	102.35861	22.50161			0.00	0	0.00
BAYA15	On 30/06/2016	Spot Bond	102.86494	17.21858	102.86494	17.17580			0.00	0	0.00
BAYA16	On 30/09/2016	Spot Bond	102.39307	13.23954	102.39307	13.20678			0.00	0	0.00
BAYA17	On 30/09/2016	Spot Bond	100.26206	15.41470	100.26206	15.37726			0.00	0	0.00
BAYA18	On 31/12/2016	Spot Bond	100.25556	14.02836	100.25556	13.99430			0.00	0	0.00
BAYA19	On 31/12/2016	Spot Bond	100.25556	14.02836	100.25556	13.99430			0.00	0	0.00
BAYA20	On 30/09/2014	Spot Bond	100.24109	34.07224	100.24109	33.98952			0.00	0	0.00
BAYA21	On 31/03/2013	Spot Bond	100.18420	98.74908	100.18420	98.48874			0.00	0	0.00
BAYA22	On 30/09/2015	Spot Bond	100.00000	20.91264	100.00000	20.86197			0.00	0	0.00
BAYA23	On 30/06/2017	Spot Bond	100.92479	13.35406	100.92479	13.31203			0.00	0	0.00
BAYA24	On 30/06/2017	Spot Bond	100.32752	14.08464	100.32752	14.04053			0.00	0	0.00
BAYA25	On 30/06/2017	Spot Bond	99.23300	12.21475	99.23300	12.17687			0.00	0	0.00
BAYA26	On 30/09/2017	Spot Bond	99.11456	2.04879	99.11456	2.04244			0.00	0	0.00
BAYA27	On 30/09/2017	Spot Bond	100.00000	2.47681	100.00000	2.46580			0.00	0	0.00
BAYA28	On 30/09/2013	Spot Bond	100.18154	63.43494	100.18154	63.15250			0.00	0	0.00
BAYA29	On 31/12/2015	Spot Bond	100.00000	8.31984	100.00000	8.27930			0.00	0	0.00
BAYA30	On 31/12/2015	Spot Bond	100.00000	6.75322	100.00000	6.59406			0.00	0	150,000,000.00
BAYA31	On 31/12/2018	Spot Bond	100.00000	0.59288	100.00000	0.57890		12,000,000,000,000.00	120,000,000	60,000,000.00	

Contract Details	Strike	Call / Put	MTM Yield	MarkPrice	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
BAYB02	On 31/03/2016	Spot Bond	104.64060	23.32744	104.64060	23.26860			0.00	0	0.00
BAYB03	On 31/12/2016	Spot Bond	103.89800	20.17727	103.89800	20.12669			0.00	0	0.00
BAYB04	On 31/03/2017	Spot Bond	102.66503	19.11566	102.66503	19.06825			0.00	0	0.00
BAYB05	On 30/06/2019	Spot Bond	100.33517	14.29141	100.33517	14.24665			0.00	0	0.00
BAYB06	On 31/12/2019	Spot Bond	100.00000	0.26350	100.00000	0.25729		6,000,000,000,000.00	60,000,000	30,000,000.00	
BAYC1U	On 31/12/2016	Spot Bond	100.00000	6.12115	100.00000	6.10956			0.00	0	0.00
BAYD1U	On 30/06/2035	Spot Bond	100.00000	22.74742	100.00000	22.69232			0.00	0	0.00
BAYD2U	On 30/06/2035	Spot Bond	100.00000	20.70271	100.00000	20.65256			0.00	0	0.00
BAYD3U	On 30/06/2035	Spot Bond	100.00000	12.77946	100.00000	12.74849			0.00	0	0.00
BAYD4U	On 30/06/2035	Spot Bond	100.00000	12.77946	100.00000	12.74849			0.00	0	0.00
BAYD5U	On 30/06/2035	Spot Bond	100.00000	15.45097	100.00000	15.41354			0.00	0	0.00
BAYD6U	On 30/06/2035	Spot Bond	100.00000	13.38800	100.00000	13.35557			0.00	0	0.00
BCJ01	On 10/03/2013	Spot Bond	100.44416	84.13914	100.44416	83.94980			0.00	0	0.00
BCP1	On 30/09/2014	Spot Bond	100.27701	35.19245	100.27701	35.10605			0.00	0	0.00
BCP2	On 30/09/2015	Spot Bond	100.28373	21.90918	100.28373	21.85539			0.00	0	0.00
BCP64U	On 24/01/2013	Spot Bond	100.00000	91.25000	100.00000	91.02244			0.00	0	0.00
BCP65U	On 15/02/2013	Spot Bond	100.00000	86.49289	100.00000	86.28842			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM Yield	MarkPrice	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
BCP66U	On 07/03/2013	Spot Bond	100.00000	82.57919	100.00000	82.39278			0.00	0	0.00
BD0202	On 31/12/2018	Spot Bond	165.86185	3.17378	165.86185	3.16338			0.00	0	0.00
BD0205	On 28/04/2028	Spot Bond	134.98268	9.38341	134.98268	9.36148			0.00	0	0.00
BD0206	On 02/03/2028	Spot Bond	135.23863	10.73378	135.23863	10.70866			0.00	0	0.00
BD0302	On 18/04/2028	Spot Bond	98.54987	9.46554	98.54987	9.44474			0.00	0	0.00
BD310A	On 08/05/2014	Spot Bond	101.43384	41.83990	101.43384	41.73725			0.00	0	0.00
BD310B	On 03/07/2013	Spot Bond	100.16538	66.23708	100.16538	66.07639			0.00	0	0.00
BD310C	On 18/02/2014	Spot Bond	101.00289	40.13672	101.00289	40.03862			0.00	0	0.00
BD311A	On 08/02/2014	Spot Bond	100.89815	39.75106	100.89815	39.65399			0.00	0	0.00
BD311B	On 04/07/2013	Spot Bond	102.94694	66.18170	102.94694	66.01715			0.00	0	0.00
BD311C	On 31/10/2013	Spot Bond	101.21182	60.81144	101.21182	60.66254			0.00	0	0.00
BD311D	On 31/03/2013	Spot Bond	100.25001	98.80011	100.25001	98.53947			0.00	0	0.00
BD311E	On 07/12/2023	Spot Bond	100.66600	7.31729	100.66600	7.29906			0.00	0	0.00
BD311F	On 20/09/2014	Spot Bond	100.38899	26.11601	100.38899	30.92671			0.00	0	0.00
BD32AU	On 08/05/2014	Spot Bond	100.00000	36.08131	100.00000	35.96866			0.00	0	0.00
BEER01	On 19/07/2013	Spot Bond	100.00000	70.15150	100.00000	69.99708			0.00	0	0.00
BG22A1	On 21/07/2016	Spot Bond	101.42461	11.05523	101.42461	11.02811			0.00	0	0.00
BG22A2	On 21/07/2016	Spot Bond	101.43555	11.10862	101.43555	11.08137			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
BG22A3	On 21/07/2016	Spot Bond	101.46836	11.26873	101.46836	11.24107				0.00	0	0.00
BG22B1	On 21/07/2016	Spot Bond	101.57774	11.80185	101.57774	11.77286				0.00	0	0.00
BG22C1	On 21/07/2016	Spot Bond	101.68711	12.33413	101.68711	12.30380				0.00	0	0.00
BG22D1	On 21/07/2016	Spot Bond	101.99310	13.82003	101.99310	13.78595				0.00	0	0.00
BG22YU	On 21/07/2016	Spot Bond	100.00000	4.06960	100.00000	4.05974				0.00	0	0.00
BG32A1	On 30/10/2016	Spot Bond	101.25226	10.57151	101.25226	10.54562			26,888,162,976,957.80	265,556,176	657,317.00	
BG32A2	On 30/10/2016	Spot Bond	101.32200	10.93844	101.32200	10.91162				0.00	0	0.00
BG32A3	On 30/10/2016	Spot Bond	101.35188	11.09557	101.35188	11.06836				0.00	0	0.00
BG32A4	On 30/10/2016	Spot Bond	101.36184	11.14793	101.36184	11.12060				0.00	0	0.00
BG32B	On 30/10/2016	Spot Bond	101.48134	11.77567	101.48134	11.74676				0.00	0	0.00
BG32C	On 30/10/2016	Spot Bond	101.64062	12.61090	101.64062	12.57990				0.00	0	0.00
BG32DU	On 30/10/2016	Spot Bond	100.00000	3.98173	100.00000	3.97208				0.00	0	0.00
BG32YU	On 30/10/2016	Spot Bond	100.00000	3.98173	100.00000	3.97208				0.00	0	0.00
BG42A1	On 15/03/2017	Spot Bond	100.41538	8.38554	100.41538	8.36470				0.00	0	0.00
BG42A2	On 15/03/2017	Spot Bond	100.45116	8.92292	100.45116	8.90074				0.00	0	0.00
BG42A3	On 15/03/2017	Spot Bond	100.46091	9.06942	100.46091	9.04687				0.00	0	0.00
BG42A4	On 15/03/2017	Spot Bond	105.04449	13.04556	105.04449	13.01517				0.00	0	0.00

Contract Details	Strike	Call / Put	MTM Yield	MarkPrice	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
BG42B	On 15/03/2017	Spot Bond	100.49015	9.50876	100.49015	9.48511			0.00	0	0.00
BG42C	On 15/06/2017	Spot Bond	100.54199	10.28927	100.54199	10.26366			0.00	0	0.00
BG42DU	On 15/03/2017	Spot Bond	100.00000	2.27989	100.00000	2.27424			0.00	0	0.00
BG42YU	On 15/03/2017	Spot Bond	100.00000	2.27989	100.00000	2.27424			0.00	0	0.00
BID01	On 06/08/2014	Spot Bond	109.02542	34.82987	109.02542	34.74760		545,127,100.00		5,000	3,571,000.00
BID04	On 23/11/2017	Spot Bond	100.00000	13.58501	100.00000	13.48304			0.00	0	0.00
BIDC25	On 25/01/2013	Spot Bond	98.45450	91.14891	98.45450	90.92536			0.00	0	0.00
BIDC26	On 02/08/2013	Spot Bond	95.58562	66.13156	95.58562	66.01013			0.00	0	0.00
BIDC27	On 05/02/2013	Spot Bond	100.00000	88.59223	100.00000	88.37772			0.00	0	0.00
BIDC28	On 20/02/2013	Spot Bond	100.00000	85.48009	100.00000	85.28037			0.00	0	0.00
BLG1A4	On 21/11/2015	Spot Bond	100.78103	14.55453	100.78103	14.51903			0.00	0	0.00
BLG1A5	On 21/11/2032	Spot Bond	100.00000	6.78591	100.00000	6.76948			0.00	0	0.00
BLG1A6	On 21/11/2032	Spot Bond	100.94045	7.10528	100.94045	7.08793			0.00	0	0.00
BLG1B	On 21/11/2015	Spot Bond	100.78378	14.57339	100.78378	14.53784			0.00	0	0.00
BLG1C	On 21/11/2015	Spot Bond	100.82929	14.88446	100.82929	14.84814			0.00	0	0.00
BLG1D	On 21/11/2015	Spot Bond	100.91196	15.44954	100.91196	15.41181			0.00	0	0.00
BLG1E	On 21/11/2015	Spot Bond	101.25521	17.79718	101.25521	17.75359			0.00	0	0.00
BLG1F	On 21/11/2032	Spot Bond	101.82396	13.79867	101.82396	13.76469			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM Yield	MarkPrice	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
BMWFO3	On 15/06/2013	Spot Bond	100.43475	82.15032	100.43475	81.96548			0.00	0	43,000,000.00
BSR05	On 01/07/2013	Spot Bond	100.66283	66.15763	100.66283	65.99641			0.00	0	0.00
BSR09	On 20/12/2013	Spot Bond	100.41213	51.26398	100.41213	45.99383			0.00	0	0.00
BSR10	On 07/06/2013	Spot Bond	100.00000	72.29939	100.00000	72.16425			0.00	0	0.00
BUS01U	On 30/09/2016	Spot Bond	100.00000	9.86003	100.00000	9.83615			0.00	0	0.00
CBL06	On 02/11/2014	Spot Bond	117.90266	28.22878	117.90266	28.15659			235,805,320.00	2,000	3,847,000.00
CBL08	On 02/11/2016	Spot Bond	125.14109	14.88578	125.14109	14.84587			250,282,180.00	2,000	685,000.00
CBL09	On 29/01/2017	Spot Bond	102.03851	13.48922	102.03851	13.45594			0.00	0	0.00
CBL10	On 06/05/2014	Spot Bond	101.32226	41.43779	101.32226	41.33621			0.00	0	0.00
CBL11	On 06/05/2016	Spot Bond	111.35530	15.07081	111.35530	15.03400			2,227,106,000.00	20,000	8,611,000.00
CBL12	On 06/09/2018	Spot Bond	105.54647	14.42040	105.54647	14.38667			0.00	0	0.00
CBL13	On 01/02/2019	Spot Bond	101.86680	10.95865	101.86680	10.93166			0.00	0	0.00
CBL14	On 01/02/2019	Spot Bond	106.76252	15.49084	106.76252	15.45488			0.00	0	0.00
CBL15	On 18/05/2015	Spot Bond	100.85304	21.14150	100.85304	21.07501			0.00	0	0.00
CBL16	On 18/05/2017	Spot Bond	107.65219	11.50416	107.65219	11.47681			538,260,950.00	5,000	3,612,000.00
CBL17	On 23/08/2019	Spot Bond	101.28817	11.01392	101.28817	10.96497			0.00	0	0.00
CBL18	On 23/08/2019	Spot Bond	101.82280	12.76543	101.82280	12.71681			122,187,360,000.00	1,200,000	600,000.00

Contract Details	Strike	Call / Put	MTM Yield	MarkPrice	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
CBL19	On 02/11/2015	Spot Bond	100.00000	12.68978	100.00000	12.59453			0.00	0	0.00
CBL20	On 14/12/2019	Spot Bond	100.00000	14.76367	100.00000	14.65041			0.00	0	1,144,000,000.00
CCT01	On 23/06/2023	Spot Bond	122.47945	16.42277	122.47945	16.37996			0.00	0	0.00
CCT02	On 12/06/2024	Spot Bond	118.42047	10.01292	118.42047	9.98736			0.00	0	1,300,000.00
CCT03	On 15/03/2025	Spot Bond	117.20315	12.16202	117.20315	12.13108			0.00	0	37,000,000.00
CGR10	On 08/12/2016	Spot Bond	100.88420	13.81408	100.88420	13.77960			0.00	0	0.00
CGR11	On 28/03/2016	Spot Bond	104.14474	18.41438	104.14474	18.38408			0.00	0	0.00
CGR12	On 14/11/2014	Spot Bond	100.00000	36.44657	100.00000	36.17001			0.00	0	0.00
CGR6	On 18/02/2013	Spot Bond	101.65048	88.16214	101.65048	87.95227			0.00	0	0.00
CGR7	On 22/07/2014	Spot Bond	102.86721	35.08800	102.86721	35.00083			0.00	0	0.00
CGR8	On 22/07/2015	Spot Bond	103.30382	24.81611	103.30382	24.75422			0.00	0	0.00
CIG01	On 06/06/2015	Spot Bond	100.80383	21.31603	100.80383	21.24754			0.00	0	0.00
CLN100	On 20/12/2012	Spot Bond	100.33426	81.08679	100.33426	101.14820			0.00	0	0.00
CLN103	On 20/03/2013	Spot Bond	100.61895	82.26995	100.61895	102.39819			0.00	0	0.00
CLN104	On 15/06/2014	Spot Bond	100.74860	40.64629	100.74860	40.54497			0.00	0	0.00
CLN108	On 20/06/2013	Spot Bond	100.40933	81.33841	100.40933	68.01001			0.00	0	0.00
CLN110	On 31/03/2013	Spot Bond	100.00000	80.77388	100.00000	80.60091			0.00	0	0.00
CLN111	On 31/03/2013	Spot Bond	100.00000	80.77388	100.00000	80.60091			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
CLN112	On 31/03/2013	Spot Bond	100.00000	80.77388	100.00000	80.60091	0.00	0	0.00			
CLN113	On 31/03/2013	Spot Bond	100.00000	80.77388	100.00000	80.60091	0.00	0	0.00			
CLN114	On 20/06/2013	Spot Bond	100.40933	81.33841	100.40933	68.01001	0.00	0	0.00			
CLN115	On 20/06/2013	Spot Bond	100.40933	81.33841	100.40933	68.01001	0.00	0	0.00			
CLN116	On 31/08/2013	Spot Bond	100.91360	57.65937	100.91360	57.51542	0.00	0	0.00			
CLN117	On 20/06/2013	Spot Bond	100.41216	81.34794	100.41216	68.03967	0.00	0	0.00			
CLN118	On 20/06/2013	Spot Bond	100.38376	81.25264	100.38376	67.74310	0.00	0	0.00			
CLN120	On 20/06/2013	Spot Bond	100.36102	81.17639	100.36102	67.50584	0.00	0	0.00			
CLN123	On 23/05/2013	Spot Bond	100.95747	86.37413	100.95747	86.17349	0.00	0	0.00			
CLN126	On 20/08/2015	Spot Bond	101.78237	21.03963	101.78237	20.98784	0.00	0	0.00			
CLN127	On 01/07/2013	Spot Bond	100.19516	66.30276	100.19516	66.14186	0.00	0	0.00			
CLN130	On 20/08/2015	Spot Bond	101.76269	20.90918	101.76269	20.85774	0.00	0	0.00			
CLN132	On 20/09/2013	Spot Bond	100.38372	54.28635	100.38372	67.74312	0.00	0	0.00			
CLN133	On 20/09/2013	Spot Bond	100.36383	54.12210	100.36383	67.53551	0.00	0	0.00			
CLN134	On 20/08/2015	Spot Bond	101.86667	21.59827	101.86667	21.54507	0.00	0	0.00			
CLN135	On 22/08/2013	Spot Bond	100.97002	58.00858	100.97002	57.86682	0.00	0	0.00			
CLN136	On 22/08/2013	Spot Bond	100.92517	58.01232	100.92517	57.87062	0.00	0	0.00			

Contract Details	Strike	Call / Put	MTM Yield	MarkPrice	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
CLN138	On 31/08/2013	Spot Bond	101.01305	58.08853	101.01305	57.94338			0.00	0	0.00
CLN140	On 20/06/2013	Spot Bond	100.41784	81.36700	100.41784	68.09899			0.00	0	0.00
CLN141	On 20/06/2013	Spot Bond	100.39797	81.30029	100.39797	67.89139			0.00	0	0.00
CLN143	On 20/09/2013	Spot Bond	100.40359	54.45057	100.40359	67.95072			0.00	0	0.00
CLN145	On 20/09/2013	Spot Bond	104.39421	62.84790	104.39421	62.70224			0.00	0	0.00
CLN147	On 19/04/2013	Spot Bond	101.82300	80.02933	101.82300	79.86242			0.00	0	0.00
CLN149	On 20/09/2013	Spot Bond	102.79173	60.59360	102.79173	60.45492			0.00	0	0.00
CLN152	On 20/08/2013	Spot Bond	101.32621	59.52397	101.32621	59.37806			0.00	0	0.00
CLN154	On 20/03/2014	Spot Bond	100.52565	38.68120	100.52565	48.28323			0.00	0	0.00
CLN156	On 20/12/2013	Spot Bond	101.34356	54.95333	101.34356	47.58077			0.00	0	0.00
CLN157	On 20/12/2013	Spot Bond	101.34356	54.95333	101.34356	47.58077			0.00	0	0.00
CLN158	On 19/04/2013	Spot Bond	99.85161	94.10826	99.85161	93.87273			0.00	0	0.00
CLN159	On 14/02/2015	Spot Bond	101.22270	21.51752	101.22270	21.46483			0.00	0	0.00
CLN162	On 20/09/2015	Spot Bond	100.00000	15.81590	100.00000	19.72146			0.00	0	0.00
CLN163	On 20/09/2015	Spot Bond	100.00000	15.64222	100.00000	19.50489			0.00	0	0.00
CLN164	On 30/04/2014	Spot Bond	100.00000	46.34764	100.00000	46.23536			0.00	0	0.00
CLN165	On 30/04/2014	Spot Bond	100.00000	46.34764	100.00000	46.23536			0.00	0	0.00
CLN166	On 30/04/2014	Spot Bond	100.00000	46.34764	100.00000	46.23536			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM Yield	MarkPrice	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
CLN167	On 30/04/2014	Spot Bond	100.00000	46.34764	100.00000	46.23536			0.00	0	0.00
CLN168	On 30/04/2014	Spot Bond	100.00000	46.34764	100.00000	46.23536			0.00	0	0.00
CLN169	On 30/04/2014	Spot Bond	100.00000	46.34764	100.00000	46.23536			0.00	0	0.00
CLN170	On 20/12/2015	Spot Bond	100.42338	15.13814	100.42338	15.33500			0.00	0	0.00
CLN172	On 30/04/2014	Spot Bond	100.00000	46.34764	100.00000	46.23536			0.00	0	0.00
CLN174	On 31/03/2013	Spot Bond	100.50974	98.62276	100.50974	98.36195			0.00	0	0.00
CLN175	On 31/03/2013	Spot Bond	100.82702	98.78162	100.82702	98.51959			0.00	0	0.00
CLN176	On 31/03/2013	Spot Bond	100.54079	98.68304	100.54079	98.42198			0.00	0	0.00
CLN177	On 31/03/2013	Spot Bond	100.49424	98.68437	100.49424	98.42343			0.00	0	0.00
CLN178	On 15/04/2014	Spot Bond	100.00000	45.30164	100.00000	45.19189			0.00	0	0.00
CLN179	On 20/03/2016	Spot Bond	100.39213	11.77601	100.39213	13.01824			0.00	0	0.00
CLN180	On 26/05/2013	Spot Bond	100.00000	66.66825	100.00000	66.66824			0.00	0	0.00
CLN181	On 26/05/2013	Spot Bond	100.00000	66.66825	100.00000	66.66824			0.00	0	0.00
CLN183	On 15/06/2016	Spot Bond	100.60029	14.11997	100.60029	14.08481			0.00	0	0.00
CLN184	On 01/07/2021	Spot Bond	102.77141	14.57120	102.77141	14.53841			0.00	0	0.00
CLN185	On 15/06/2016	Spot Bond	100.60029	14.11997	100.60029	14.08481			0.00	0	0.00
CLN186	On 06/07/2016	Spot Bond	100.01323	11.94306	100.01323	11.91413			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM Yield	MarkPrice	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
CLN187	On 15/06/2014	Spot Bond	100.90290	42.21655	100.90290	42.11116			0.00	0	0.00
CLN188	On 20/06/2014	Spot Bond	100.91909	43.22531	100.91909	37.63275			0.00	0	0.00
CLN191	On 23/08/2016	Spot Bond	106.57524	7.62606	106.57524	7.60836			0.00	0	0.00
CLN192	On 24/08/2016	Spot Bond	99.04734	13.46160	99.04734	13.42927			0.00	0	0.00
CLN193	On 29/08/2021	Spot Bond	106.47706	3.67940	106.47706	3.66977			0.00	0	0.00
CLN194	On 31/08/2016	Spot Bond	100.91984	14.99384	100.91984	14.96004			0.00	0	0.00
CLN195	On 15/06/2014	Spot Bond	101.01820	43.39281	101.01820	43.28437			0.00	0	0.00
CLN196	On 15/06/2016	Spot Bond	100.60029	14.11997	100.60029	14.08481			0.00	0	0.00
CLN197	On 15/06/2016	Spot Bond	100.60029	14.11997	100.60029	14.08481			0.00	0	0.00
CLN198	On 13/09/2021	Spot Bond	106.09892	4.18473	106.09892	4.17372			0.00	0	0.00
CLN199	On 13/09/2016	Spot Bond	106.04227	7.77557	106.04227	7.75513			0.00	0	0.00
CLN200	On 20/12/2016	Spot Bond	100.61212	13.64041	100.61212	12.98733			0.00	0	0.00
CLN205	On 24/03/2013	Spot Bond	100.32240	98.90957	100.32240	98.64068			0.00	0	0.00
CLN209	On 20/03/2013	Spot Bond	100.39517	81.51479	100.39517	99.72495			0.00	0	0.00
CLN210	On 20/06/2013	Spot Bond	100.47626	81.56331	100.47626	66.66362			0.00	0	0.00
CLN211	On 20/12/2013	Spot Bond	100.57686	55.88548	100.57686	46.53671			0.00	0	0.00
CLN213	On 12/10/2014	Spot Bond	99.98364	30.66004	99.98364	30.58577		799,869,120,000.00	8,000,000	0.00	
CLN214	On 12/10/2014	Spot Bond	99.98339	30.74422	99.98339	30.66975			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM Yield	MarkPrice	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
CLN215	On 17/10/2016	Spot Bond	103.62392	13.28960	103.62392	13.25916			0.00	0	0.00
CLN216	On 11/10/2014	Spot Bond	99.99988	30.96312	99.99988	30.88811			0.00	0	0.00
CLN217	On 11/10/2014	Spot Bond	99.99989	30.86946	99.99989	30.79469			0.00	0	0.00
CLN219	On 20/10/2016	Spot Bond	99.79173	11.86293	99.79173	11.83425			0.00	0	0.00
CLN220	On 20/10/2016	Spot Bond	99.80002	11.86146	99.80002	11.83278			0.00	0	0.00
CLN221	On 20/10/2016	Spot Bond	103.81175	13.29986	103.81175	13.26934			0.00	0	0.00
CLN222	On 20/10/2016	Spot Bond	103.81175	13.29986	103.81175	13.26934			0.00	0	0.00
CLN223	On 15/06/2014	Spot Bond	104.34821	41.82829	104.34821	41.72069			0.00	0	0.00
CLN224	On 15/06/2014	Spot Bond	107.51178	42.01742	107.51178	41.90643			0.00	0	0.00
CLN225	On 09/12/2016	Spot Bond	107.00303	11.38396	107.00303	11.35719			0.00	0	0.00
CLN226	On 20/12/2016	Spot Bond	100.43472	10.65704	100.43472	9.98731			0.00	0	0.00
CLN227	On 20/12/2016	Spot Bond	100.48341	11.47505	100.48341	10.80991			0.00	0	0.00
CLN228	On 14/06/2013	Spot Bond	100.44030	82.19944	100.44030	82.01406			0.00	0	0.00
CLN229	On 14/06/2013	Spot Bond	100.44323	82.20708	100.44323	82.02168			0.00	0	0.00
CLN230	On 17/01/2015	Spot Bond	99.90043	22.63213	99.90043	22.57735			0.00	0	0.00
CLN231	On 17/01/2015	Spot Bond	99.90043	22.63213	99.90043	22.57735			0.00	0	0.00
CLN232	On 20/06/2014	Spot Bond	100.94701	44.14683	100.94701	35.94740			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM Yield	MarkPrice	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
CLN233	On 02/02/2013	Spot Bond	101.15359	90.46284	101.15359	90.23993			0.00	0	0.00
CLN234	On 19/04/2013	Spot Bond	99.83657	94.27116	99.83657	94.03524			0.00	0	0.00
CLN235	On 19/04/2013	Spot Bond	99.83657	94.27116	99.83657	94.03524			0.00	0	0.00
CLN236	On 15/06/2016	Spot Bond	100.64882	14.70789	100.64882	14.67795			0.00	0	0.00
CLN237	On 14/02/2017	Spot Bond	101.05242	9.32457	101.05242	9.30177			0.00	0	0.00
CLN238	On 15/02/2013	Spot Bond	100.93369	87.66351	100.93369	87.45460			0.00	0	0.00
CLN239	On 20/03/2017	Spot Bond	100.44136	9.53527	100.44136	9.91279			0.00	0	0.00
CLN240	On 24/02/2015	Spot Bond	100.86994	20.13614	100.86994	20.08698			0.00	0	0.00
CLN241	On 24/02/2017	Spot Bond	100.93114	9.63190	100.93114	9.60837			0.00	0	0.00
CLN242	On 24/02/2019	Spot Bond	101.19905	12.58937	101.19905	12.56139			0.00	0	0.00
CLN243	On 24/02/2019	Spot Bond	101.19905	12.58937	101.19905	12.56139			0.00	0	0.00
CLN244	On 25/02/2015	Spot Bond	100.81644	20.10223	100.81644	20.05317			0.00	0	0.00
CLN245	On 25/02/2015	Spot Bond	100.81889	20.11983	100.81889	20.07073			0.00	0	0.00
CLN246	On 24/02/2017	Spot Bond	100.84952	14.03579	100.84952	14.00152			0.00	0	0.00
CLN247	On 24/02/2017	Spot Bond	101.47693	13.87334	101.47693	13.83929			0.00	0	0.00
CLN248	On 14/03/2015	Spot Bond	100.47537	19.05604	100.47537	19.00864			0.00	0	0.00
CLN249	On 24/02/2017	Spot Bond	101.44712	13.59066	101.44712	13.55731			0.00	0	0.00
CLN250	On 26/03/2015	Spot Bond	100.26649	21.69602	100.26649	21.64275			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
CLN251	On 26/03/2015	Spot Bond	100.26649	21.69602	100.26649	21.64275				0.00	0	0.00
CLN252	On 26/03/2015	Spot Bond	100.26649	21.69602	100.26649	21.64275				0.00	0	0.00
CLN253	On 26/03/2015	Spot Bond	100.26649	21.69602	100.26649	21.64275				0.00	0	0.00
CLN254	On 26/03/2015	Spot Bond	100.26649	21.69602	100.26649	21.64275				0.00	0	0.00
CLN255	On 26/03/2015	Spot Bond	100.27379	21.84115	100.27379	21.78752				0.00	0	0.00
CLN256	On 26/03/2017	Spot Bond	100.28582	9.31492	100.28582	9.29204			401,143,280,000.00	4,000,000	2,000,000.00	
CLN257	On 26/03/2017	Spot Bond	100.28582	9.31492	100.28582	9.29204				0.00	0	0.00
CLN258	On 26/03/2017	Spot Bond	100.28582	9.31492	100.28582	9.29204				0.00	0	0.00
CLN259	On 26/03/2017	Spot Bond	100.28582	9.31492	100.28582	9.29204				0.00	0	0.00
CLN260	On 26/03/2017	Spot Bond	100.28582	9.31492	100.28582	9.29204				0.00	0	0.00
CLN261	On 26/03/2017	Spot Bond	100.28785	9.36236	100.28785	9.33938				0.00	0	0.00
CLN262	On 26/03/2019	Spot Bond	106.98684	11.45410	106.98684	11.42702				0.00	0	0.00
CLN263	On 20/06/2014	Spot Bond	100.51194	38.52515	100.51194	32.47369				0.00	0	0.00
CLN264	On 18/08/2014	Spot Bond	100.89505	27.77108	100.89505	27.70326				0.00	0	0.00
CLN265	On 02/04/2013	Spot Bond	100.15533	97.47658	100.15533	97.13995				0.00	0	0.00
CLN266	On 16/03/2014	Spot Bond	100.39498	37.08221	100.39498	36.99005				0.00	0	0.00
CLN267	On 16/03/2014	Spot Bond	100.39498	37.08221	100.39498	36.99005				0.00	0	0.00

Contract Details	Strike	Call / Put	MTM Yield	MarkPrice	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
CLN268	On 30/04/2017	Spot Bond	101.37065	10.53885	101.37065	10.50556			0.00	0	0.00
CLN269	On 20/06/2017	Spot Bond	100.49989	10.60597	100.49989	10.17449			0.00	0	0.00
CLN270	On 24/02/2017	Spot Bond	101.35958	13.12218	101.35958	13.09000			0.00	0	0.00
CLN271	On 20/06/2017	Spot Bond	100.58462	12.05145	100.58462	11.62385			0.00	0	0.00
CLN272	On 20/06/2017	Spot Bond	100.39320	8.96652	100.39320	8.53048			0.00	0	0.00
CLN273	On 20/06/2017	Spot Bond	100.39040	8.91821	100.39040	8.48202			0.00	0	0.00
CLN274	On 20/06/2017	Spot Bond	100.40357	8.96510	100.40357	8.52916			0.00	0	0.00
CLN275	On 22/05/2017	Spot Bond	100.91562	9.54424	100.91562	9.51419			0.00	0	0.00
CLN276	On 24/05/2017	Spot Bond	101.06552	10.99677	101.06552	10.96212			0.00	0	0.00
CLN277	On 25/05/2017	Spot Bond	100.99983	10.97202	100.99983	10.93746			0.00	0	0.00
CLN278	On 20/06/2017	Spot Bond	100.40244	8.94577	100.40244	8.50978			0.00	0	0.00
CLN279	On 20/06/2015	Spot Bond	100.54373	21.59172	100.54373	19.13032			0.00	0	0.00
CLN280	On 07/06/2017	Spot Bond	100.65226	9.48266	100.65226	9.45223			0.00	0	0.00
CLN281	On 21/06/2015	Spot Bond	100.36006	16.27468	100.36006	16.22315			0.00	0	0.00
CLN282	On 27/06/2015	Spot Bond	100.24531	15.91508	100.24531	15.86474			0.00	0	0.00
CLN283	On 20/09/2015	Spot Bond	100.37919	13.78473	100.37919	16.41890			0.00	0	0.00
CLN284	On 20/06/2017	Spot Bond	100.44355	9.94976	100.44355	8.58468			0.00	0	0.00
CLN285	On 20/06/2017	Spot Bond	100.44355	9.94976	100.44355	8.58468			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM Yield	MarkPrice	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
CLN286	On 20/06/2017	Spot Bond	100.44355	9.94976	100.44355	8.58468			0.00	0	0.00
CLN287	On 20/06/2017	Spot Bond	100.44355	9.94976	100.44355	8.58468			0.00	0	0.00
CLN288	On 10/08/2017	Spot Bond	101.18342	10.03308	101.18342	9.98854			0.00	0	0.00
CLN289	On 30/08/2017	Spot Bond	100.81012	9.29625	100.81012	9.25419			0.00	0	0.00
CLN290	On 26/06/2017	Spot Bond	100.17296	2.51380	100.17296	2.50167			0.00	0	0.00
CLN291	On 26/06/2017	Spot Bond	100.17296	2.51380	100.17296	2.50167			0.00	0	0.00
CLN292	On 26/06/2017	Spot Bond	100.17084	2.51396	100.17084	2.50183		400,683,360,000.00	4,000,000	0.00	
CLN293	On 30/06/2017	Spot Bond	100.14936	2.46147	100.14936	2.45014			0.00	0	0.00
CLN294	On 26/06/2017	Spot Bond	100.14949	2.51470	100.14949	2.50243			0.00	0	0.00
CLN295	On 30/06/2017	Spot Bond	100.15029	2.47147	100.15029	2.45997			0.00	0	0.00
CLN296	On 20/12/2017	Spot Bond	100.00000	1.73415	100.00000	1.72353			0.00	0	0.00
CLN297	On 30/06/2017	Spot Bond	100.00000	2.45105	100.00000	2.43783			0.00	0	0.00
CLN298	On 30/06/2017	Spot Bond	100.00000	2.46254	100.00000	2.44908			0.00	0	0.00
CLN299	On 30/06/2017	Spot Bond	100.00000	2.45278	100.00000	2.43841			0.00	0	0.00
CLN300	On 20/12/2017	Spot Bond	100.00000	1.73415	100.00000	1.72042			0.00	0	0.00
CLN301	On 20/12/2017	Spot Bond	100.00000	1.73415	100.00000	1.71709			0.00	0	0.00
CLN302	On 20/12/2017	Spot Bond	100.00000	1.73415	100.00000	1.70510			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM Yield	MarkPrice	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
CLN303	On 20/12/2017	Spot Bond	100.00000	1.73415	100.00000	1.62084			0.00	0	20,000,000.00
CLN304	On 20/12/2017	Spot Bond	100.00000	1.73415	100.00000	1.62084			0.00	0	20,000,000.00
CLN305	On 20/12/2017	Spot Bond	100.00000	1.73415	100.00000	1.62084			0.00	0	20,000,000.00
CLN39	On 07/02/2016	Spot Bond	100.00000	22.68603	100.00000	22.63609			0.00	0	0.00
CLN40	On 07/02/2016	Spot Bond	100.00000	22.68603	100.00000	22.63609			0.00	0	0.00
CLN42	On 18/04/2028	Spot Bond	34.94295	0.71829	34.94295	0.71766			0.00	0	0.00
CLN44	On 31/03/2013	Spot Bond	154.47129	71.08174	154.47129	70.87162			0.00	0	0.00
CLN46	On 07/03/2013	Spot Bond	100.53703	83.68281	100.53703	83.49308			0.00	0	0.00
CLN47	On 07/03/2013	Spot Bond	100.53241	83.67317	100.53241	83.48347			0.00	0	0.00
CLN48	On 07/03/2013	Spot Bond	100.00000	129.11432	100.00000	128.78626			0.00	0	0.00
CLN49	On 31/03/2013	Spot Bond	154.29358	109.54386	154.29358	109.18929			0.00	0	0.00
CLN50	On 07/03/2013	Spot Bond	100.52779	83.66353	100.52779	83.47385			0.00	0	0.00
CLN51	On 07/03/2013	Spot Bond	152.83040	76.65932	152.83040	76.41736			0.00	0	0.00
CLN52	On 30/04/2013	Spot Bond	101.20452	91.21167	101.20452	90.98680			0.00	0	0.00
CLN54	On 30/04/2013	Spot Bond	101.20452	91.21167	101.20452	90.98680			0.00	0	0.00
CLN55	On 18/04/2028	Spot Bond	156.76383	5.78225	156.76383	5.76150			0.00	0	0.00
CLN56	On 30/04/2013	Spot Bond	94.77223	77.76791	94.77223	77.61752			0.00	0	0.00
CLN57	On 30/04/2013	Spot Bond	97.02201	77.30957	97.02201	77.15744			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
CLN58	On 07/03/2013	Spot Bond	100.53241	83.67317	100.53241	83.48347				0.00	0	0.00
CLN59	On 07/03/2013	Spot Bond	100.53241	83.67317	100.53241	83.48347				0.00	0	0.00
CLN61	On 02/03/2028	Spot Bond	100.00000	13.45227	100.00000	13.41895				0.00	0	0.00
CLN71	On 02/03/2028	Spot Bond	100.00000	0.00044	100.00000	0.00044				0.00	0	0.00
CLN72	On 02/03/2028	Spot Bond	100.00000	0.00044	100.00000	0.00044				0.00	0	0.00
CLN78	On 19/04/2013	Spot Bond	101.10498	78.64005	101.10498	78.47690				0.00	0	0.00
CLN81	On 18/04/2028	Spot Bond	120.49629	7.93368	120.49629	7.91316				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	0.00023	135.23863	0.00023				0.00	0	0.00
CLNF01	On 20/10/2015	Spot Bond	78.86322	19.25923	78.86322	19.22858				0.00	0	0.00
CLNF02	On 20/10/2015	Spot Bond	78.68249	19.31447	78.68249	19.28378				0.00	0	0.00
CLNF03	On 10/10/2016	Spot Bond	100.01914	12.62888	100.01914	12.59828				0.00	0	0.00
CLNF04	On 10/10/2016	Spot Bond	100.01914	12.62888	100.01914	12.59828				0.00	0	0.00
CLNF05	On 20/09/2016	Spot Bond	100.44036	10.75220	100.44036	11.52992				0.00	0	0.00
CLNF06	On 20/12/2016	Spot Bond	100.40864	10.22883	100.40864	9.55668				0.00	0	0.00
CLNF07	On 20/06/2017	Spot Bond	100.41492	9.15829	100.41492	8.72288				0.00	0	0.00
CLNF08	On 10/07/2013	Spot Bond	100.01997	64.33089	100.01997	64.13000				0.00	0	0.00

Contract Details	Strike	Call / Put	MTM Yield	MarkPrice	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
CLNF09	On 20/06/2017	Spot Bond	100.41000	9.25635	100.41000	8.82110			0.00	0	0.00
CLNF10	On 24/07/2017	Spot Bond	101.50812	10.96696	101.50812	10.91814			0.00	0	0.00
COJ02	On 15/09/2016	Spot Bond	109.94659	17.03594	109.94659	16.99476			0.00	0	0.00
COJ03	On 26/04/2013	Spot Bond	106.29178	76.54194	106.29178	76.37957			0.00	0	10,000,000.00
COJ04	On 05/06/2018	Spot Bond	106.25789	9.64604	106.25789	9.62349			0.00	0	10,000.00
COJ05	On 05/06/2023	Spot Bond	122.59946	10.35937	122.59946	10.33219			0.00	0	339,547,000.00
COJ06	On 09/12/2015	Spot Bond	112.90836	16.17550	112.90836	16.13577		31,614,340,800.00		280,000	30,100,000.00
COJ07	On 23/03/2021	Spot Bond	111.62273	12.04095	111.62273	12.01149			0.00	0	0.00
COJ10C	On 18/01/2013	Spot Bond	100.00000	98.07059	100.00000	97.82231			0.00	0	0.00
COJ12C	On 17/02/2013	Spot Bond	5.86800	104.87285	5.86800	104.85616			0.00	0	0.00
CPL002	On 29/11/2014	Spot Bond	100.79434	27.37206	100.79434	27.30455			0.00	0	0.00
CPL003	On 28/02/2017	Spot Bond	100.83040	9.34750	100.83040	9.32470			0.00	0	0.00
CPL005	On 01/03/2015	Spot Bond	100.70290	19.97077	100.70290	19.92100			0.00	0	0.00
CPL007	On 01/08/2015	Spot Bond	101.26682	17.91948	101.26682	17.83986		405,067,280,000.00		4,000,000	0.00
CPL010	On 25/02/2013	Spot Bond	100.00000	84.49074	100.00000	84.29561			0.00	0	0.00
CPL011	On 08/03/2013	Spot Bond	100.00000	82.39278	100.00000	82.20721			0.00	0	0.00
DENG28	On 12/02/2013	Spot Bond	100.00000	87.11217	100.00000	86.90476			0.00	0	0.00
DENG31	On 02/04/2013	Spot Bond	100.00000	80.16937	100.00000	79.99843			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM Yield	MarkPrice	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
DENG41	On 28/01/2013	Spot Bond	100.18699	90.33023	100.18699	90.10682			0.00	0	0.00
DENG42	On 03/04/2013	Spot Bond	100.13300	81.99887	100.13300	81.82422			0.00	0	0.00
DRD03	On 02/07/2014	Spot Bond	100.21016	51.21839	100.21016	50.99277			0.00	0	0.00
DRD04	On 03/07/2015	Spot Bond	100.22082	25.27977	100.22082	25.16840			0.00	0	0.00
DRD05	On 03/10/2013	Spot Bond	100.19483	69.73816	100.19483	69.43099			0.00	0	0.00
DV13	On 25/08/2013	Spot Bond	104.31041	63.56191	104.31041	63.41709			0.00	0	0.00
DV21	On 15/06/2016	Spot Bond	133.09009	13.96143	133.09009	13.92235			0.00	0	14,300,000.00
DV22	On 07/02/2020	Spot Bond	111.95336	11.85735	111.95336	11.82874		1,343,440,320.00		12,000	66,022,000.00
DV23	On 27/02/2023	Spot Bond	110.94098	11.88781	110.94098	11.85934		370,764,755,160.00		3,342,000	121,452,000.00
E170	On 01/08/2020	Spot Bond	142.91138	14.30357	142.91138	14.26171			0.00	0	23,000,000.00
EDC01	On 04/04/2016	Spot Bond	101.79146	19.08893	101.79146	19.04194			0.00	0	0.00
EFC01	On 31/08/2014	Spot Bond	100.97946	21.62696	100.97946	21.55735			0.00	0	0.00
EFC02	On 31/08/2015	Spot Bond	101.06163	9.04183	101.06163	9.01271			0.00	0	0.00
EFC03	On 31/08/2016	Spot Bond	101.11630	3.77850	101.11630	3.76632			0.00	0	0.00
EFC04	On 31/08/2017	Spot Bond	101.17092	1.57771	101.17092	1.57263			0.00	0	0.00
EL15	On 29/06/2015	Spot Bond	126.54006	10.52873	126.54006	10.50056			0.00	0	35,000,000.00
EL28	On 02/05/2028	Spot Bond	1.58000	117.52734	1.55000	117.94309			0.00	0	40,500,000.00

Contract Details	Strike	Call / Put	MTM Yield	MarkPrice	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
EL29	On 19/11/2029	Spot Bond	1.90000	101.91966	1.90000	101.88011			0.00	0	185,000,000.00
EMM01	On 28/07/2020	Spot Bond	111.69838	13.51752	111.69838	13.48496			0.00	0	0.00
EMM02	On 11/03/2021	Spot Bond	112.15374	12.28333	112.15374	12.25316		311,787,397,200.00	2,780,000	1,390,000.00	
EMM03	On 04/05/2024	Spot Bond	106.65311	10.50971	106.65311	10.48492			0.00	0	0.00
EPF001	On 19/08/2015	Spot Bond	100.93077	15.41702	100.93077	15.37936			0.00	0	0.00
EPFC02	On 07/11/2013	Spot Bond	100.00000	57.35144	100.00000	56.92097			0.00	0	0.00
EPFC03	On 18/02/2013	Spot Bond	100.00000	85.88235	100.00000	85.68075			0.00	0	0.00
EQ183U	On 24/01/2013	Spot Bond	100.00000	91.25000	100.00000	91.02244			0.00	0	0.00
EQ184U	On 13/02/2013	Spot Bond	100.00000	91.60196	100.00000	91.38439			0.00	0	0.00
EQ185U	On 11/06/2014	Spot Bond	100.00000	30.85570	100.00000	30.71700			0.00	0	0.00
EQ186U	On 12/03/2013	Spot Bond	100.00000	86.12612	100.00000	85.93387			0.00	0	0.00
EQ187U	On 21/02/2014	Spot Bond	100.00000	25.53892	100.00000	25.26802			0.00	0	100,000,000.00
EQS01	On 18/11/2014	Spot Bond	126.47802	23.67195	126.47802	23.60123			0.00	0	0.00
EQS02	On 01/07/2015	Spot Bond	109.43400	27.42274	109.43400	27.35777			0.00	0	0.00
EQS04	On 22/09/2015	Spot Bond	107.25989	20.22872	107.25989	20.17598		386,135,604,000.00	3,600,000	1,800,000.00	
EQS05	On 25/04/2017	Spot Bond	101.66692	11.61683	101.66692	11.58004			0.00	0	70,000,000.00
ERS3A8	On 17/11/2014	Spot Bond	101.14823	28.81966	101.14823	28.74913			0.00	0	0.00
ERS3B2	On 17/08/2014	Spot Bond	101.05103	28.29873	101.05103	28.22952			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
ERS3B3	On 17/11/2025	Spot Bond	100.00000	0.01096	100.00000	100.00000	0.01088			0.00	0	0.00
ERS3C2	On 17/08/2014	Spot Bond	101.17066	28.93980	101.17066	101.17066	28.86896			0.00	0	0.00
ERS3C3	On 17/11/2025	Spot Bond	100.00000	0.01096	100.00000	100.00000	0.01088			0.00	0	0.00
ERSA10	On 17/08/2013	Spot Bond	100.93125	58.42370	100.93125	100.93125	58.28099			0.00	0	0.00
ERSA11	On 17/08/2014	Spot Bond	100.96871	27.85753	100.96871	100.96871	27.78945			0.00	0	0.00
ERSA12	On 17/08/2015	Spot Bond	100.99870	15.57467	100.99870	100.99870	15.53661			0.00	0	0.00
ERSA13	On 17/08/2013	Spot Bond	100.93575	58.43817	100.93575	100.93575	58.29542			201,871,500,000.00	2,000,000	1,000,000.00
ERSA14	On 17/11/2025	Spot Bond	100.00000	0.01096	100.00000	100.00000	0.01088			0.00	0	0.00
ERSA15	On 17/11/2025	Spot Bond	100.00000	0.01096	100.00000	100.00000	0.01088			0.00	0	0.00
ES15	On 30/08/2015	Spot Bond	105.94219	18.89883	105.94219	105.94219	18.85474			0.00	0	10,200,000.00
ES18	On 20/04/2018	Spot Bond	111.43974	10.44352	111.43974	111.43974	10.41814			7,009,559,646.00	62,900	504,231,458.00
ES23	On 25/01/2023	Spot Bond	117.73441	12.33328	117.73441	117.73441	12.30230			0.00	0	260,599,000.00
ES26	On 02/04/2026	Spot Bond	95.26383	9.76130	95.26383	95.26383	9.74043			1,034,469,929,970.00	10,859,000	45,250,000.00
ES33	On 15/09/2033	Spot Bond	8.72000	90.36183	8.68000	8.68000	90.68794			7,159,120,000.00	821,000	680,273,000.00
FIFB01	On 24/08/2015	Spot Bond	100.85636	16.57436	100.85636	100.85636	16.50097			0.00	0	0.00
FIFC02	On 14/12/2012	Spot Bond	100.35540	68.38737	100.35540	100.35540	68.38736			0.00	0	0.00
FIFC03	On 09/10/2013	Spot Bond	100.00000	60.81962	100.00000	100.00000	60.36311			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM Yield	MarkPrice	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
FIFC04	On 14/03/2013	Spot Bond	100.00000	81.29176	100.00000	81.11111		54,600,000,000,000.00	546,000,000	500,000,000.00	
FR002U	On 02/08/2023	Spot Bond	100.00000	11.49435	100.00000	11.46650		0.00	0	0.00	
FR003U	On 02/08/2023	Spot Bond	100.00000	11.18542	100.00000	11.15832		0.00	0	0.00	
FR2A3C	On 15/08/2013	Spot Bond	101.07344	59.03829	101.07344	58.89390		0.00	0	0.00	
FR2B3C	On 15/08/2013	Spot Bond	101.11222	59.15902	101.11222	59.01428		0.00	0	0.00	
FR2C3C	On 15/08/2013	Spot Bond	101.23627	59.54519	101.23627	59.39934		0.00	0	0.00	
FR2D3D	On 15/08/2013	Spot Bond	101.30601	59.76230	101.30601	59.61583		0.00	0	0.00	
FRB03	On 15/09/2014	Spot Bond	105.15565	31.81903	105.15565	31.74485		361,630,280,350.00	3,439,000	49,249,000.00	
FRB05	On 21/12/2018	Spot Bond	103.15112	13.08445	103.15112	13.05474		0.00	0	330,000.00	
FRB08	On 10/06/2016	Spot Bond	100.49836	11.18347	100.49836	11.15565		0.00	0	0.00	
FRB09	On 10/06/2017	Spot Bond	100.49830	8.08054	100.49830	8.06044		0.00	0	0.00	
FRB10	On 25/01/2017	Spot Bond	101.51768	10.28121	101.51768	10.25597		0.00	0	0.00	
FRB11	On 11/12/2022	Spot Bond	100.00000	0.07401	100.00000	0.07344		0.00	0	10,000,000.00	
FRBC21	On 21/12/2018	Spot Bond	111.84945	17.11935	111.84945	17.07784		0.00	0	20,000.00	
FRBC22	On 21/12/2018	Spot Bond	100.44644	10.45716	100.44644	10.43144		0.00	0	300,000.00	
FRBI01	On 30/06/2014	Spot Bond	100.00000	49.43575	100.00000	49.31291		0.00	0	0.00	
FRBI04	On 31/03/2013	Spot Bond	211.83970	65.01442	211.83970	64.77740		0.00	0	0.00	
FRBI07	On 07/07/2013	Spot Bond	105.16707	69.17788	105.16707	69.01919		0.00	0	0.00	

Contract Details	Strike	Call / Put	MTM Yield	MarkPrice	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
FRBI22	On 31/01/2022	Spot Bond	121.95151	3.66796	121.95151	3.65744			0.00	0	1,740,000.00
FRBI23	On 07/12/2023	Spot Bond	266.05149	2.19604	266.05149	2.18585		106,420,596,000.00		400,000	1,440,000.00
FRBI28	On 31/03/2028	Spot Bond	145.44748	2.27984	145.44748	2.27299			0.00	0	6,130,000.00
FRBI33	On 07/12/2033	Spot Bond	186.40405	1.93996	186.40405	1.93295			0.00	0	1,250,000.00
FRBN04	On 15/09/2015	Spot Bond	118.97136	21.43544	118.97136	21.38024			0.00	0	0.00
FRBN06	On 15/09/2015	Spot Bond	100.00000	26.15499	100.00000	26.09647			0.00	0	0.00
FRBN07	On 15/09/2015	Spot Bond	100.00000	26.15499	100.00000	26.09647			0.00	0	0.00
FRBZ01	On 30/11/2020	Spot Bond	51.72712	3.64263	51.72712	3.63848			0.00	0	0.00
FRBZ02	On 28/10/2024	Spot Bond	32.59207	3.52841	32.59207	3.52569			0.00	0	0.00
FRBZ03	On 10/12/2024	Spot Bond	31.38364	3.80848	31.38364	3.80564			0.00	0	0.00
FRC04	On 03/06/2014	Spot Bond	103.71290	36.85527	103.71290	36.77078			0.00	0	0.00
FRC08	On 29/04/2013	Spot Bond	101.43171	91.67402	101.43171	91.44700			0.00	0	0.00
FRC101	On 24/02/2017	Spot Bond	101.42118	13.44087	101.42118	13.40790			0.00	0	0.00
FRC103	On 20/03/2014	Spot Bond	100.70350	41.35772	100.70350	47.14729			0.00	0	0.00
FRC104	On 20/03/2014	Spot Bond	100.43778	38.33759	100.43778	44.44418			0.00	0	0.00
FRC105	On 24/02/2017	Spot Bond	101.37968	13.11878	101.37968	13.08660			0.00	0	0.00
FRC106	On 24/02/2017	Spot Bond	101.37968	13.11878	101.37968	13.08660			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM Yield	MarkPrice	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
FRC107	On 03/06/2021	Spot Bond	100.95684	9.73541	100.95684	9.71110			0.00	0	0.00
FRC108	On 24/02/2017	Spot Bond	101.35502	12.92743	101.35502	12.89574			0.00	0	0.00
FRC109	On 20/06/2017	Spot Bond	100.49706	10.55775	100.49706	10.12614			0.00	0	0.00
FRC11	On 26/05/2013	Spot Bond	100.81157	85.68049	100.81157	85.48309			0.00	0	0.00
FRC110	On 15/06/2016	Spot Bond	100.62812	14.52329	100.62812	14.48712			0.00	0	0.00
FRC112	On 20/06/2017	Spot Bond	100.42343	9.30316	100.42343	8.86814			0.00	0	0.00
FRC113	On 20/06/2017	Spot Bond	100.46990	10.09471	100.46990	9.66184			0.00	0	0.00
FRC114	On 20/06/2014	Spot Bond	100.53541	38.94591	100.53541	32.93512			0.00	0	0.00
FRC115	On 20/06/2017	Spot Bond	98.00000	9.63946	98.00000	8.61356			0.00	0	0.00
FRC116	On 20/06/2017	Spot Bond	100.00000	9.36780	100.00000	8.76838			0.00	0	0.00
FRC117	On 15/06/2016	Spot Bond	100.61842	14.38261	100.61842	14.34680			0.00	0	0.00
FRC118	On 20/06/2017	Spot Bond	100.45750	10.07707	100.45750	9.64404			0.00	0	0.00
FRC119	On 20/06/2017	Spot Bond	100.56313	11.90914	100.56313	11.48102			0.00	0	0.00
FRC120	On 20/06/2017	Spot Bond	100.61014	12.72764	100.61014	12.30169			0.00	0	0.00
FRC121	On 20/06/2017	Spot Bond	100.43349	9.66197	100.43349	9.22781			0.00	0	0.00
FRC122	On 20/06/2017	Spot Bond	100.51033	10.79896	100.51033	10.36799			0.00	0	0.00
FRC123	On 20/06/2017	Spot Bond	100.67570	13.87241	100.67570	13.44949			0.00	0	0.00
FRC124	On 20/06/2017	Spot Bond	100.44913	10.04617	100.44913	8.66780			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
FRC125	On 20/09/2017	Spot Bond	100.00000	6.83820	100.00000	6.98215				0.00	0	0.00
FRC126	On 20/09/2017	Spot Bond	100.53319	9.49372	100.53319	9.92176				0.00	0	0.00
FRC127	On 20/09/2017	Spot Bond	100.63883	11.09272	100.63883	11.50487				0.00	0	0.00
FRC128	On 20/09/2017	Spot Bond	100.48091	8.70550	100.48091	9.14141				0.00	0	0.00
FRC129	On 20/09/2017	Spot Bond	100.51430	9.20871	100.51430	9.63960				0.00	0	0.00
FRC130	On 20/09/2017	Spot Bond	100.60627	10.59915	100.60627	11.01620				0.00	0	0.00
FRC131	On 20/09/2017	Spot Bond	100.56147	9.92101	100.56147	10.34480				0.00	0	0.00
FRC132	On 20/09/2017	Spot Bond	100.63331	11.00909	100.63331	11.42207				0.00	0	0.00
FRC133	On 20/09/2017	Spot Bond	100.67296	11.61102	100.67296	12.01804				0.00	0	0.00
FRC134	On 20/09/2017	Spot Bond	100.60461	10.57405	100.60461	10.99136				0.00	0	0.00
FRC135	On 20/09/2017	Spot Bond	100.58527	10.70376	100.58527	11.12013				0.00	0	0.00
FRC136	On 20/09/2017	Spot Bond	100.52263	9.33447	100.52263	9.76410				0.00	0	0.00
FRC137	On 20/09/2017	Spot Bond	100.51264	9.60656	100.51264	10.03383				0.00	0	0.00
FRC138	On 20/09/2017	Spot Bond	100.64764	11.22651	100.64764	11.63734				0.00	0	0.00
FRC139	On 20/09/2017	Spot Bond	100.63938	11.10108	100.63938	11.51315				0.00	0	0.00
FRC140	On 20/09/2017	Spot Bond	100.61676	10.75813	100.61676	11.17361				0.00	0	0.00
FRC141	On 20/09/2017	Spot Bond	100.64874	11.24323	100.64874	11.65389				0.00	0	0.00

Contract Details	Strike	Call / Put	MTM Yield	MarkPrice	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
FRC142	On 20/09/2017	Spot Bond	100.54761	9.71158	100.54761	10.13747			0.00	0	0.00
FRC143	On 20/09/2017	Spot Bond	100.48314	8.73906	100.48314	9.17463			0.00	0	0.00
FRC144	On 20/09/2017	Spot Bond	100.40273	7.52999	100.40273	7.97762			0.00	0	0.00
FRC145	On 20/09/2017	Spot Bond	100.68010	11.71966	100.68010	12.12559			0.00	0	0.00
FRC146	On 20/09/2014	Spot Bond	100.48314	26.03269	100.48314	32.18748			0.00	0	0.00
FRC147	On 20/09/2015	Spot Bond	100.54650	16.07292	100.54650	18.60961			0.00	0	0.00
FRC148	On 24/02/2017	Spot Bond	101.08864	13.24555	101.08864	13.18679			0.00	0	0.00
FRC149	On 20/09/2015	Spot Bond	100.52041	8.57474	100.52041	11.41157			0.00	0	0.00
FRC150	On 20/09/2017	Spot Bond	100.44745	1.51827	100.44745	2.02020			0.00	0	0.00
FRC151	On 20/09/2017	Spot Bond	98.00000	1.55519	98.00000	1.92211			0.00	0	0.00
FRC152	On 20/12/2017	Spot Bond	100.00000	1.73415	100.00000	1.72441			0.00	0	0.00
FRC153	On 20/12/2017	Spot Bond	100.00000	1.73415	100.00000	1.72441			0.00	0	0.00
FRC154	On 20/12/2017	Spot Bond	100.00000	1.73415	100.00000	1.72207			0.00	0	0.00
FRC155	On 20/12/2017	Spot Bond	100.00000	1.73415	100.00000	1.70922			0.00	0	0.00
FRC157	On 30/09/2013	Spot Bond	100.00000	53.85538	100.00000	52.71827			0.00	0	0.00
FRC158	On 11/06/2014	Spot Bond	100.00000	26.79434	100.00000	26.58877			0.00	0	0.00
FRC159	On 30/09/2013	Spot Bond	100.00000	53.85538	100.00000	52.71827			0.00	0	0.00
FRC160	On 12/06/2014	Spot Bond	100.00000	26.58877	100.00000	26.38478			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM Yield	MarkPrice	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
FRC161	On 20/12/2017	Spot Bond	100.00000	1.73415	100.00000	1.15610			0.00	0	100,000,000.00
FRC162	On 14/12/2018	Spot Bond	100.00000	1.15711	100.00000	1.14823		4,000,000,000,000.00	40,000,000	40,000,000.00	
FRC17	On 03/06/2014	Spot Bond	103.88434	37.15781	103.88434	37.07249			0.00	0	0.00
FRC29	On 22/07/2014	Spot Bond	101.69803	30.66674	101.69803	30.59131			0.00	0	0.00
FRC37	On 20/06/2015	Spot Bond	100.46014	20.14974	100.46014	19.62139			0.00	0	0.00
FRC40	On 20/12/2015	Spot Bond	100.45737	15.67648	100.45737	16.03251			0.00	0	0.00
FRC41	On 25/10/2013	Spot Bond	101.67764	62.53681	101.67764	62.38304			0.00	0	0.00
FRC46	On 10/09/2017	Spot Bond	98.80765	9.18162	98.80765	9.15913			0.00	0	0.00
FRC47	On 18/02/2013	Spot Bond	113.68077	84.25505	113.68077	84.03453			0.00	0	0.00
FRC55	On 11/07/2013	Spot Bond	100.00003	64.36112	100.00003	64.20521			0.00	0	0.00
FRC56U	On 06/02/2013	Spot Bond	100.00000	88.37772	100.00000	88.16425			0.00	0	0.00
FRC57	On 20/06/2014	Spot Bond	100.38660	37.08692	100.38660	30.89448			0.00	0	0.00
FRC61	On 28/07/2017	Spot Bond	101.46163	9.60920	101.46163	9.58562			0.00	0	0.00
FRC66	On 31/01/2022	Spot Bond	109.33538	7.55679	109.33538	7.53890			0.00	0	0.00
FRC67	On 20/09/2016	Spot Bond	100.46640	11.18979	100.46640	11.96204			0.00	0	0.00
FRC68	On 20/09/2016	Spot Bond	100.47150	11.27538	100.47150	12.04656			0.00	0	0.00
FRC69	On 31/01/2022	Spot Bond	109.51236	5.78931	109.51236	5.77560			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM Yield	MarkPrice	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
FRC70	On 20/09/2014	Spot Bond	111.32550	26.98433	111.32550	26.92907			0.00	0	0.00
FRC71	On 31/01/2022	Spot Bond	109.33538	5.30994	109.33538	5.29737			0.00	0	0.00
FRC72	On 31/01/2017	Spot Bond	114.09057	6.47755	114.09057	6.46168			0.00	0	0.00
FRC74	On 20/09/2016	Spot Bond	114.42023	9.07510	114.42023	9.05616			0.00	0	0.00
FRC75	On 20/12/2012	Spot Bond	100.45580	81.49471	100.45580	99.72554			0.00	0	0.00
FRC76	On 28/07/2017	Spot Bond	101.66489	10.71192	101.66489	10.68558			0.00	0	0.00
FRC77	On 15/06/2016	Spot Bond	100.00000	17.49280	100.00000	17.44948			0.00	0	0.00
FRC78	On 15/06/2016	Spot Bond	100.79789	16.98621	100.79789	16.94385			0.00	0	0.00
FRC79	On 15/06/2016	Spot Bond	100.69405	15.47929	100.69405	15.44072			0.00	0	0.00
FRC80	On 15/06/2016	Spot Bond	4.73000	106.32666	4.73000	106.28280			0.00	0	0.00
FRC81	On 20/12/2012	Spot Bond	100.56499	81.86250	100.56499	99.72524			0.00	0	0.00
FRC82	On 15/06/2016	Spot Bond	100.70697	15.66663	100.70697	15.62758			0.00	0	0.00
FRC83	On 20/12/2016	Spot Bond	100.40068	10.08593	100.40068	9.41298			0.00	0	0.00
FRC84	On 20/12/2016	Spot Bond	100.46304	11.13271	100.46304	10.46565			0.00	0	0.00
FRC85	On 20/12/2014	Spot Bond	100.61808	29.23393	100.61808	25.43783			0.00	0	0.00
FRC86	On 20/12/2016	Spot Bond	100.54671	12.53934	100.54671	11.88014			0.00	0	0.00
FRC87	On 20/12/2016	Spot Bond	100.52525	12.17837	100.52525	11.51716			0.00	0	0.00
FRC88	On 20/12/2012	Spot Bond	100.34678	81.12873	100.34678	99.72583			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
FRC89	On 20/12/2012	Spot Bond	100.34394	81.11920	100.34394	99.72583				0.00	0	0.00
FRC90	On 20/03/2013	Spot Bond	100.32862	81.09361	100.32862	99.77998			601,971,720,000.00	6,000,000	3,000,000.00	
FRC91	On 20/03/2013	Spot Bond	100.34043	81.09332	100.34043	99.77996				0.00	0	0.00
FRC92	On 20/03/2013	Spot Bond	100.34112	81.09962	100.34112	99.77995			200,682,240,000.00	2,000,000	1,000,000.00	
FRC93	On 20/03/2013	Spot Bond	100.34682	81.35223	100.34682	99.72508				0.00	0	0.00
FRC94	On 20/03/2017	Spot Bond	100.44788	9.64638	100.44788	10.02311				0.00	0	0.00
FRC95	On 15/06/2016	Spot Bond	100.64235	14.61427	100.64235	14.58453				0.00	0	0.00
FRC96	On 20/03/2017	Spot Bond	100.44732	9.63672	100.44732	10.01352				0.00	0	0.00
FRC97	On 20/03/2015	Spot Bond	98.04956	21.91400	98.04956	24.34836				0.00	0	0.00
FRC98	On 15/06/2016	Spot Bond	100.67532	15.09162	100.67532	15.06088				0.00	0	0.00
FRC99	On 24/02/2017	Spot Bond	101.43156	13.52136	101.43156	13.48819				0.00	0	0.00
FRE2A1	On 02/08/2013	Spot Bond	101.08680	60.28805	101.08680	60.14058				0.00	0	0.00
FRE2A2	On 02/08/2013	Spot Bond	102.04635	62.43887	102.04635	62.28484				0.00	0	10,000.00
FRE2B1	On 02/08/2013	Spot Bond	101.11165	60.35187	101.11165	60.20421				0.00	0	0.00
FRE2B2	On 02/08/2013	Spot Bond	104.68033	61.74299	104.68033	61.58718				0.00	0	0.00
FRE2C	On 02/08/2013	Spot Bond	96.98334	61.74849	96.98334	61.60295				0.00	0	0.00
FRE2D	On 02/08/2013	Spot Bond	101.19191	60.55804	101.19191	60.40978				0.00	0	0.00

Contract Details	Strike	Call / Put	MTM Yield	MarkPrice	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
FRE2E	On 02/08/2013	Spot Bond	101.39248	61.07312	101.39248	60.92332			0.00	0	0.00
FRE2F	On 02/08/2013	Spot Bond	101.63872	61.70525	101.63872	61.55358			0.00	0	0.00
FRE2G	On 02/08/2013	Spot Bond	101.79324	62.10179	101.79324	61.94894			0.00	0	0.00
FRI15	On 14/03/2015	Spot Bond	137.45936	16.61891	137.45936	16.56624			0.00	0	0.00
FRJ13	On 01/09/2013	Spot Bond	101.30769	56.52723	101.30769	56.38561		324,184,608,000.00		3,200,000	1,600,000.00
FRJ14	On 20/07/2014	Spot Bond	104.00517	29.65308	104.00517	29.57868			0.00	0	0.00
FRJ15	On 04/04/2015	Spot Bond	100.18638	23.62431	100.18638	23.55043			0.00	0	0.00
FRJ16	On 21/01/2016	Spot Bond	103.41346	13.12805	103.41346	13.09528			0.00	0	0.00
FRJ17	On 04/04/2017	Spot Bond	100.62484	10.94737	100.62484	10.91300			0.00	0	0.00
FRJ18	On 21/02/2018	Spot Bond	101.45882	7.82619	101.45882	7.80699			0.00	0	0.00
FRJ19	On 04/04/2019	Spot Bond	100.00000	12.61892	100.00000	12.59498			0.00	0	0.00
FRS36	On 07/12/2023	Spot Bond	254.50193	2.29159	254.50193	2.28127			0.00	0	0.00
FRS37	On 07/12/2023	Spot Bond	265.81898	2.19788	265.81898	2.18769			0.00	0	0.00
FRS43	On 07/12/2023	Spot Bond	249.70910	2.33380	249.70910	2.32344			0.00	0	0.00
FRS46	On 31/01/2022	Spot Bond	117.34620	3.36819	117.34620	3.35975			0.00	0	0.00
FRS49	On 27/10/2020	Spot Bond	101.41744	7.72448	101.41744	7.70553			0.00	0	0.00
FRS51	On 31/01/2022	Spot Bond	117.54524	3.67925	117.54524	3.66898			0.00	0	0.00
FRS56	On 19/07/2016	Spot Bond	101.77641	11.80404	101.77641	11.77500			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM Yield	MarkPrice	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
FRS59	On 07/10/2016	Spot Bond	100.01476	12.14473	100.01476	12.11530			224,033,062,400.00	2,240,000	1,120,000.00
FRS61	On 02/08/2013	Spot Bond	101.49749	61.34273	101.49749	61.19212			0.00	0	0.00
FRS62	On 04/11/2026	Spot Bond	101.25022	7.60148	101.25022	7.58286			0.00	0	0.00
FRS63	On 22/12/2013	Spot Bond	100.29734	44.57867	100.29734	44.46921			221,055,337,360.00	2,204,000	1,102,000.00
FRS64	On 26/01/2042	Spot Bond	90.41057	3.11969	90.41057	3.11249			0.00	0	0.00
FRS65	On 30/03/2013	Spot Bond	100.18030	98.55336	100.18030	98.29009			0.00	0	0.00
FRS66	On 22/03/2013	Spot Bond	100.00000	99.45355	100.00000	99.18257			0.00	0	0.00
FRS67	On 25/05/2013	Spot Bond	100.68430	81.83900	100.68430	81.59980			0.00	0	0.00
FRS68	On 09/11/2024	Spot Bond	100.00000	0.99388	100.00000	0.99077			0.00	0	0.00
FRS69	On 31/05/2017	Spot Bond	101.11871	12.67359	101.11871	12.63274			0.00	0	0.00
FRS70	On 04/06/2013	Spot Bond	100.52362	79.73940	100.52362	79.50733			0.00	0	0.00
FRS71	On 08/06/2013	Spot Bond	100.43945	78.83399	100.43945	78.60733			0.00	0	0.00
FRS72	On 09/11/2024	Spot Bond	101.12618	8.67794	101.12618	8.65058			0.00	0	0.00
FRS73	On 12/06/2017	Spot Bond	101.07593	15.81966	101.07593	15.76870			0.00	0	0.00
FRS74	On 14/06/2017	Spot Bond	100.44759	8.28916	100.44759	8.26261			0.00	0	0.00
FRS75	On 13/06/2014	Spot Bond	100.44015	36.25915	100.44015	36.14299			0.00	0	0.00
FRS76	On 18/06/2017	Spot Bond	100.76967	14.26006	100.76967	14.21426			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM Yield	MarkPrice	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
FRS77	On 19/07/2014	Spot Bond	101.24351	31.34749	101.24351	31.20824			0.00	0	0.00
FRS78	On 08/08/2013	Spot Bond	101.17008	56.80830	101.17008	56.55610			0.00	0	0.00
FRS79	On 10/07/2017	Spot Bond	100.00000	3.77269	100.00000	3.74438			0.00	0	0.00
FRS80	On 24/10/2013	Spot Bond	100.00000	54.32037	100.00000	53.91265			0.00	0	0.00
FRS81	On 30/10/2042	Spot Bond	2.25000	102.57260	2.25000	102.53092			0.00	0	0.00
FRS82	On 21/11/2017	Spot Bond	100.00000	2.74932	100.00000	2.72868			0.00	0	0.00
FRS83	On 13/12/2013	Spot Bond	100.00000	37.31371	100.00000	37.02744			0.00	0	0.00
FRX14	On 01/09/2014	Spot Bond	105.55013	32.25521	105.55013	32.17979		105,550,130.00	1,000	1,402,000.00	
FRX15	On 14/03/2015	Spot Bond	106.51279	23.97430	106.51279	23.91782		541,937,075,520.00	5,088,000	1,352,000.00	
FRX16	On 15/09/2016	Spot Bond	104.36488	13.58791	104.36488	13.55642		0.00	0	0.00	
FRX17	On 15/09/2017	Spot Bond	105.51532	11.74922	105.51532	11.72175		0.00	0	0.00	
FRX18	On 14/04/2018	Spot Bond	113.83008	11.64292	113.83008	11.61413		0.00	0	2,000,000.00	
FRX19	On 15/11/2019	Spot Bond	108.96559	10.40880	108.96559	10.39100		544,827,950.00	5,000	2,861,000.00	
FRX24	On 10/12/2024	Spot Bond	117.28648	9.40241	117.28648	9.37860		0.00	0	0.00	
FRX31	On 21/02/2031	Spot Bond	102.81960	12.13723	102.81960	12.10990		0.00	0	0.00	
FRX45	On 14/04/2045	Spot Bond	79.83345	11.33977	79.83345	11.31887		0.00	0	0.00	
FTG1	On 05/09/2016	Spot Bond	100.94835	14.10428	100.94835	14.06906		0.00	0	0.00	
GBL01	On 15/10/2015	Spot Bond	100.00000	21.52681	100.00000	21.36524		0.00	0	0.00	

Contract Details	Strike	Call / Put	MTM Yield	MarkPrice	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
GFC03	On 10/04/2015	Spot Bond	100.01778	24.04548	100.01778	23.97040			0.00	0	0.00
GFC04	On 11/04/2017	Spot Bond	104.81266	13.05247	104.81266	13.02228			0.00	0	0.00
GFC2	On 27/02/2013	Spot Bond	100.00000	87.97005	100.00000	87.76781			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	95.41821	100.00000	95.18319			0.00	0	0.00
GPT12	On 28/02/2013	Spot Bond	100.00000	88.84352	100.00000	88.63975			0.00	0	0.00
GPT20	On 30/01/2013	Spot Bond	100.00000	89.90148	100.00000	89.68059			0.00	0	0.00
GPT21	On 28/02/2013	Spot Bond	100.00000	83.90805	100.00000	83.71560			0.00	0	0.00
GRA292	On 15/02/2013	Spot Bond	100.00000	86.49289	100.00000	86.28842			0.00	0	0.00
GRA299	On 18/12/2012	Spot Bond	99.03016	66.88290	99.03016	66.88289			0.00	0	0.00
GRA300	On 15/02/2013	Spot Bond	100.00000	86.49289	100.00000	86.28842			0.00	0	0.00
GRA301	On 20/03/2013	Spot Bond	100.00000	80.21978	100.00000	80.04386			0.00	0	0.00
GRB85	On 25/01/2013	Spot Bond	100.00000	91.02244	100.00000	90.79602			0.00	0	0.00
GRB89	On 25/01/2013	Spot Bond	100.00000	91.02244	100.00000	90.79602			0.00	0	0.00
GRD164	On 18/01/2013	Spot Bond	100.00000	92.63959	100.00000	92.40506			0.00	0	0.00
GRD166	On 15/02/2013	Spot Bond	100.00000	86.49289	100.00000	86.28842			0.00	0	0.00
GRD179	On 11/01/2013	Spot Bond	100.00000	94.31525	100.00000	94.07216			0.00	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	93.11224	100.00000	92.87532			0.00	0	0.00
GRD181	On 31/01/2013	Spot Bond	100.00000	89.68059	100.00000	89.46078			0.00	0	0.00
GRD182	On 04/02/2013	Spot Bond	100.00000	88.80779	100.00000	88.59223			0.00	0	0.00
GRDB1	On 10/01/2018	Spot Bond	100.01501	7.95001	100.01501	7.93075			0.00	0	0.00
GRDC1	On 10/01/2018	Spot Bond	100.01973	10.06775	100.01973	10.04336			0.00	0	0.00
GRH1A1	On 25/10/2017	Spot Bond	100.00000	3.04521	100.00000	3.01387			0.00	0	0.00
GRH1A2	On 25/10/2017	Spot Bond	100.00000	3.04521	100.00000	3.01387			0.00	0	0.00
GRH1A3	On 25/10/2017	Spot Bond	100.00000	3.04521	100.00000	3.01387			0.00	0	0.00
GRH1A4	On 25/10/2017	Spot Bond	100.00000	2.53381	100.00000	2.52265			0.00	0	0.00
GRH1B	On 25/10/2017	Spot Bond	100.00000	3.04521	100.00000	3.01387			0.00	0	0.00
GRH1C	On 25/10/2017	Spot Bond	100.00000	3.04521	100.00000	3.01387			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	26.86021	100.57078	26.79336			0.00	0	0.00
GRT02	On 13/05/2016	Spot Bond	101.42786	12.36108	101.42786	12.33075		20,285,572,000.00		200,000	100,000.00
GRT03	On 15/10/2015	Spot Bond	99.93193	17.09840	99.93193	17.05701			0.00	0	0.00
GRT04	On 15/09/2016	Spot Bond	100.43806	9.91415	100.43806	9.88949			0.00	0	0.00
GRT05	On 25/01/2015	Spot Bond	102.01673	21.15959	102.01673	21.10740			0.00	0	0.00
GRT06	On 11/12/2017	Spot Bond	100.00000	12.25303	100.00000	12.15903			0.00	0	0.00

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	11.02322	100.31458	100.31458	10.99615			0.00	0	0.00
HILB01	On 18/07/2015	Spot Bond	99.88260	19.34273	99.88260	99.88260	19.25775		399,530,400,000.00		4,000,000	0.00
HILB02	On 13/09/2017	Spot Bond	100.51108	8.39667	100.51108	100.51108	8.35877			0.00	0	0.00
HILC02	On 17/01/2013	Spot Bond	100.00000	92.87532	100.00000	100.00000	92.63959			0.00	0	0.00
HM1B5U	On 19/07/2045	Spot Bond	100.00000	0.00000	100.00000	100.00000	0.00000			0.00	0	0.00
HM1B6U	On 19/07/2045	Spot Bond	100.00000	0.00000	100.00000	100.00000	0.00000			0.00	0	0.00
HMS1B2	On 19/01/2013	Spot Bond	105.54321	93.30016	105.54321	105.54321	91.77348			0.00	0	0.00
HMS1B3	On 19/01/2013	Spot Bond	105.54321	93.30016	105.54321	105.54321	91.77348			0.00	0	0.00
HMS1B5	On 19/07/2013	Spot Bond	100.00000	66.80522	100.00000	100.00000	66.67882			0.00	0	0.00
HMS1B6	On 19/07/2013	Spot Bond	100.00000	73.87815	100.00000	100.00000	73.73799			0.00	0	0.00
HMS1B7	On 19/07/2013	Spot Bond	101.63173	62.74594	101.63173	101.63173	62.59171		406,526,920,000.00		4,000,000	2,000,000.00
HMS1B8	On 19/07/2015	Spot Bond	101.67762	16.71127	101.67762	101.67762	16.67017			0.00	0	0.00
HMS1B9	On 19/07/2015	Spot Bond	105.13866	17.96530	105.13866	105.13866	17.91979			0.00	0	0.00
HMS1C2	On 19/01/2013	Spot Bond	105.76786	93.33951	105.76786	105.76786	91.75741			0.00	0	0.00
HMS1C3	On 19/07/2013	Spot Bond	101.68917	62.87094	101.68917	101.68917	62.71634			0.00	0	0.00
HMS1C4	On 19/07/2015	Spot Bond	101.75803	17.05921	101.75803	101.75803	17.01724			0.00	0	0.00
HMS1C5	On 19/07/2015	Spot Bond	117.06290	15.74346	117.06290	117.06290	15.69959			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM Yield	MarkPrice	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
HMS1D2	On 19/01/2013	Spot Bond	106.05795	93.39033	106.05795	91.73667			0.00	0	0.00
HMS1D3	On 19/07/2013	Spot Bond	101.79257	63.09588	101.79257	62.94059			0.00	0	0.00
HMS1D4	On 19/07/2015	Spot Bond	101.86140	17.50607	101.86140	17.46295			0.00	0	0.00
HMS1D5	On 19/07/2015	Spot Bond	117.06290	16.17333	117.06290	16.12827			0.00	0	0.00
HMS1E2	On 19/01/2013	Spot Bond	107.08651	93.57051	107.08651	91.66321			0.00	0	0.00
HMS1E3	On 19/07/2013	Spot Bond	101.93042	63.39565	101.93042	63.23942			0.00	0	0.00
HMS1E4	On 19/07/2015	Spot Bond	101.98773	18.05143	101.98773	18.00693			0.00	0	0.00
HMS1F2	On 19/01/2013	Spot Bond	108.34719	93.79139	108.34719	91.57334			0.00	0	0.00
HMS1G2	On 19/01/2013	Spot Bond	110.21153	94.11808	110.21153	91.44075			0.00	0	0.00
HWAY20	On 31/07/2020	Spot Bond	115.88630	12.05880	115.88630	12.02889		1,391,446,804,100.00		12,007,000	39,503,000.00
HWAY23	On 07/12/2023	Spot Bond	272.42396	2.14675	272.42396	2.13664		217,939,168,000.00		800,000	96,000,000.00
HWAY24	On 07/12/2024	Spot Bond	271.70682	2.15218	271.70682	2.14206			0.00	0	0.00
HWAY34	On 31/07/2034	Spot Bond	101.83148	12.47947	101.83148	12.45159		203,662,960.00		2,000	29,516,000.00
HWAY35	On 31/07/2035	Spot Bond	102.02133	12.46229	102.02133	12.43441			0.00	0	0.00
I2025	On 31/01/2025	Spot Bond	1.00000	114.18903	0.98000	114.39982		21,000,000,000.00		21,000,000	194,000,000.00
I2038	On 31/01/2038	Spot Bond	1.72000	113.66489	1.70000	114.06800		1,323,712,000,000.00		769,600,000	290,030,000.00
I2050	On 31/12/2050	Spot Bond	1.92000	118.78296	1.90000	119.34517		2,418,816,000,000.00		259,800,000	423,000,000.00
IBC01	On 16/03/2015	Spot Bond	95.45000	22.35403	95.45000	22.31303			0.00	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	81.27253	100.50759	81.27252				0.00	0	0.00
IBL11	On 12/03/2015	Spot Bond	109.26558	25.01871	109.26558	24.95853			168,706,055,520.00		1,544,000	0.00
IBL12	On 12/03/2013	Spot Bond	100.86049	82.87708	100.86049	82.69078				0.00	0	0.00
IBL13	On 12/03/2015	Spot Bond	102.46253	19.24573	102.46253	19.19702			122,955,036,000.00		1,200,000	600,000.00
IBL14	On 28/06/2015	Spot Bond	100.92206	16.25580	100.92206	16.21567				0.00	0	7,000,000.00
IBL15	On 28/06/2013	Spot Bond	100.23329	64.99667	100.23329	64.83715				0.00	0	12,000,000.00
IBL18	On 10/12/2013	Spot Bond	100.52781	55.40896	100.52781	55.27110				0.00	0	0.00
IBL19	On 15/03/2014	Spot Bond	100.74849	37.22163	100.74849	37.12885				0.00	0	0.00
IBL20	On 15/03/2014	Spot Bond	103.45013	43.24608	103.45013	43.14659				0.00	0	0.00
IBL21	On 15/03/2016	Spot Bond	108.14435	16.62541	108.14435	16.58576				0.00	0	0.00
IBL22	On 15/03/2018	Spot Bond	111.48026	12.21559	111.48026	12.18573				0.00	0	0.00
IBL23	On 21/04/2014	Spot Bond	102.47730	39.85810	102.47730	39.76761				0.00	0	0.00
IBL24	On 21/04/2014	Spot Bond	99.82217	42.76498	99.82217	42.66154				0.00	0	0.00
IBL25	On 18/08/2014	Spot Bond	100.88835	27.64580	100.88835	27.57829				0.00	0	0.00
IBL26	On 18/08/2014	Spot Bond	106.87614	27.76609	106.87614	27.69369				0.00	0	0.00
IBL28	On 18/08/2016	Spot Bond	105.97204	14.48531	105.97204	14.45189				0.00	0	0.00
IBL32	On 03/11/2014	Spot Bond	101.15611	28.50233	101.15611	28.43257				0.00	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	10.73943	101.23137	10.71313			0.00	0	0.00
IBL34	On 31/01/2017	Spot Bond	119.59470	5.07064	119.59470	5.05774			0.00	0	0.00
IBL36	On 31/01/2022	Spot Bond	121.25275	3.28678	121.25275	3.27833			0.00	0	0.00
IBL37	On 02/04/2015	Spot Bond	100.15533	23.94822	100.15533	23.87335			0.00	0	0.00
IBL38	On 02/04/2017	Spot Bond	100.16252	11.17212	100.16252	11.13718		80,130,016,000.00		800,000	400,000.00
IBL39	On 02/04/2018	Spot Bond	105.78604	10.99557	105.78604	10.96995			0.00	0	0.00
IBL40	On 15/06/2015	Spot Bond	100.66354	18.90705	100.66354	18.84636		80,530,832,000.00		800,000	400,000.00
IBL42	On 15/06/2017	Spot Bond	100.43811	8.87642	100.43811	8.84798			0.00	0	60,000,000.00
IBL43	On 15/11/2015	Spot Bond	100.00000	11.50581	100.00000	11.41945			0.00	0	0.00
IBL45	On 21/12/2018	Spot Bond	100.00000	8.61153	100.00000	8.51509			0.00	0	0.00
IBL46	On 15/01/2020	Spot Bond	100.00000	11.33022	100.00000	11.20220		200,000,000.00		2,000	314,000.00
IC02	On 09/05/2013	Spot Bond	100.00000	75.52970	100.00000	75.38043			0.00	0	0.00
IDC01U	On 08/11/2026	Spot Bond	100.00000	0.00507	100.00000	0.00505			0.00	0	0.00
IDCP01	On 19/04/2015	Spot Bond	99.89211	20.13268	99.89211	20.08792			0.00	0	0.00
IDCP02	On 19/04/2015	Spot Bond	99.89211	20.13268	99.89211	20.08792			0.00	0	0.00
IDCP03	On 31/01/2017	Spot Bond	100.97091	10.08028	100.97091	10.05791			0.00	0	0.00
IDCP04	On 19/10/2017	Spot Bond	5.00000	104.18687	5.00000	104.15894			0.00	0	0.00
IDW001	On 30/06/2016	Spot Bond	101.37699	14.51715	101.37699	14.47129			0.00	0	12,500,000.00

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
IDW002	On 30/06/2016	Spot Bond	101.30327	13.71515	101.30327	13.67185				0.00	0	0.00
IDW003	On 30/06/2016	Spot Bond	100.00000	16.87591	100.00000	16.74730				0.00	0	0.00
IFM01	On 31/03/2016	Spot Bond	112.11249	18.39700	112.11249	18.35208				0.00	0	0.00
IHL01	On 29/12/2014	Spot Bond	100.20174	22.27147	100.20174	22.21682				0.00	0	0.00
IHL02	On 29/12/2014	Spot Bond	100.20174	22.27147	100.20174	22.21682				0.00	0	0.00
IHL03	On 17/05/2017	Spot Bond	101.14829	10.66161	101.14829	10.62800				0.00	0	0.00
IKH1D	On 09/12/2028	Spot Bond	100.00000	7.40428	100.00000	7.38595				0.00	0	0.00
IN01E	On 23/07/2013	Spot Bond	101.89135	64.62560	101.89135	64.33701				0.00	0	0.00
IN02E	On 06/08/2013	Spot Bond	101.88356	57.23266	101.88356	56.97710				0.00	0	0.00
IN03E	On 13/08/2013	Spot Bond	101.64472	55.53598	101.64472	55.28847				0.00	0	0.00
IN04	On 15/03/2015	Spot Bond	101.44581	25.48494	101.44581	25.42724				0.00	0	0.00
IN04E	On 27/08/2013	Spot Bond	100.58397	52.51543	100.58397	52.28338			804,671,760,000.00	8,000,000	0.00	
IN05E	On 14/11/2013	Spot Bond	100.00000	53.87654	100.00000	53.46772				0.00	0	0.00
IN07	On 16/05/2013	Spot Bond	104.33728	73.58079	104.33728	73.43299				0.00	0	0.00
IN09	On 01/02/2016	Spot Bond	101.67347	14.95298	101.67347	14.91622				0.00	0	0.00
IN177U	On 24/01/2013	Spot Bond	100.00000	91.25000	100.00000	91.02244				0.00	0	0.00
IN178U	On 24/01/2013	Spot Bond	100.00000	91.25000	100.00000	91.02244				0.00	0	0.00

Contract Details	Strike	Call / Put	MTM Yield	MarkPrice	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
IN181U	On 31/01/2013	Spot Bond	100.00000	89.68059	100.00000	89.46078			0.00	0	0.00
IND204	On 24/01/2013	Spot Bond	100.00000	91.25000	100.00000	91.02244			0.00	0	0.00
IND205	On 31/01/2013	Spot Bond	100.00000	89.68059	100.00000	89.46078			0.00	0	0.00
IND207	On 14/02/2013	Spot Bond	100.00000	86.69834	100.00000	86.49289			0.00	0	0.00
IND208	On 21/02/2013	Spot Bond	100.00000	85.28037	100.00000	85.08159			0.00	0	0.00
IND209	On 28/02/2013	Spot Bond	100.00000	83.90805	100.00000	83.71560			0.00	0	0.00
IND234	On 21/08/2013	Spot Bond	100.00000	58.15250	100.00000	58.02345			0.00	0	0.00
IND302	On 08/01/2013	Spot Bond	98.62666	95.11672	98.62666	94.87288		35,505,597,600,000.00	360,000,000	180,000,000.00	
IND303	On 15/01/2013	Spot Bond	98.52695	93.44191	98.52695	93.20681			0.00	0	0.00
IND304	On 22/01/2013	Spot Bond	98.42745	91.82828	98.42745	91.60144			0.00	0	0.00
IND305	On 29/01/2013	Spot Bond	100.00000	90.12346	100.00000	89.90148			0.00	0	0.00
IND306	On 05/02/2013	Spot Bond	100.00000	88.59223	100.00000	88.37772			0.00	0	0.00
IND307	On 12/02/2013	Spot Bond	100.00000	87.11217	100.00000	86.90476			0.00	0	0.00
IND308	On 19/02/2013	Spot Bond	100.00000	85.68075	100.00000	85.48009			0.00	0	0.00
IND309	On 26/02/2013	Spot Bond	100.00000	84.29561	100.00000	84.10138			0.00	0	0.00
IND310	On 05/03/2013	Spot Bond	100.00000	82.95455	100.00000	82.76644			0.00	0	0.00
IND311	On 12/03/2013	Spot Bond	100.00000	81.65548	100.00000	81.47321			0.00	0	0.00
IND312	On 19/03/2013	Spot Bond	100.00000	80.39648	100.00000	80.21978			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
IND313	On 26/03/2013	Spot Bond	100.00000		79.17570	100.00000	79.00433			0.00	0	0.00
IND314	On 02/04/2013	Spot Bond	100.00000		77.99145	100.00000	77.82516			0.00	0	0.00
IND315	On 09/04/2013	Spot Bond	100.00000		76.84211	100.00000	76.68067			0.00	0	0.00
IND316	On 16/04/2013	Spot Bond	100.00000		75.72614	100.00000	75.56936			0.00	0	0.00
IND317	On 23/04/2013	Spot Bond	100,000.00000		0.29349	100,000.00000	0.29115			0.00	0	0.00
IND318	On 24/04/2013	Spot Bond	100.00000		74.48980	100.00000	74.33809			0.00	0	0.00
IND319	On 25/04/2013	Spot Bond	100.00000		74.33809	100.00000	74.18699			0.00	0	0.00
IND320	On 26/04/2013	Spot Bond	100.00000		74.18699	100.00000	74.03651			0.00	0	0.00
IND321	On 27/04/2013	Spot Bond	100.00000		74.03651	100.00000	73.88664			0.00	0	0.00
IND322	On 28/04/2013	Spot Bond	100.00000		73.88664	100.00000	73.73737			0.00	0	0.00
IND323	On 29/04/2013	Spot Bond	100.00000		73.73737	100.00000	73.58871			0.00	0	0.00
IND324	On 30/04/2013	Spot Bond	100.00000		73.58871	100.00000	73.44064			0.00	0	0.00
IND325	On 01/05/2013	Spot Bond	100.00000		73.44064	100.00000	73.29317			0.00	0	0.00
IND326	On 02/05/2013	Spot Bond	100.00000		73.29317	100.00000	73.14629			0.00	0	0.00
IND327	On 03/05/2013	Spot Bond	100.00000		73.14629	100.00000	73.00000			0.00	0	0.00
IND328	On 04/05/2013	Spot Bond	100.00000		73.00000	100.00000	72.85429			0.00	0	0.00
IND329	On 05/05/2013	Spot Bond	100.00000		72.85429	100.00000	72.70916			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM Yield	MarkPrice	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
IND330	On 06/05/2013	Spot Bond	100.00000	72.70916	100.00000	72.56461			0.00	0	0.00
IND331	On 07/05/2013	Spot Bond	100.00000	72.56461	100.00000	72.42063			0.00	0	0.00
IND332	On 08/05/2013	Spot Bond	100.00000	72.42063	100.00000	72.27723			0.00	0	0.00
IND333	On 09/05/2013	Spot Bond	100.00000	72.27723	100.00000	72.13439			0.00	0	0.00
IND334	On 20/08/2013	Spot Bond	100.00000	63.03594	100.00000	62.91635			0.00	0	0.00
IND335	On 27/08/2013	Spot Bond	100.00000	62.20354	100.00000	62.08552			0.00	0	0.00
IND336	On 03/09/2013	Spot Bond	100.00000	61.38212	100.00000	61.26567			0.00	0	0.00
IND337	On 10/09/2013	Spot Bond	100.00000	60.57155	100.00000	60.45664			0.00	0	0.00
IND338	On 17/09/2013	Spot Bond	100.00000	59.77169	100.00000	59.65829			0.00	0	0.00
IND339	On 25/09/2013	Spot Bond	100.00000	53.80188	100.00000	53.68248			0.00	0	0.00
IND340	On 01/10/2013	Spot Bond	100.00000	53.08944	100.00000	52.97162			0.00	0	0.00
IND341	On 08/10/2013	Spot Bond	100.00000	52.27018	100.00000	52.15418			0.00	0	0.00
IND342	On 15/10/2013	Spot Bond	100.00000	51.46356	100.00000	51.34935			0.00	0	0.00
IND343	On 22/10/2013	Spot Bond	100.00000	50.66938	100.00000	50.55693			0.00	0	0.00
IND344	On 29/10/2013	Spot Bond	100.00000	49.88746	100.00000	49.77675			0.00	0	0.00
IND345	On 05/11/2013	Spot Bond	100.00000	49.11761	100.00000	49.00861			0.00	0	0.00
IND346	On 12/11/2013	Spot Bond	100.00000	48.35964	100.00000	48.25232			0.00	0	0.00
IND347	On 19/11/2013	Spot Bond	100.00000	47.61336	100.00000	47.50770			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM Yield	MarkPrice	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
IND348	On 26/11/2013	Spot Bond	100.00000	46.87861	100.00000	46.77457			0.00	0	0.00
IND349	On 03/12/2013	Spot Bond	100.00000	46.15519	100.00000	46.05276			0.00	0	0.00
IND350	On 10/12/2013	Spot Bond	100.00000	45.44293	100.00000	45.34208			0.00	0	0.00
IND351	On 17/12/2013	Spot Bond	100.00000	44.74166	100.00000	44.64237			0.00	0	0.00
INF001	On 30/07/2013	Spot Bond	101.10218	83.16338	101.10218	82.79539			0.00	0	0.00
INF002	On 05/02/2013	Spot Bond	100.97718	90.89397	100.97718	90.67199			0.00	0	0.00
ING100	On 19/05/2013	Spot Bond	101.06512	87.24107	101.06512	87.03633			0.00	0	0.00
ING114	On 31/12/2015	Spot Bond	100.29400	16.18611	100.29400	16.14680			0.00	0	0.00
ING115	On 31/03/2016	Spot Bond	103.81357	19.63851	103.81357	19.58932			0.00	0	0.00
ING116	On 31/03/2016	Spot Bond	101.94170	18.87870	101.94170	18.83216			0.00	0	0.00
ING130	On 16/02/2013	Spot Bond	100.00000	86.28842	100.00000	86.08491			0.00	0	0.00
ING131	On 24/02/2013	Spot Bond	100.00000	84.68677	100.00000	84.49074			0.00	0	0.00
ING132	On 22/12/2018	Spot Bond	100.34045	8.03837	100.34045	8.01862			0.00	0	0.00
ING133	On 28/02/2013	Spot Bond	100.00000	88.79569	100.00000	88.59203			0.00	0	0.00
ING135	On 10/12/2014	Spot Bond	100.81708	29.01650	100.81708	28.94412			0.00	0	0.00
ING138	On 22/03/2017	Spot Bond	100.33341	10.00729	100.33341	9.98271			0.00	0	0.00
ING147	On 16/12/2012	Spot Bond	100.35507	76.29605	100.35507	76.29604			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM Yield	MarkPrice	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
ING148	On 18/03/2013	Spot Bond	100.00000	82.80787	100.00000	82.62547			0.00	0	0.00
ING153	On 03/04/2017	Spot Bond	6.50000	100.92289	6.50000	100.91100			0.00	0	0.00
ING154	On 03/04/2013	Spot Bond	100.13131	97.09350	100.13131	96.75943			0.00	0	0.00
ING157	On 12/04/2013	Spot Bond	99.98478	94.01802	99.98478	93.70467			0.00	0	0.00
ING161	On 20/03/2017	Spot Bond	100.44355	9.42473	100.44355	10.11974			0.00	0	0.00
ING166	On 02/01/2013	Spot Bond	100.14548	99.15096	100.14548	98.88898			0.00	0	0.00
ING167	On 30/09/2014	Spot Bond	100.16956	31.75807	100.16956	31.65878			0.00	0	0.00
ING168	On 07/03/2013	Spot Bond	100.49744	84.72920	100.49744	84.53716			0.00	0	0.00
ING169	On 07/06/2013	Spot Bond	100.49744	71.84914	100.49744	71.56969			0.00	0	0.00
ING170	On 18/03/2013	Spot Bond	100.32608	80.52294	100.32608	80.34512			0.00	0	0.00
ING171	On 19/03/2013	Spot Bond	100.31481	80.34689	100.31481	80.16986			0.00	0	0.00
ING173	On 28/02/2013	Spot Bond	100.14461	86.13883	100.14461	85.94103			0.00	0	0.00
ING174	On 28/05/2013	Spot Bond	100.14677	74.38306	100.14677	74.09105			0.00	0	0.00
ING175	On 28/08/2013	Spot Bond	100.14677	52.36863	100.14677	52.13806			0.00	0	0.00
ING176	On 28/02/2013	Spot Bond	100.14488	86.14299	100.14488	85.94518			0.00	0	0.00
ING177	On 28/02/2015	Spot Bond	100.00000	14.50950	100.00000	14.44570			0.00	0	0.00
ING178	On 28/08/2015	Spot Bond	100.00000	9.67300	100.00000	9.63046			0.00	0	0.00
ING182	On 23/01/2013	Spot Bond	100.00000	91.47870	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
ING183	On 11/06/2013	Spot Bond	100.00000	55.71934	100.00000	55.31848			0.00	0	0.00
ING185	On 18/06/2013	Spot Bond	100.00000	50.77613	100.00000	50.38657			0.00	0	0.00
ING32	On 30/04/2013	Spot Bond	101.21767	90.99454	101.21767	90.77074			0.00	0	0.00
ING33	On 31/10/2013	Spot Bond	101.23672	60.76028	101.23672	60.61147			0.00	0	0.00
ING34	On 31/10/2013	Spot Bond	101.23672	60.76028	101.23672	60.61147			0.00	0	0.00
ING46	On 16/10/2013	Spot Bond	99.91080	63.86774	99.91080	63.71315			0.00	0	0.00
ING60U	On 28/02/2014	Spot Bond	100.00000	42.92949	100.00000	42.82319			0.00	0	0.00
ING89	On 31/12/2014	Spot Bond	100.24109	25.71657	100.24109	25.65413			0.00	0	0.00
INJ02	On 30/04/2015	Spot Bond	102.25661	25.60079	102.25661	25.53752			0.00	0	0.00
IPB3	On 04/12/2013	Spot Bond	100.77468	56.90124	100.77468	56.75936			0.00	0	0.00
IPF01	On 13/04/2015	Spot Bond	99.93260	23.47109	99.93260	23.39785			0.00	0	0.00
IPF02	On 13/04/2016	Spot Bond	99.93094	14.71352	99.93094	14.66761			0.00	0	0.00
IPF03	On 13/04/2017	Spot Bond	99.92988	11.06988	99.92988	11.03534			0.00	0	0.00
IPF06	On 13/04/2017	Spot Bond	104.73009	12.25667	104.73009	12.22834			0.00	0	0.00
IPL4	On 29/03/2014	Spot Bond	104.25515	41.85746	104.25515	41.76055			312,765,450.00	3,000	25,221,000.00
IPL5	On 28/09/2015	Spot Bond	100.91681	16.45703	100.91681	16.41640			0.00	0	0.00
IPL6	On 28/09/2017	Spot Bond	108.21861	12.48760	108.21861	12.45779			432,874,440.00	4,000	13,973,000.00

Contract Details	Strike	Call / Put	MTM Yield	MarkPrice	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
IV012		On 26/11/2014	Spot Bond	101.03261	28.89543	101.03261	28.82479		0.00	0	0.00
IV013		On 22/06/2015	Spot Bond	100.34728	19.48967	100.34728	19.44180		0.00	0	0.00
IV014		On 22/06/2015	Spot Bond	109.98505	24.84907	109.98505	24.78964		0.00	0	0.00
IV015		On 20/09/2017	Spot Bond	100.44886	8.99831	100.44886	11.23030	120,538,632,000.00		1,200,000	600,000.00
IV016		On 06/12/2021	Spot Bond	100.75653	8.13056	100.75653	8.11029		0.00	0	0.00
IV017		On 31/01/2022	Spot Bond	110.94012	3.51585	110.94012	3.50743		0.00	0	0.00
IV019		On 31/03/2028	Spot Bond	124.10625	2.70436	124.10625	2.69643		0.00	0	0.00
IV01E		On 29/08/2013	Spot Bond	100.58379	52.07521	100.58379	51.84259		0.00	0	0.00
IV022		On 02/04/2022	Spot Bond	100.18782	9.72048	100.18782	9.69008	80,150,256,000.00		800,000	400,000.00
IV023		On 11/07/2022	Spot Bond	99.99997	10.35037	99.99997	10.30486	399,999,880,000.00		4,000,000	10,000,000.00
IV024		On 27/07/2022	Spot Bond	101.62507	9.76893	101.62507	9.72540		0.00	0	0.00
IV025		On 12/09/2019	Spot Bond	100.60774	0.34526	100.60774	0.34370		0.00	0	330,000.00
IV026		On 27/09/2024	Spot Bond	100.28878	0.00845	100.28878	0.00841		0.00	0	0.00
IV02E		On 17/10/2013	Spot Bond	100.00000	59.74007	100.00000	59.26599		0.00	0	0.00
IV030		On 31/01/2025	Spot Bond	100.00000	3.07804	100.00000	3.05691		0.00	0	0.00
IV030A		On 31/01/2025	Spot Bond	100.00000	3.00593	100.00000	2.98369		0.00	0	0.00
IV03E		On 18/11/2013	Spot Bond	100.00000	52.25978	100.00000	51.86323		0.00	0	0.00
IV04		On 31/03/2013	Spot Bond	102.06373	82.16868	102.06373	81.98990	575,231,182,280.00		5,636,000	0.00

Contract Details	Strike	Call / Put	MTM Yield	MarkPrice	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
IV07	On 31/03/2013	Spot Bond	100.17994	97.09255	100.17994	98.40415			0.00	0	0.00
IV08	On 30/04/2018	Spot Bond	117.77551	13.86946	117.77551	13.83403			0.00	0	0.00
IV09	On 30/04/2018	Spot Bond	101.74618	10.69591	101.74618	10.66960			0.00	0	0.00
IV19A	On 31/03/2028	Spot Bond	124.10625	2.67566	124.10625	2.66781			0.00	0	0.00
IVA204	On 26/01/2013	Spot Bond	100.00000	90.79602	100.00000	90.57072			0.00	0	0.00
IVA206	On 09/02/2013	Spot Bond	100.00000	87.74038	100.00000	87.52998			0.00	0	0.00
IVA207	On 16/02/2013	Spot Bond	100.00000	86.28842	100.00000	86.08491			0.00	0	0.00
IVA208	On 23/02/2013	Spot Bond	100.00000	84.88372	100.00000	84.68677			0.00	0	0.00
IVA229	On 19/07/2013	Spot Bond	100.00000	62.57625	100.00000	62.43738			0.00	0	0.00
IVA234	On 23/08/2013	Spot Bond	100.00000	57.89468	100.00000	57.76619			0.00	0	0.00
IVA301	On 03/01/2013	Spot Bond	100.00000	96.30607	100.00000	96.05263			0.00	0	0.00
IVA302	On 10/01/2013	Spot Bond	98.62399	94.63043	98.62399	94.38908		34,518,396,500,000.00	350,000,000	175,000,000.00	
IVA303	On 17/01/2013	Spot Bond	98.49850	92.97478	98.49850	92.74209			0.00	0	0.00
IVA304	On 24/01/2013	Spot Bond	98.39906	91.37800	98.39906	91.15345		6,887,934,200,000.00	70,000,000	35,000,000.00	
IVA305	On 31/01/2013	Spot Bond	100.00000	89.68059	100.00000	89.46078			0.00	0	0.00
IVA306	On 07/02/2013	Spot Bond	100.00000	88.16425	100.00000	87.95181			0.00	0	0.00
IVA307	On 14/02/2013	Spot Bond	100.00000	86.69834	100.00000	86.49289			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM Yield	MarkPrice	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
IVA308	On 21/02/2013	Spot Bond	100.00000	85.28037	100.00000	85.08159			0.00	0	0.00
IVA309	On 28/02/2013	Spot Bond	100.00000	83.90805	100.00000	83.71560			0.00	0	0.00
IVA310	On 07/03/2013	Spot Bond	100.00000	82.57919	100.00000	82.39278			0.00	0	0.00
IVA311	On 14/03/2013	Spot Bond	100.00000	81.29176	100.00000	81.11111			0.00	0	0.00
IVA312	On 22/03/2013	Spot Bond	100.00000	79.86871	100.00000	79.69432			0.00	0	0.00
IVA313	On 28/03/2013	Spot Bond	100.00000	78.83369	100.00000	78.66379			0.00	0	0.00
IVA314	On 04/04/2013	Spot Bond	100.00000	77.65957	100.00000	77.49469			0.00	0	0.00
IVA315	On 11/04/2013	Spot Bond	100.00000	76.51992	100.00000	76.35983			0.00	0	0.00
IVA316	On 18/04/2013	Spot Bond	100.00000	75.41322	100.00000	75.25773			0.00	0	0.00
IVA317	On 10/05/2013	Spot Bond	100.00000	72.13439	100.00000	71.99211			0.00	0	0.00
IVA318	On 11/05/2013	Spot Bond	100.00000	71.99211	100.00000	71.85039			0.00	0	0.00
IVA319	On 12/05/2013	Spot Bond	100.00000	71.85039	100.00000	71.70923			0.00	0	0.00
IVA320	On 13/05/2013	Spot Bond	100.00000	71.70923	100.00000	71.56863			0.00	0	0.00
IVA321	On 14/05/2013	Spot Bond	100.00000	71.56863	100.00000	71.42857			0.00	0	0.00
IVA322	On 15/05/2013	Spot Bond	100.00000	71.42857	100.00000	71.28906			0.00	0	0.00
IVA323	On 16/05/2013	Spot Bond	100.00000	71.28906	100.00000	71.15010			0.00	0	0.00
IVA324	On 17/05/2013	Spot Bond	100.00000	71.15010	100.00000	71.01167			0.00	0	0.00
IVA325	On 18/05/2013	Spot Bond	100.00000	71.01167	100.00000	70.87379			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
IVA326	On 19/05/2013	Spot Bond	100.00000	70.87379	100.00000	70.73643				0.00	0	0.00
IVA327	On 20/05/2013	Spot Bond	100.00000	70.73643	100.00000	70.59961				0.00	0	0.00
IVA328	On 21/05/2013	Spot Bond	100.00000	70.59961	100.00000	70.46332				0.00	0	0.00
IVA329	On 22/05/2013	Spot Bond	100.00000	70.46332	100.00000	70.32755				0.00	0	0.00
IVA330	On 23/05/2013	Spot Bond	100.00000	70.32755	100.00000	70.19231				0.00	0	0.00
IVA331	On 24/05/2013	Spot Bond	100.00000	70.19231	100.00000	70.05758				0.00	0	0.00
IVA332	On 25/05/2013	Spot Bond	100.00000	70.05758	100.00000	69.92337				0.00	0	0.00
IVA333	On 15/08/2013	Spot Bond	100.00000	63.63733	100.00000	63.51659				0.00	0	0.00
IVA334	On 22/08/2013	Spot Bond	100.00000	62.79698	100.00000	62.67784				0.00	0	0.00
IVA335	On 29/08/2013	Spot Bond	100.00000	61.96773	100.00000	61.85016				0.00	0	0.00
IVA336	On 05/09/2013	Spot Bond	100.00000	61.14943	100.00000	61.03342				0.00	0	0.00
IVA337	On 12/09/2013	Spot Bond	100.00000	60.34194	100.00000	60.22745				0.00	0	0.00
IVA338	On 19/09/2013	Spot Bond	100.00000	59.54510	100.00000	59.43213				0.00	0	0.00
IVA339	On 26/09/2013	Spot Bond	100.00000	53.68248	100.00000	53.56335				0.00	0	0.00
IVA340	On 03/10/2013	Spot Bond	100.00000	52.85407	100.00000	52.73677				0.00	0	0.00
IVA341	On 10/10/2013	Spot Bond	100.00000	52.03843	100.00000	51.92295				0.00	0	0.00
IVA342	On 17/10/2013	Spot Bond	100.00000	51.23539	100.00000	51.12168				0.00	0	0.00

Contract Details	Strike	Call / Put	MTM Yield	MarkPrice	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
IVA343	On 24/10/2013	Spot Bond	100.00000	50.44474	100.00000	50.33279			0.00	0	0.00
IVA344	On 31/10/2013	Spot Bond	100.00000	49.66628	100.00000	49.55606			0.00	0	0.00
IVA345	On 07/11/2013	Spot Bond	100.00000	48.89984	100.00000	48.79132			0.00	0	0.00
IVA346	On 14/11/2013	Spot Bond	100.00000	48.14523	100.00000	48.03839			0.00	0	0.00
IVA347	On 21/11/2013	Spot Bond	100.00000	47.40227	100.00000	47.29707			0.00	0	0.00
IVA348	On 28/11/2013	Spot Bond	100.00000	46.67077	100.00000	46.56719			0.00	0	0.00
IVA349	On 05/12/2013	Spot Bond	100.00000	45.95055	100.00000	45.84858			0.00	0	0.00
IVA350	On 12/12/2013	Spot Bond	100.00000	45.24145	100.00000	45.14105			0.00	0	0.00
IVA351	On 19/12/2013	Spot Bond	100.00000	44.54330	100.00000	44.44444			0.00	0	0.00
IVC001	On 05/07/2013	Spot Bond	100.11329	65.59609	100.11329	65.43702			0.00	0	0.00
IVC002	On 12/02/2020	Spot Bond	101.15218	7.82478	101.15218	7.80562			0.00	0	0.00
IVC004	On 29/04/2014	Spot Bond	101.33204	41.76288	101.33204	41.66049			0.00	0	0.00
IVC005	On 27/07/2015	Spot Bond	101.39683	18.52118	101.39683	18.43880			0.00	0	0.00
IVF001	On 10/01/2013	Spot Bond	100.01454	97.10011	100.01454	96.84917			0.00	0	0.00
IVF002	On 01/08/2013	Spot Bond	101.10215	58.72753	101.10215	58.46695			0.00	0	0.00
IVF003	On 07/02/2013	Spot Bond	100.97704	90.45111	100.97704	90.23129			0.00	0	0.00
IVF004	On 09/05/2013	Spot Bond	100.00000	72.01957	100.00000	71.48479			0.00	0	0.00
JDC01U	On 14/05/2013	Spot Bond	100.00000	75.61225	100.00000	75.46428			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
JDC02U	On 14/11/2013	Spot Bond	100.00000		46.37131	100.00000	46.02325			0.00	0	0.00
JDG01	On 30/10/2015	Spot Bond	100.00000		12.97987	100.00000	12.88244			0.00	0	0.00
KCF01U	On 30/04/2013	Spot Bond	100.00000		92.15707	100.00000	91.93285			0.00	0	0.00
KCF02U	On 30/04/2013	Spot Bond	100.00000		92.00449	100.00000	91.78063			0.00	0	0.00
KSB004	On 01/02/2013	Spot Bond	103.25721		94.50402	103.25721	94.26626			0.00	0	0.00
KSB005	On 28/02/2013	Spot Bond	102.85510		88.76754	102.85510	88.55910			0.00	0	0.00
KSB007	On 31/08/2017	Spot Bond	100.85336		3.31061	100.85336	3.29788			0.00	0	0.00
KSB008	On 01/11/2017	Spot Bond	100.00000		3.19644	100.00000	3.17245			0.00	0	0.00
KSP003	On 01/02/2013	Spot Bond	100.00000		92.73863	100.00000	92.51188			0.00	0	0.00
KSP004	On 01/04/2013	Spot Bond	100.00000		80.91745	100.00000	80.74455			0.00	0	0.00
KW01	On 31/10/2027	Spot Bond	146.46402		10.72810	146.46402	10.69558			0.00	0	0.00
LBK01	On 25/10/2013	Spot Bond	101.88203		61.83811	101.88203	61.68578			0.00	0	0.00
LBK02	On 26/03/2015	Spot Bond	100.15505		21.75422	100.15505	21.70087			0.00	0	0.00
LGL02	On 13/08/2017	Spot Bond	100.36228		12.07769	100.36228	12.03215			7,426,808,720.00	74,000	5,875,000.00
LGL03	On 03/04/2018	Spot Bond	98.87452		2.17014	98.87452	2.16196			0.00	0	100,000.00
LHL01	On 13/12/2015	Spot Bond	100.00000		9.32843	100.00000	9.25686			0.00	0	0.00
LHL02	On 13/12/2015	Spot Bond	10.70000		105.62624	10.70000	105.56725			0.00	0	10,000,000.00

Contract Details	Strike	Call / Put	MTM Yield	MarkPrice	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
LHL03	On 13/12/2016	Spot Bond	100.00000	4.66421	100.00000	4.62843			0.00	0	0.00
MAQ007	On 27/01/2013	Spot Bond	100.00000	90.57072	100.00000	90.34653			0.00	0	0.00
MAQ008	On 09/02/2013	Spot Bond	100.00000	87.74038	100.00000	87.52998			0.00	0	0.00
MAQ015	On 23/08/2013	Spot Bond	100.00000	57.89468	100.00000	57.76619			0.00	0	0.00
MAQ018	On 11/01/2013	Spot Bond	98.55765	94.39264	98.55765	94.15267		354,807,540,000.00	3,600,000	1,800,000.00	
MAQ020	On 02/08/2013	Spot Bond	101.08680	58.47124	101.08680	58.21182			0.00	0	0.00
MAQ023	On 11/01/2013	Spot Bond	98.70105	94.38494	98.70105	94.14466			0.00	0	0.00
MAQ024	On 11/03/2013	Spot Bond	97.83334	82.16187	97.83334	81.98133			0.00	0	0.00
MAQ025	On 11/10/2013	Spot Bond	100.00000	63.27998	100.00000	62.80500			0.00	0	0.00
MAQ026	On 11/02/2013	Spot Bond	100.00000	87.32057	100.00000	87.11217			0.00	0	0.00
MAQ027	On 07/03/2013	Spot Bond	100.00000	82.57919	100.00000	82.39278			0.00	0	0.00
MAQ028	On 12/04/2013	Spot Bond	100.00000	76.35983	100.00000	76.20042			0.00	0	0.00
MBC17	On 06/02/2013	Spot Bond	100.00000	88.37772	100.00000	88.16425			0.00	0	0.00
MBC18	On 21/02/2013	Spot Bond	100.00000	85.28037	100.00000	85.08159			0.00	0	0.00
MBF018	On 15/04/2013	Spot Bond	99.92980	94.97572	99.92980	94.73543			0.00	0	0.00
MBF019	On 15/04/2014	Spot Bond	99.92873	43.86682	99.92873	43.76062			0.00	0	0.00
MBF024	On 26/05/2013	Spot Bond	100.85528	85.53980	100.85528	85.34265			0.00	0	0.00
MBF025	On 26/05/2014	Spot Bond	100.87824	38.77742	100.87824	38.68275			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM Yield	MarkPrice	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
MBF027	On 07/10/2014	Spot Bond	100.00907	30.93090	100.00907	30.85596			0.00	0	0.00
MBF028	On 16/04/2015	Spot Bond	99.91959	22.93723	99.91959	22.86566			0.00	0	133,350,000.00
MBF029	On 01/10/2015	Spot Bond	100.16737	16.00982	100.16737	15.89080			0.00	0	40,000,000.00
MBF030	On 01/10/2017	Spot Bond	100.17350	2.44494	100.17350	2.43429			0.00	0	0.00
MBF031	On 06/12/2013	Spot Bond	100.00000	39.12242	100.00000	38.81891			0.00	0	0.00
MBP011	On 30/01/2013	Spot Bond	100.00000	91.55904	100.00000	91.33407			0.00	0	0.00
MBP012	On 29/01/2013	Spot Bond	101.40172	91.56822	101.40172	91.33984			0.00	0	0.00
MBP013	On 29/01/2014	Spot Bond	101.42165	42.07326	101.42165	41.97003			0.00	0	0.00
MBP18U	On 28/01/2014	Spot Bond	100.00000	42.59578	100.00000	42.49259			0.00	0	0.00
MBP19U	On 18/02/2013	Spot Bond	100.00000	87.31551	100.00000	87.11055			0.00	0	0.00
MBP20U	On 17/02/2014	Spot Bond	100.00000	40.46954	100.00000	40.37151			0.00	0	0.00
MBP21U	On 11/04/2014	Spot Bond	100.00000	44.14983	100.00000	44.04288			0.00	0	0.00
MBP22U	On 09/09/2014	Spot Bond	100.00000	21.55135	100.00000	21.49798			0.00	0	0.00
MBP23U	On 13/02/2015	Spot Bond	100.00000	21.28876	100.00000	21.23718			0.00	0	0.00
MBP24U	On 22/03/2016	Spot Bond	100.00000	6.83833	100.00000	6.82158			0.00	0	0.00
MBP25U	On 22/03/2015	Spot Bond	100.00000	16.69514	100.00000	16.65425			0.00	0	0.00
MBSA01	On 16/04/2019	Spot Bond	106.46019	10.29920	106.46019	10.27509			106,460,190.00	1,000	292,000.00

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
MCB3M	On 13/12/2014	Spot Bond	100.55268	26.88611	100.55268	26.81920				0.00	0	0.00
MCB4M	On 13/12/2013	Spot Bond	100.00000	37.31371	100.00000	37.02744				0.00	0	0.00
MCB5M	On 13/12/2014	Spot Bond	100.00000	18.65686	100.00000	18.51372				0.00	0	0.00
MEFSA1	On 05/10/2014	Spot Bond	100.10089	29.37804	100.10089	29.31261				0.00	0	0.00
MEFSA2	On 05/10/2014	Spot Bond	100.10166	29.42530	100.10166	29.35976				0.00	0	0.00
MEFSA3	On 05/10/2016	Spot Bond	100.10553	12.14449	100.10553	12.11745				0.00	0	0.00
MEFSA4	On 05/01/2019	Spot Bond	102.05054	11.05199	102.05054	11.02725				0.00	0	0.00
MEFSA6	On 05/07/2026	Spot Bond	102.14122	10.91006	102.14122	10.88563				0.00	0	0.00
MEFSB3	On 05/10/2016	Spot Bond	100.13874	14.37313	100.13874	14.34111				0.00	0	0.00
MEFSB4	On 05/01/2019	Spot Bond	102.46074	13.91129	102.46074	13.88005				0.00	0	0.00
MEFSB5	On 05/01/2022	Spot Bond	102.63527	14.28621	102.63527	14.25409				0.00	0	0.00
MET01	On 15/12/2014	Spot Bond	109.14290	24.80337	109.14290	24.74409				0.00	0	96,600,000.00
MFS1A1	On 20/12/2015	Spot Bond	100.35527	14.06063	100.35527	13.93908				0.00	0	0.00
MFS1A2	On 20/12/2018	Spot Bond	100.36949	6.84549	100.36949	8.29723				0.00	0	0.00
MFS1B	On 20/09/2019	Spot Bond	108.22148	9.61224	108.22148	12.18077				0.00	0	0.00
MGL01	On 15/09/2015	Spot Bond	105.26282	19.20379	105.26282	19.15897			81,578,685,500.00		775,000	25,406,000.00
MIL01	On 31/05/2015	Spot Bond	100.76354	20.22703	100.76354	20.16206				0.00	0	0.00
MIL02	On 31/05/2017	Spot Bond	106.38091	10.72369	106.38091	10.69859				0.00	0	0.00

Contract Details	Strike	Call / Put	MTM Yield	MarkPrice	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
MQB01	On 31/05/2013	Spot Bond	100.73012	84.96471	100.73012	84.76637			0.00	0	0.00
MQB02	On 31/05/2017	Spot Bond	106.29569	10.44596	106.29569	10.42152			425,182,760.00	4,000	7,023,000.00
MTN02	On 13/07/2014	Spot Bond	109.35704	36.76446	109.35704	36.67741			656,142,240.00	6,000	4,357,000.00
MTN03	On 13/07/2015	Spot Bond	108.68196	22.42119	108.68196	22.36837			0.00	0	9,840,000.00
MTN04	On 13/07/2017	Spot Bond	112.43670	14.82827	112.43670	14.79236			225,323,146,800.00	2,004,000	4,473,000.00
MTN05	On 28/10/2013	Spot Bond	105.38322	53.29886	105.38322	53.17506			0.00	0	0.00
MTNC11	On 16/01/2013	Spot Bond	98.63643	93.19978	98.63643	92.96563			0.00	0	0.00
MTNC12	On 20/03/2013	Spot Bond	97.71856	80.58343	97.71856	80.40996			0.00	0	0.00
MTNC13	On 09/04/2013	Spot Bond	100.00000	76.84211	100.00000	76.68067			0.00	0	0.00
N4A111	On 14/08/2020	Spot Bond	100.00000	6.31654	100.00000	6.30125			0.00	0	0.00
N4A202	On 14/08/2020	Spot Bond	100.00000	0.10807	100.00000	0.10781			0.00	0	0.00
N4A205	On 14/08/2020	Spot Bond	100.00000	6.61634	100.00000	6.60031			0.00	0	0.00
N4A208	On 14/08/2020	Spot Bond	100.00000	6.69810	100.00000	6.68188			0.00	0	0.00
N4A211	On 14/08/2020	Spot Bond	100.89771	6.15206	100.89771	6.13703			0.00	0	0.00
N4A302	On 14/08/2020	Spot Bond	100.90718	6.21634	100.90718	6.20116			0.00	0	0.00
N4A305	On 14/08/2020	Spot Bond	100.92303	6.32348	100.92303	6.30803			403,692,120,000.00	4,000,000	0.00
N4A308	On 14/08/2020	Spot Bond	100.93092	6.37703	100.93092	6.36144			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM Yield	MarkPrice	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
N4A311		On 14/08/2020	Spot Bond	100.94038	6.44128	100.94038	6.42555		0.00	0	0.00
N4A402		On 14/08/2020	Spot Bond	100.96406	6.60186	100.96406	6.58573		0.00	0	0.00
N4A405		On 14/08/2020	Spot Bond	100.97993	6.70888	100.97993	6.69248		0.00	0	0.00
N4A408		On 14/08/2020	Spot Bond	100.99728	6.82656	100.99728	6.80988		0.00	0	0.00
N4A411		On 14/08/2020	Spot Bond	101.01305	6.93353	101.01305	6.91658		0.00	0	0.00
N4A502		On 14/08/2020	Spot Bond	101.02081	6.98700	101.02081	6.96991		0.00	0	0.00
N4B508		On 14/08/2020	Spot Bond	101.11573	7.62799	101.11573	7.60932		0.00	0	0.00
N4C508		On 14/08/2020	Spot Bond	101.22620	8.37443	101.22620	8.35392		0.00	0	0.00
N4D68U		On 14/08/2020	Spot Bond	100.00000	0.10807	100.00000	0.10781		0.00	0	0.00
N4E68U		On 14/08/2020	Spot Bond	100.00000	0.10807	100.00000	0.10781		0.00	0	0.00
NAM01		On 19/11/2022	Spot Bond	8.00000	107.25648	8.00000	107.21089		0.00	0	0.00
NBK10B		On 21/04/2014	Spot Bond	101.70052	42.03940	101.70052	41.93601		0.00	0	0.00
NBK11B		On 27/10/2014	Spot Bond	101.25975	28.90769	101.25975	28.83687		0.00	0	0.00
NBK12B		On 20/02/2015	Spot Bond	100.87403	19.84214	100.87403	19.79369		0.00	0	14,000,000.00
NBK13B		On 21/02/2017	Spot Bond	101.31348	8.92961	101.31348	8.90772		0.00	0	0.00
NBK14B		On 27/08/2015	Spot Bond	100.75760	15.72544	100.75760	15.65585		0.00	0	0.00
NBK15B		On 27/08/2017	Spot Bond	100.79541	8.82082	100.79541	8.78178		0.00	0	125,000,000.00
NBK2A		On 15/09/2015	Spot Bond	110.77590	20.15184	110.77590	20.10283	19,400,404,918,800.00	175,132,000	98,140,000.00	

Contract Details	Strike	Call / Put	MTM Yield	MarkPrice	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
NBK2B	On 15/09/2015	Spot Bond	101.00801	15.18780	101.00801	15.14985			0.00	0	0.00
NBK3A	On 09/09/2019	Spot Bond	118.84122	12.63685	118.84122	12.60433			831,888,540.00	7,000	5,058,000.00
NBK4	On 28/10/2024	Spot Bond	30.23292	4.36525	30.23292	4.36209			0.00	0	0.00
NBK5B	On 19/04/2013	Spot Bond	102.03598	93.83353	102.03598	93.59395			0.00	0	0.00
NBK6A	On 19/04/2015	Spot Bond	111.25692	21.74224	111.25692	21.68946			0.00	0	9,400,000.00
NBK6B	On 19/04/2015	Spot Bond	101.70058	21.96501	101.70058	21.91099			61,020,348,000.00	600,000	300,000.00
NBK7B	On 19/04/2020	Spot Bond	101.79234	8.42048	101.79234	8.39975			0.00	0	0.00
NBK8A	On 24/03/2014	Spot Bond	103.06649	42.17822	103.06649	42.08147			0.00	0	0.00
NBK8B	On 24/03/2014	Spot Bond	100.27352	44.04707	100.27352	43.93893			0.00	0	20,000,000.00
NBK9A	On 23/03/2016	Spot Bond	107.67718	16.23843	107.67718	16.19983			646,063,080.00	6,000	6,938,000.00
NBK9B	On 23/03/2016	Spot Bond	100.28219	14.17857	100.28219	14.14376			0.00	0	0.00
NBK11	On 31/03/2013	Spot Bond	117.77042	89.98340	117.77042	89.73944			0.00	0	0.00
NCLN17	On 24/01/2013	Spot Bond	101.18874	92.45984	101.18874	92.22678			404,754,960,000.00	4,000,000	0.00
NCLN19	On 07/03/2013	Spot Bond	100.66622	83.95269	100.66622	83.76215			0.00	0	0.00
NCLN43	On 28/08/2014	Spot Bond	100.00000	31.04276	100.00000	30.98387			0.00	0	0.00
NCLN44	On 17/09/2014	Spot Bond	100.00000	39.21023	100.00000	39.13583			0.00	0	0.00
NCLN45	On 22/09/2014	Spot Bond	100.00000	29.60342	100.00000	29.54725			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM Yield	MarkPrice	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
NCLN46	On 20/10/2014	Spot Bond	100.00000	28.07043	100.00000	28.01718			0.00	0	0.00
NCLN48	On 25/02/2015	Spot Bond	100.88001	20.55967	100.88001	20.50947			0.00	0	0.00
NCLN49	On 12/03/2013	Spot Bond	100.53804	82.93829	100.53804	82.75235			0.00	0	0.00
NCLN50	On 25/03/2013	Spot Bond	100.29682	98.64102	100.29682	98.37365			0.00	0	0.00
NCLN51	On 26/03/2013	Spot Bond	100.27583	98.37398	100.27583	98.10811			0.00	0	0.00
NCLN52	On 26/03/2013	Spot Bond	100.27583	98.37398	100.27583	98.10811			0.00	0	0.00
NCLN53	On 26/03/2013	Spot Bond	100.27583	98.37398	100.27583	98.10811			0.00	0	0.00
NCLN54	On 31/03/2015	Spot Bond	100.26098	24.01409	100.26098	23.95578			0.00	0	0.00
NCLN55	On 07/04/2015	Spot Bond	100.01676	23.41616	100.01676	23.35942			0.00	0	0.00
NCLN56	On 15/04/2015	Spot Bond	99.92572	22.99367	99.92572	22.93800			0.00	0	0.00
NCLN58	On 01/06/2015	Spot Bond	100.72872	20.18918	100.72872	20.13886			0.00	0	0.00
NCLN61	On 30/11/2015	Spot Bond	78.84167	18.04794	78.84167	18.01922			0.00	0	0.00
NCLN62	On 02/12/2015	Spot Bond	100.68736	15.10183	100.68736	15.06419			0.00	0	0.00
NCLN63	On 08/12/2015	Spot Bond	100.00000	12.78813	100.00000	12.76386			0.00	0	0.00
NCLN64	On 25/01/2016	Spot Bond	101.44317	13.28072	101.44317	13.24813			0.00	0	0.00
NCLN65	On 25/01/2016	Spot Bond	101.58167	13.94842	101.58167	13.91415			0.00	0	0.00
NCLN66	On 29/01/2016	Spot Bond	101.36186	13.22029	101.36186	13.18786			0.00	0	0.00
NCLN67	On 13/07/2016	Spot Bond	99.92294	12.55469	99.92294	12.52431			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
NCLN68	On 30/01/2013	Spot Bond	100.00000	92.44119	100.00000	92.21406				0.00	0	0.00
NCLN69	On 27/05/2016	Spot Bond	74.70107	14.73090	74.70107	14.70840				0.00	0	0.00
NCLN70	On 30/08/2013	Spot Bond	100.71896	56.74775	100.71896	56.60632				0.00	0	0.00
NCLN71	On 17/03/2014	Spot Bond	100.42509	37.80885	100.42509	37.73204				0.00	0	0.00
NCLN72	On 17/03/2014	Spot Bond	100.41859	37.74438	100.41859	37.66769				0.00	0	0.00
NCLN73	On 03/07/2015	Spot Bond	100.13494	20.38023	100.13494	20.29051			400,539,760,000.00		4,000,000	0.00
NCLN74	On 15/08/2017	Spot Bond	101.09351	9.85772	101.09351	9.81397				0.00	0	0.00
NCLN75	On 20/09/2017	Spot Bond	100.28784	1.71760	100.28784	2.56672				0.00	0	0.00
NCLN76	On 20/09/2015	Spot Bond	100.21716	8.74112	100.21716	13.05711				0.00	0	0.00
NCLN77	On 09/10/2017	Spot Bond	100.00000	3.80123	100.00000	3.77269				0.00	0	0.00
NED11	On 17/09/2015	Spot Bond	108.64353	20.52810	108.64353	20.47895			107,339,807,640.00		988,000	0.00
NED12A	On 14/12/2012	Spot Bond	100.43443	81.08459	100.43443	81.08457				0.00	0	0.00
NED12B	On 14/12/2012	Spot Bond	103.93706	69.21833	103.93706	69.21832				0.00	0	0.00
NED6	On 20/09/2013	Spot Bond	103.85854	60.08780	103.85854	59.94911				0.00	0	800,000.00
NED8	On 08/02/2014	Spot Bond	105.20960	46.55105	105.20960	46.44423			17,295,321,976,320.00		164,389,200	86,212,600.00
NED9	On 06/07/2017	Spot Bond	100.00389	8.28363	100.00389	8.26357				0.00	0	0.00
NEDH1A	On 20/11/2018	Spot Bond	122.15519	13.64439	122.15519	13.60850				0.00	0	0.00

Contract Details			Strike	Call / Put	MTM	Yield	MarkPrice	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
NEDH1B	On 20/11/2018	Spot Bond			109.62449		10.07408	109.62449	10.04760			438,497,960,000.00	4,000,000	0.00
NET41	On 16/02/2013	Spot Bond			100.00000		86.28842	100.00000	86.08491			0.00	0	0.00
NET45	On 13/03/2013	Spot Bond			100.00000		81.47321	100.00000	81.29176			0.00	0	0.00
NHM001	On 04/09/2015	Spot Bond			100.87482		17.67758	100.87482	17.59755			121,049,784,000.00	1,200,000	600,000.00
NILB10	On 08/12/2016	Spot Bond			154.74879		4.58001	154.74879	4.56431			0.00	0	0.00
NMP20N	On 24/07/2020	Spot Bond			110.78287		12.17338	110.78287	12.14425			0.00	0	0.00
NPL01	On 14/03/2013	Spot Bond			100.00000		81.29176	100.00000	81.11111			0.00	0	0.00
NPL02	On 13/06/2013	Spot Bond			100.00000		67.59259	100.00000	67.46765			0.00	0	0.00
NPL03	On 12/12/2013	Spot Bond			100.00000		37.60220	100.00000	37.31371			0.00	0	0.00
NQ1A10	On 22/05/2020	Spot Bond			112.47442		10.07846	112.47442	10.05135			0.00	0	0.00
NQ1A11	On 22/05/2016	Spot Bond			100.87478		12.12734	100.87478	12.09773			0.00	0	0.00
NQ1A12	On 22/05/2014	Spot Bond			100.84223		39.17019	100.84223	39.07459			0.00	0	0.00
NQ1A14	On 22/05/2013	Spot Bond			100.77827		86.28553	100.77827	86.08494			0.00	0	0.00
NQ1A15	On 22/05/2015	Spot Bond			100.82862		20.01729	100.82862	19.95435			1,613,257,920,000.00	16,000,000	0.00
NQ1B10	On 22/05/2020	Spot Bond			114.30671		10.11045	114.30671	10.08286			0.00	0	0.00
NQ1B11	On 22/05/2014	Spot Bond			100.88848		39.39787	100.88848	39.30167			0.00	0	0.00
NQ1B13	On 22/05/2013	Spot Bond			100.82727		86.35585	100.82727	86.15501			0.00	0	0.00
NQ1B14	On 22/05/2015	Spot Bond			100.85447		20.18885	100.85447	20.12535			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM Yield	MarkPrice	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
NQ1C10	On 22/05/2020	Spot Bond	112.37668	10.47050	112.37668	10.44235			0.00	0	0.00
NQ1C11	On 22/05/2014	Spot Bond	100.94287	39.66562	100.94287	39.56872			0.00	0	0.00
NQ1C13	On 22/05/2013	Spot Bond	100.89257	86.44960	100.89257	86.24843			0.00	0	0.00
NQ1C14	On 22/05/2015	Spot Bond	100.90208	20.50471	100.90208	20.44019			0.00	0	0.00
NQF1A9	On 22/05/2013	Spot Bond	100.90209	86.46327	100.90209	86.26205			0.00	0	0.00
NQF1B9	On 22/05/2013	Spot Bond	100.92679	86.54517	100.92679	86.34373			0.00	0	0.00
NQF1C9	On 22/05/2013	Spot Bond	101.02443	86.63900	101.02443	86.43716			0.00	0	0.00
NQF1D4	On 22/05/2013	Spot Bond	101.11272	86.76588	101.11272	86.56360			0.00	0	0.00
NQF1D5	On 22/05/2020	Spot Bond	101.14634	8.97759	101.14634	8.95562			0.00	0	0.00
NQF1D6	On 22/05/2016	Spot Bond	101.06357	13.48466	101.06357	13.45169			0.00	0	0.00
NRA013	On 31/10/2013	Spot Bond	133.37761	56.40971	133.37761	56.23471			0.00	0	30,000,000.00
NRA014	On 30/04/2014	Spot Bond	112.65666	37.95408	112.65666	37.86050			0.00	0	24,200,000.00
NRA018	On 30/11/2018	Spot Bond	127.61916	10.38949	127.61916	10.36136			0.00	0	7,500,000.00
NRA01U	On 31/03/2013	Spot Bond	100.00000	80.77388	100.00000	80.60091			0.00	0	0.00
NRA022	On 31/10/2022	Spot Bond	133.90446	10.54345	133.90446	10.51364		53,561,784,000.00		400,000	4,500,000.00
NRA023	On 31/05/2023	Spot Bond	166.40319	4.01568	166.40319	4.00121			0.00	0	82,000,000.00
NRA028	On 30/11/2028	Spot Bond	132.37089	9.78554	132.37089	9.75827			0.00	0	6,100,000.00

Contract Details	Strike	Call / Put	MTM Yield	MarkPrice	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
NTC09	On 18/04/2013	Spot Bond	99.96864	94.18397	99.96864	93.94740			0.00	0	0.00
NTC10	On 18/04/2014	Spot Bond	99.87889	43.39402	99.87889	43.28902			0.00	0	0.00
NTC11	On 18/04/2014	Spot Bond	99.88231	43.25176	99.88231	43.14710			0.00	0	0.00
NTC12	On 25/08/2016	Spot Bond	101.83987	10.57327	101.83987	10.54724			0.00	0	0.00
NTC13	On 31/01/2015	Spot Bond	101.27473	21.06074	101.27473	21.00913			0.00	0	0.00
NTC14	On 26/07/2013	Spot Bond	101.19990	60.31012	101.19990	60.04230			0.00	0	0.00
NTC15	On 26/07/2015	Spot Bond	101.37662	18.40132	101.37662	18.31948			0.00	0	0.00
OCT1A1	On 18/10/2015	Spot Bond	100.00000	16.37691	100.00000	16.33724			0.00	0	0.00
OCT1A4	On 18/10/2015	Spot Bond	100.00000	16.43016	100.00000	16.39035			0.00	0	0.00
OCT1B1	On 18/10/2015	Spot Bond	100.00000	16.46211	100.00000	16.42223			0.00	0	0.00
OCT1C1	On 18/10/2015	Spot Bond	100.00000	17.22893	100.00000	17.18718			0.00	0	0.00
OCT1D1	On 18/10/2015	Spot Bond	100.00000	18.08094	100.00000	18.03713			0.00	0	0.00
OCT1E1	On 18/10/2015	Spot Bond	100.00000	23.40602	100.00000	23.34932			0.00	0	0.00
OML01	On 27/10/2015	Spot Bond	110.62267	16.65313	110.62267	16.61289		719,932,336,360.00	6,508,000	106,471,000.00	
OTCA2U	On 31/07/2016	Spot Bond	100.00000	4.86376	100.00000	4.84237			0.00	0	0.00
PBET01	On 13/09/2015	Spot Bond	109.71000	13.22803	109.71000	13.20122			0.00	0	0.00
PCF03	On 06/04/2015	Spot Bond	100.00000	25.00994	100.00000	24.94935			0.00	0	0.00
PCF03U	On 02/03/2016	Spot Bond	100.00000	5.74846	100.00000	5.73423			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
PMM02	On 13/06/2013	Spot Bond	100.48296	78.02146	100.48296	77.80025				0.00	0	0.00
PMM04	On 25/01/2013	Spot Bond	98.38076	91.15495	98.38076	90.93154				0.00	0	0.00
PMM05	On 27/02/2013	Spot Bond	100.00000	88.85732	100.00000	88.65304				0.00	0	0.00
PNP03	On 21/02/2013	Spot Bond	100.00000	85.28037	100.00000	85.08159				0.00	0	0.00
PNP05	On 21/08/2013	Spot Bond	100.00000	62.37582	100.00000	62.23740				0.00	0	0.00
PNP07	On 21/02/2013	Spot Bond	100.00000	85.28037	100.00000	85.08159				0.00	0	0.00
PR2A1F	On 15/06/2014	Spot Bond	100.42050	37.32196	100.42050	37.22919				0.00	0	0.00
PR2A1G	On 15/06/2014	Spot Bond	100.00000	25.40155	100.00000	25.19998			128,400,000,000,000.00	284,000,000	706,000,000.00	
PR2A2B	On 15/12/2012	Spot Bond	103.78737	69.13392	103.78737	69.13392				0.00	0	0.00
PR2A3B	On 15/12/2012	Spot Bond	100.37625	81.06402	100.37625	81.06402				0.00	0	0.00
PR2A4D	On 15/06/2013	Spot Bond	100.37300	81.96800	100.37300	81.78367				0.00	0	0.00
PR2A9D	On 15/06/2013	Spot Bond	100.39251	82.02558	100.39251	81.84108				0.00	0	0.00
PR2A9E	On 15/09/2013	Spot Bond	100.41791	54.80212	100.41791	54.66591				0.00	0	0.00
PR2B1B	On 15/12/2012	Spot Bond	100.38925	81.10189	100.38925	81.10188				0.00	0	0.00
PR2B1F	On 15/06/2014	Spot Bond	100.43155	37.43358	100.43155	37.34053				0.00	0	0.00
PR2B1G	On 15/06/2014	Spot Bond	100.00000	25.40155	100.00000	25.19998			3,000,000,000,000.00	30,000,000	30,000,000.00	
PR2B2B	On 15/12/2012	Spot Bond	103.92808	69.25162	103.92808	69.25161				0.00	0	0.00

Contract Details	Strike	Call / Put	MTM Yield	MarkPrice	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
PR2B4D	On 15/06/2013	Spot Bond	100.42500	82.12154	100.42500	81.93677			0.00	0	0.00
PR2B5E	On 15/09/2013	Spot Bond	100.42441	55.10594	100.42441	54.96896			0.00	0	0.00
PR2C1B	On 15/12/2012	Spot Bond	100.41200	81.16815	100.41200	81.16814			0.00	0	0.00
PR2C1F	On 15/06/2014	Spot Bond	100.45623	37.68306	100.45623	37.58936			0.00	0	0.00
PR2C1G	On 15/06/2014	Spot Bond	100.00000	25.40155	100.00000	25.19998		7,340,000,000,000.00	73,400,000	63,600,000.00	
PR2C4D	On 15/06/2013	Spot Bond	100.48342	82.29424	100.48342	82.10900			0.00	0	0.00
PR2D1B	On 15/12/2012	Spot Bond	100.47042	81.33851	100.47042	81.33849			0.00	0	0.00
PR2D1F	On 15/06/2014	Spot Bond	100.48350	37.95874	100.48350	37.86433			0.00	0	0.00
PR2D1G	On 15/06/2014	Spot Bond	100.00000	25.40155	100.00000	25.19998			0.00	0	0.00
PR2D4D	On 15/06/2013	Spot Bond	100.53526	82.44773	100.53526	82.26207			0.00	0	0.00
PRM1A4	On 15/02/2014	Spot Bond	101.01119	40.02154	101.01119	39.92371			0.00	0	0.00
R009	On 15/09/2014	Spot Bond	115.36704	31.33715	115.36704	31.20314			0.00	0	0.00
R009P	On 15/09/2014	Spot Bond	90.32933	27.44133	90.32933	27.38489			0.00	0	0.00
R010P	On 21/12/2025	Spot Bond	36.97373	1.21387	36.97373	1.21274			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	5.41500	123.85546	5.39500	123.89382		122,054,667,714,015.00	540,104,841	5,993,417,359.00	
R158	On 15/09/2015	Spot Bond	122.26482	19.53154	122.26482	19.44459			0.00	0	0.00
R158P	On 15/09/2015	Spot Bond	85.50505	14.27205	85.50505	14.24401			0.00	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	14.03738	128.79704	13.97263			0.00	0	0.00
R159P	On 15/09/2016	Spot Bond	81.26980	7.83072	81.26980	7.81598			0.00	0	0.00
R179	On 01/08/2013	Spot Bond	106.08559	66.64024	106.08559	66.48630			0.00	0	0.00
R186	On 21/12/2026	Spot Bond	7.33000	127.43648	7.29000	127.82357		73,228,022,639,860.00	990,180,442	1,755,629,000.00	
R187P	On 21/12/2026	Spot Bond	34.66514	1.13737	34.66514	1.13637			0.00	0	0.00
R188P	On 21/12/2027	Spot Bond	32.55096	1.08392	32.55096	1.08303			0.00	0	0.00
R189	On 31/03/2013	Spot Bond	215.93414	134.79463	215.87872	134.27209		86,373,656,000.00	400,000	1,061,200,000.00	
R197	On 07/12/2023	Spot Bond	0.86000	285.34903	0.86000	285.26123		34,400,000.00	40,000	139,195,100.00	
R201	On 21/12/2014	Spot Bond	5.08500	106.87210	5.06500	106.89679		1,388,053,894,140.00	272,970,284	758,629,128.00	
R202	On 07/12/2033	Spot Bond	1.63000	215.10393	1.63000	215.03321		365,217,800,000.00	224,060,000	1,113,448,000.00	
R2023	On 28/02/2023	Spot Bond	6.86500	108.77354	6.83500	108.97994		4,907,033,350,000.00	714,790,000	1,867,200,000.00	
R203	On 15/09/2017	Spot Bond	5.87000	111.88827	5.84500	111.97855		12,530,713,067,000.00	134,704,100	7,103,129,300.00	
R204	On 21/12/2018	Spot Bond	6.10500	109.38395	6.08000	109.49722		24,809,277,486,180.00	063,763,716	4,608,961,275.00	
R2048	On 28/02/2048	Spot Bond	99.20808	11.29137	99.20808	11.26627		203,734,705,168,800.00	053,610,000	4,202,910,000.00	
R205	On 31/03/2014	Spot Bond	100.00000	44.42305	100.00000	44.31544			0.00	0	0.00
R206	On 15/01/2014	Spot Bond	5.09500	105.68977	5.08000	105.69110		5,872,089,400,000.00	152,520,000	1,241,560,000.00	
R207	On 15/01/2020	Spot Bond	6.37000	108.05340	6.34000	108.20898		10,828,258,532,000.00	699,883,600	5,994,218,000.00	

Contract Details	Strike	Call / Put	MTM Yield	MarkPrice	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
R208	On 31/03/2021	Spot Bond	6.46000	103.32577	6.43000	103.50023		14,633,781,003,420.00	265,291,177	8,499,361,927.00	
R209	On 31/03/2036	Spot Bond	8.12000	81.95699	8.08000	82.29236		29,904,129,930,640.00	682,774,622	0,220,438,561.00	
R210	On 31/03/2028	Spot Bond	1.38000	164.11700	1.35000	164.69497		69,621,000,000.00	50,450,000	266,775,000.00	
R211	On 31/01/2017	Spot Bond	0.12000	113.06972	-0.12000	113.03759		0.00	0	1,068,613,500.00	
R212	On 31/01/2022	Spot Bond	0.81500	133.16019	0.81500	133.11941		319,466,161,300.00	391,983,020	1,167,649,861.00	
R213	On 28/02/2031	Spot Bond	7.82500	94.19638	7.78500	94.53994		6,530,315,407,500.00	834,545,100	5,541,901,000.00	
R214	On 28/02/2041	Spot Bond	77.73332	10.22717	77.73332	10.20864		46,256,619,039,092.00	595,068,100	6,611,391,500.00	
R223C	On 15/03/2013	Spot Bond	98.10852	81.40194	98.10852	81.22422		0.00	0	0.00	
R224C	On 15/09/2013	Spot Bond	95.74929	56.27583	95.74929	56.15434		0.00	0	0.00	
R225C	On 15/03/2014	Spot Bond	93.40448	38.81196	93.40448	38.72987		0.00	0	0.00	
R226C	On 15/09/2014	Spot Bond	91.01110	27.21892	91.01110	27.16258		0.00	0	0.00	
R227C	On 15/03/2015	Spot Bond	87.49080	19.75222	87.49080	19.71266		0.00	0	0.00	
R228C	On 15/09/2015	Spot Bond	85.50505	14.27205	85.50505	14.24401		0.00	0	0.00	
R229C	On 15/03/2016	Spot Bond	83.47163	10.47094	83.47163	10.45078		0.00	0	0.00	
R230C	On 15/09/2016	Spot Bond	81.26980	7.83072	81.26980	7.81598		0.00	0	0.00	
R322C	On 21/12/2012	Spot Bond	99.35642	99.72853	99.35642	99.45853		0.00	0	0.00	
R323C	On 21/06/2013	Spot Bond	96.68315	67.26687	96.68315	67.12208		0.00	0	0.00	
R324C	On 21/12/2013	Spot Bond	94.26296	46.09697	94.26296	45.99980		0.00	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	32.08934	91.92899	32.02309				0.00	0	0.00
R326C	On 21/12/2014	Spot Bond	89.76971	22.64791	89.76971	22.60207				0.00	0	0.00
R327C	On 21/06/2015	Spot Bond	86.42385	16.56730	86.42385	16.53482				0.00	0	0.00
R328C	On 21/12/2015	Spot Bond	84.45562	12.05749	84.45562	12.03430				0.00	0	0.00
R329C	On 21/06/2016	Spot Bond	82.31050	8.93928	82.31050	8.92246				0.00	0	0.00
R330C	On 21/12/2016	Spot Bond	79.97373	6.76867	79.97373	6.75624				0.00	0	0.00
R331C	On 21/06/2017	Spot Bond	75.56089	5.57893	75.56089	5.56917				0.00	0	0.00
R332C	On 21/12/2017	Spot Bond	73.15412	4.42061	73.15412	4.41309				0.00	0	0.00
R333C	On 21/06/2018	Spot Bond	69.91580	3.69069	69.91580	3.68464				0.00	0	0.00
R334C	On 21/12/2018	Spot Bond	67.83418	3.00106	67.83418	2.99628				0.00	0	0.00
R335C	On 21/06/2019	Spot Bond	65.82731	2.47127	65.82731	2.46743				0.00	0	0.00
R336C	On 21/12/2019	Spot Bond	63.84766	2.06451	63.84766	2.06139				0.00	0	0.00
R337C	On 21/06/2020	Spot Bond	60.09257	1.94047	60.09257	1.93769				0.00	0	0.00
R338C	On 21/12/2020	Spot Bond	58.22853	1.67419	58.22853	1.67186				0.00	0	0.00
R339C	On 21/06/2021	Spot Bond	55.42223	1.56146	55.42223	1.55938				0.00	0	0.00
R340C	On 21/12/2021	Spot Bond	53.71567	1.37951	53.71567	1.37772				0.00	0	0.00
R341C	On 21/06/2022	Spot Bond	52.07678	1.22998	52.07678	1.22842				0.00	0	0.00

Contract Details	Strike	Call / Put	MTM Yield	MarkPrice	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
R342C	On 21/12/2022	Spot Bond	50.50256	1.10617	50.50256	1.10481			0.00	0	0.00
R343C	On 21/06/2023	Spot Bond	49.04085	0.99868	49.04085	0.99749			0.00	0	0.00
R344C	On 21/12/2023	Spot Bond	47.63992	0.90803	47.63992	0.90697			0.00	0	0.00
R345C	On 21/06/2024	Spot Bond	40.84619	1.39070	40.84619	1.38929			0.00	0	0.00
R346C	On 21/12/2024	Spot Bond	39.49703	1.32157	39.49703	1.32027			0.00	0	0.00
R347C	On 21/06/2025	Spot Bond	38.20719	1.26317	38.20719	1.26197			0.00	0	0.00
R348C	On 21/12/2025	Spot Bond	36.97373	1.21387	36.97373	1.21274			0.00	0	0.00
R349C	On 21/06/2026	Spot Bond	35.79392	1.17230	35.79392	1.17125			0.00	0	0.00
R350C	On 21/12/2026	Spot Bond	34.66514	1.13737	34.66514	1.13637			0.00	0	0.00
R351C	On 21/06/2027	Spot Bond	33.58493	1.10816	33.58493	1.10722			0.00	0	0.00
R352C	On 21/12/2027	Spot Bond	32.55096	1.08392	32.55096	1.08303			0.00	0	0.00
RCSB01	On 16/03/2014	Spot Bond	100.64880	39.53224	100.64880	39.43378			0.00	0	0.00
RCSB02	On 15/07/2013	Spot Bond	99.92574	64.17887	99.92574	64.02350			0.00	0	0.00
RCSB03	On 15/07/2016	Spot Bond	99.90770	14.08307	99.90770	14.04898			0.00	0	0.00
RCSB04	On 25/05/2015	Spot Bond	100.96576	21.48665	100.96576	21.41900			0.00	0	0.00
RCSB2U	On 24/07/2017	Spot Bond	100.00000	2.22940	100.00000	2.21959			0.00	0	0.00
RCSC08	On 08/03/2013	Spot Bond	100.56581	83.67405	100.56581	83.48472			0.00	0	0.00
RCSC09	On 06/06/2013	Spot Bond	100.63344	79.63414	100.63344	79.40352			0.00	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	79.63658	100.61948	79.40598				0.00	0	0.00
RCSC11	On 06/09/2013	Spot Bond	100.62865	51.00649	100.62865	50.77604				0.00	0	0.00
RDFB01	On 30/03/2015	Spot Bond	100.22952	23.12652	100.22952	23.06977				0.00	0	0.00
RDFC04	On 06/09/2013	Spot Bond	100.00000	78.70736	100.00000	78.59727				0.00	0	0.00
RDFC06	On 07/03/2013	Spot Bond	100.00000	82.57919	100.00000	82.39278				0.00	0	0.00
RES06	On 18/10/2014	Spot Bond	101.67229	29.97433	101.67229	29.90063				0.00	0	0.00
RES07	On 14/02/2013	Spot Bond	5.87500	104.92920	5.87500	104.91246				0.00	0	0.00
RES12	On 20/08/2015	Spot Bond	100.93776	16.59356	100.93776	16.52002				0.00	0	0.00
RES13	On 09/01/2013	Spot Bond	100.29264	94.79078	100.29264	94.54453				0.00	0	0.00
RES14	On 04/10/2013	Spot Bond	100.11180	63.13106	100.11180	62.65683				0.00	0	0.00
RES15	On 12/11/2017	Spot Bond	100.00000	15.50029	100.00000	15.38395				0.00	0	0.00
RES16	On 14/02/2013	Spot Bond	100.00000	86.69834	100.00000	86.49289				0.00	0	0.00
RESB01	On 03/06/2014	Spot Bond	100.68733	38.54932	100.68733	38.45328				0.00	0	5,000,000.00
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	85.68985	101.03586	85.49161				0.00	0	0.00
RP002	On 28/02/2013	Spot Bond	101.10798	85.81603	101.10798	85.61738				0.00	0	0.00
RP004	On 25/11/2014	Spot Bond	102.70350	30.06694	102.70350	29.99234				0.00	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	14.63417	100.28309	14.60512			0.00	0	0.00
RP006	On 30/04/2019	Spot Bond	102.22019	12.87794	102.22019	12.84612			0.00	0	0.00
RP007	On 30/04/2016	Spot Bond	101.97649	16.50248	101.97649	16.46179			0.00	0	0.00
RP008	On 30/04/2016	Spot Bond	101.97649	16.50248	101.97649	16.46179			0.00	0	0.00
RP009	On 16/07/2013	Spot Bond	99.90414	64.63249	99.90414	64.34849			0.00	0	0.00
RP010	On 23/08/2013	Spot Bond	100.99069	54.36610	100.99069	54.12509			0.00	0	0.00
RP011	On 12/09/2013	Spot Bond	100.58819	50.11132	100.58819	49.88498			0.00	0	0.00
RP012	On 10/10/2013	Spot Bond	100.00000	60.36311	100.00000	59.91003			0.00	0	0.00
RP013	On 27/09/2016	Spot Bond	100.38461	14.78484	100.38461	14.71891			0.00	0	0.00
RP014	On 27/09/2019	Spot Bond	100.43152	11.36251	100.43152	11.31182			0.00	0	0.00
RP015	On 10/06/2013	Spot Bond	100.00000	53.95730	100.00000	53.54787			0.00	0	0.00
RP016	On 10/12/2015	Spot Bond	100.00000	9.54647	100.00000	9.47323			0.00	0	0.00
RPG01	On 28/02/2014	Spot Bond	100.88031	39.61613	100.88031	39.51726			0.00	0	0.00
RPG01U	On 25/02/2014	Spot Bond	100.00000	35.19080	100.00000	35.12113			0.00	0	0.00
RPG02	On 25/11/2014	Spot Bond	101.00223	28.72597	101.00223	28.65576			0.00	0	0.00
RPI01	On 22/07/2016	Spot Bond	5.25000	102.14919	5.25000	102.13480			0.00	0	0.00
RPP01U	On 31/08/2018	Spot Bond	100.00000	0.62030	100.00000	0.61877			0.00	0	0.00
RPP04U	On 07/10/2016	Spot Bond	100.00000	4.21017	100.00000	4.19997			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM Yield	MarkPrice	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
RPP05U	On 21/01/2013	Spot Bond	100.00000	91.93955	100.00000	91.70854			0.00	0	0.00
RPS001	On 16/11/2022	Spot Bond	100.00000	24.71303	100.00000	24.61857			0.00	0	0.00
RW21	On 21/04/2021	Spot Bond	109.50878	10.57663	109.50878	10.55128		219,017,560.00		2,000	5,425,000.00
SA061U	On 14/12/2012	Spot Bond	100.00000	66.66671	100.00000	66.66670			0.00	0	0.00
SA062U	On 18/01/2013	Spot Bond	100.00000	92.63959	100.00000	92.40506			0.00	0	0.00
SBC2	On 28/04/2016	Spot Bond	105.69036	8.90555	105.69036	8.88797			0.00	0	0.00
SBK12	On 24/11/2016	Spot Bond	117.11129	12.29925	117.11129	12.26797			0.00	0	29,700,000.00
SBK13	On 24/11/2016	Spot Bond	100.96377	11.11000	100.96377	11.08285			0.00	0	0.00
SBK14	On 01/12/2017	Spot Bond	109.76738	10.41333	109.76738	10.38832			0.00	0	15,220,000.00
SBK15	On 23/01/2022	Spot Bond	101.55586	8.05950	101.55586	8.03969			0.00	0	0.00
SBK16	On 15/03/2023	Spot Bond	100.47716	7.24000	100.47716	7.22200			0.00	0	15,000,000.00
SBK17	On 31/07/2024	Spot Bond	101.44951	7.27637	101.44951	7.25361		20,289,902,000.00		200,000	370,000.00
SBK18	On 24/10/2020	Spot Bond	100.00000	8.45944	100.00000	8.39595		400,000,000,000.00		4,000,000	330,000.00
SBK19	On 24/10/2019	Spot Bond	100.00000	8.69063	100.00000	8.62539			0.00	0	0.00
SBK7	On 24/05/2015	Spot Bond	110.28697	20.11596	110.28697	20.06721			0.00	0	14,902,000.00
SBK8	On 10/04/2013	Spot Bond	101.21158	79.59969	101.21158	79.43126		404,846,320,000.00		4,000,000	4,700,000.00
SBK9	On 10/04/2018	Spot Bond	101.86258	10.84653	101.86258	10.82203			0.00	0	6,800,000.00

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
SBK111	On 09/04/2014	Spot Bond	127.67688	38.85599	127.67688	38.73971				0.00	0	950,000.00
SBN18	On 14/09/2013	Spot Bond	159.66556	44.18057	159.66556	44.03755				0.00	0	0.00
SBN20	On 31/03/2013	Spot Bond	152.98792	71.31483	152.98792	71.10545				0.00	0	0.00
SBN27	On 15/09/2015	Spot Bond	117.95662	21.64931	117.95662	21.59393				0.00	0	320,000.00
SBN29	On 15/09/2015	Spot Bond	118.36117	21.56359	118.36117	21.50828				0.00	0	0.00
SBN31	On 15/09/2015	Spot Bond	118.56412	21.52082	118.56412	21.46554				0.00	0	0.00
SBN32	On 19/03/2013	Spot Bond	143.82678	75.52745	143.82678	75.30775				0.00	0	0.00
SBN33	On 15/09/2017	Spot Bond	103.68838	11.69255	103.68838	11.66560				0.00	0	0.00
SBN34	On 15/09/2015	Spot Bond	118.14423	21.60948	118.14423	21.55414				0.00	0	0.00
SBN35	On 15/09/2015	Spot Bond	118.24540	21.58806	118.24540	21.53273				0.00	0	0.00
SBN36	On 31/03/2013	Spot Bond	211.65251	65.03566	211.65251	64.79869				0.00	0	0.00
SBN42	On 31/03/2013	Spot Bond	100.00000	80.77388	100.00000	80.60091				0.00	0	0.00
SBN45	On 15/09/2017	Spot Bond	100.42831	7.82151	100.42831	7.80207				0.00	0	0.00
SBN49	On 02/06/2014	Spot Bond	99.21990	39.54871	99.21990	39.45146				0.00	0	0.00
SBN50	On 23/09/2014	Spot Bond	100.36654	31.95562	100.36654	31.87710				0.00	0	0.00
SBN51	On 03/10/2016	Spot Bond	100.15186	12.23878	100.15186	12.20909				0.00	0	0.00
SBN52	On 03/07/2013	Spot Bond	100.16711	66.28377	100.16711	66.12295				0.00	0	0.00
SBR003	On 05/11/2013	Spot Bond	100.00000	60.30231	100.00000	60.15622				0.00	0	0.00

Contract Details	Strike	Call / Put	MTM Yield	MarkPrice	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
SBS13	On 22/09/2017	Spot Bond	107.02647	11.82394	107.02647	11.79597			0.00	0	0.00
SBS14	On 07/02/2014	Spot Bond	101.09831	40.55990	101.09831	40.46067			0.00	0	0.00
SBS15	On 26/04/2016	Spot Bond	101.18390	12.87234	101.18390	12.84083			0.00	0	10,500,000.00
SBS16	On 22/09/2018	Spot Bond	100.29283	7.20098	100.29283	7.18330			0.00	0	0.00
SBS17	On 23/06/2018	Spot Bond	100.00000	1.14844	100.00000	1.14590			0.00	0	0.00
SBS18	On 23/06/2018	Spot Bond	100.30374	7.42787	100.30374	7.40964			0.00	0	0.00
SBS19	On 23/06/2021	Spot Bond	112.35030	9.04112	112.35030	9.01912			0.00	0	430,000.00
SBS20	On 15/05/2026	Spot Bond	107.31305	10.17714	107.31305	10.15301			0.00	0	630,000.00
SBS21	On 15/05/2026	Spot Bond	101.14300	8.03433	101.14300	8.00900		303,429,000,000.00	3,000,000	1,200,000.00	
SBS22	On 23/05/2015	Spot Bond	100.81390	19.75774	100.81390	19.70953		403,255,600,000.00	4,000,000	0.00	
SBS23	On 23/05/2017	Spot Bond	100.85958	9.34374	100.85958	9.31435		80,687,664,000.00	800,000	400,000.00	
SBS24	On 23/05/2019	Spot Bond	100.88565	7.46291	100.88565	7.44469		0.00	0	0.00	
SBS25	On 24/05/2019	Spot Bond	107.86744	8.87412	107.86744	8.85907		1,078,674,400.00	10,000	2,773,000.00	
SBS3	On 25/05/2026	Spot Bond	100.17939	8.65919	100.17939	8.63980		0.00	0	0.00	
SBS4	On 16/11/2021	Spot Bond	102.91713	9.09029	102.91713	9.06945		1,852,508,340.00	18,000	336,000.00	
SBS7	On 26/03/2013	Spot Bond	102.48454	83.10239	102.48454	82.91900		0.00	0	0.00	
SBS9	On 07/07/2016	Spot Bond	118.34171	18.01254	118.34171	17.96710		3,668,593,010.00	31,000	2,720,000.00	

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	74.68287	120.99445	74.46992		3,409,139,623,200.00	28,176,000	0.00	
SBSI11	On 07/12/2023	Spot Bond	265.12288	2.20342	265.12288	2.19322		318,147,456,000.00	1,200,000	1,940,000.00	
SBSI12	On 31/01/2017	Spot Bond	119.59470	5.07064	119.59470	5.05774		0.00	0	2,670,000.00	
SCM107	On 15/09/2017	Spot Bond	112.58000	9.16944	112.58000	9.14421		0.00	0	0.00	
SCM220	On 20/01/2013	Spot Bond	100.00000	102.12165	100.00000	101.86442		0.00	0	0.00	
SCM221	On 17/02/2013	Spot Bond	100.00000	86.08491	100.00000	85.88235		0.00	0	0.00	
SHF01	On 15/12/2016	Spot Bond	100.00000	3.56233	100.00000	3.55350		0.00	0	0.00	
SHI02	On 01/10/2021	Spot Bond	82.63494	0.24120	82.63494	0.24065		0.00	0	0.00	
SHI05	On 31/01/2017	Spot Bond	100.00000	8.14889	100.00000	8.08542		0.00	0	0.00	
SHPCBU	On 03/04/2017	Spot Bond	6.50000	100.92289	6.50000	100.91100		0.00	0	0.00	
SHS01	On 15/12/2016	Spot Bond	100.49004	10.68390	100.49004	10.65733		0.00	0	0.00	
SHS02	On 29/06/2013	Spot Bond	100.22255	64.93929	100.22255	64.77992		0.00	0	0.00	
SHS03	On 29/06/2015	Spot Bond	100.24006	16.81865	100.24006	16.77737		0.00	0	0.00	
SHS04	On 29/06/2017	Spot Bond	100.37865	9.30397	100.37865	9.28110		0.00	0	0.00	
SHS05	On 29/06/2017	Spot Bond	104.63904	8.68500	104.63904	8.67081		1,046,390,400.00	10,000	44,000.00	
SHS06	On 12/12/2017	Spot Bond	100.00000	2.35014	100.00000	2.33211		0.00	0	0.00	
SLI1	On 15/08/2013	Spot Bond	104.53403	64.59108	104.53403	64.44365		0.00	0	0.00	
SLI2	On 15/08/2016	Spot Bond	110.17225	15.53654	110.17225	15.49953		0.00	0	8,400,000.00	

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
SMF1	On 27/06/2013	Spot Bond	104.99511	72.13339	104.99511	71.96725				209,990,220.00	2,000	409,000.00
SNT01	On 15/09/2017	Spot Bond	102.86503	11.80228	102.86503	11.77526				0.00	0	18,700,000.00
SPDA1	On 21/08/2014	Spot Bond	101.14731	27.44880	101.14731	27.38162				0.00	0	0.00
SPDA2	On 21/08/2016	Spot Bond	100.91285	10.33338	100.91285	10.30814				0.00	0	0.00
SPDA3	On 21/08/2015	Spot Bond	101.15213	15.14908	101.15213	15.11201				0.00	0	0.00
SPDA4	On 21/08/2017	Spot Bond	100.91985	8.34437	100.91985	8.32399				0.00	0	0.00
SSA01	On 28/06/2016	Spot Bond	110.58806	12.65347	110.58806	12.62307				0.00	0	0.00
SSA02	On 20/04/2015	Spot Bond	99.95086	22.99979	99.95086	22.92801				0.00	0	0.00
SSN001	On 01/03/2017	Spot Bond	100.74418	9.55522	100.74418	9.53140				0.00	0	0.00
SSN002	On 26/03/2017	Spot Bond	100.29998	9.64706	100.29998	9.62338				0.00	0	0.00
SSN003	On 25/04/2017	Spot Bond	101.49647	10.72267	101.49647	10.68876				0.00	0	0.00
SSN004	On 31/03/2021	Spot Bond	89.26946	9.11647	89.26946	9.09800				0.00	0	0.00
SSN005	On 31/03/2021	Spot Bond	88.92846	9.14993	88.92846	9.13145				0.00	0	0.00
SSN006	On 21/12/2014	Spot Bond	107.77651	22.64936	107.77651	22.61140				0.00	0	0.00
SSN007	On 15/01/2020	Spot Bond	97.48656	10.79563	97.48656	10.77235				0.00	0	0.00
SSN008	On 18/06/2017	Spot Bond	100.44496	9.18187	100.44496	9.15245				0.00	0	0.00
SSN009	On 15/09/2017	Spot Bond	104.60347	11.57318	104.60347	11.54632				0.00	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	21.30780	119.58561	21.25270			0.00	0	0.00
SSN011	On 31/01/2025	Spot Bond	101.19280	3.43906	101.19280	3.42460			0.00	0	0.00
SYN867	On 19/01/2013	Spot Bond	100.00000	92.40506	100.00000	92.17172			0.00	0	0.00
SYN869	On 19/01/2013	Spot Bond	100.00000	92.40506	100.00000	92.17172			0.00	0	0.00
SYN870	On 20/01/2013	Spot Bond	100.00000	92.17172	100.00000	91.93955			0.00	0	0.00
SYN872	On 13/02/2013	Spot Bond	100.00000	86.90476	100.00000	86.69834			0.00	0	0.00
SYN873	On 14/02/2013	Spot Bond	100.00000	86.69834	100.00000	86.49289			0.00	0	0.00
SYN874	On 16/02/2013	Spot Bond	100.00000	86.28842	100.00000	86.08491			0.00	0	0.00
SYN875	On 16/02/2013	Spot Bond	100.00000	86.28842	100.00000	86.08491			0.00	0	0.00
SYN876	On 20/02/2013	Spot Bond	100.00000	85.48009	100.00000	85.28037			0.00	0	0.00
SYN878	On 21/02/2013	Spot Bond	100.00000	85.28037	100.00000	85.08159			0.00	0	0.00
SYN880	On 23/02/2013	Spot Bond	100.00000	84.88372	100.00000	84.68677			0.00	0	0.00
SYN881	On 23/02/2013	Spot Bond	100.00000	84.88372	100.00000	84.68677			0.00	0	0.00
SYN882	On 27/02/2013	Spot Bond	100.00000	84.10138	100.00000	83.90805			0.00	0	0.00
SYN887	On 17/02/2013	Spot Bond	100.00000	86.08491	100.00000	85.88235			0.00	0	0.00
SYN911	On 19/07/2013	Spot Bond	100.00000	62.57625	100.00000	62.43738			0.00	0	0.00
SYN913	On 19/07/2013	Spot Bond	100.00000	62.57625	100.00000	62.43738			0.00	0	0.00
SYN923	On 21/08/2013	Spot Bond	100.00000	58.15250	100.00000	58.02345			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM Yield	MarkPrice	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
SYN924	On 22/08/2013	Spot Bond	100.00000	58.02345	100.00000	57.89468			0.00	0	0.00
SYN925	On 23/08/2013	Spot Bond	100.00000	57.89468	100.00000	57.76619			0.00	0	0.00
SYN928	On 19/07/2013	Spot Bond	100.00000	62.57625	100.00000	62.43738			0.00	0	0.00
SYN929	On 19/07/2013	Spot Bond	100.00000	62.57625	100.00000	62.43738			0.00	0	0.00
SYN947	On 18/12/2012	Spot Bond	99.03221	66.88244	99.03221	66.88243			0.00	0	0.00
SYN950	On 15/01/2013	Spot Bond	100.00000	93.35038	100.00000	93.11224			0.00	0	0.00
SYN951	On 21/01/2013	Spot Bond	100.00000	91.93955	100.00000	91.70854			0.00	0	0.00
SYN953	On 05/02/2013	Spot Bond	100.00000	88.59223	100.00000	88.37772			0.00	0	0.00
SYN954	On 21/01/2013	Spot Bond	100.00000	91.93955	100.00000	91.70854			0.00	0	0.00
SYN955	On 12/02/2013	Spot Bond	100.00000	87.11217	100.00000	86.90476			0.00	0	0.00
SYN956	On 14/02/2013	Spot Bond	100.00000	86.69834	100.00000	86.49289			0.00	0	0.00
SYN957	On 18/02/2013	Spot Bond	100.00000	85.88235	100.00000	85.68075			0.00	0	0.00
SYN958	On 18/02/2013	Spot Bond	100.00000	85.88235	100.00000	85.68075		2,000,000,000,000.00	20,000,000	5,000,000.00	
SYN959	On 19/02/2013	Spot Bond	100.00000	85.68075	100.00000	85.48009			0.00	0	0.00
SYN960	On 28/01/2013	Spot Bond	100.00000	90.34653	100.00000	90.12346			0.00	0	0.00
SYN961	On 22/02/2013	Spot Bond	100.00000	85.08159	100.00000	84.88372			0.00	0	0.00
SYN962	On 19/12/2012	Spot Bond	100.00000	66.66667	100.00000	66.66667			0.00	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	84.49074	100.00000	84.29561			0.00	0	0.00
SYN964	On 26/02/2013	Spot Bond	100.00000	84.29561	100.00000	84.10138			0.00	0	0.00
SYN965	On 01/03/2013	Spot Bond	100.00000	83.71560	100.00000	83.52403			0.00	0	0.00
SYN966	On 21/01/2013	Spot Bond	100.00000	91.93955	100.00000	91.70854		5,600,000,000,000.00	56,000,000	56,000,000.00	
SYN967	On 18/03/2013	Spot Bond	100.00000	80.57395	100.00000	80.39648			0.00	0	0.00
SYN968	On 23/01/2013	Spot Bond	100.00000	91.47870	100.00000	91.25000			0.00	0	0.00
SZ18	On 30/09/2015	Spot Bond	117.60842	19.90344	117.60842	19.85294			0.00	0	0.00
SZ25	On 30/09/2025	Spot Bond	104.75139	10.36505	104.75139	10.34109			0.00	0	0.00
T018	On 15/07/2014	Spot Bond	100.00000	40.19902	100.00000	40.11054			0.00	0	0.00
TF105U	On 25/10/2014	Spot Bond	100.00000	31.62651	100.00000	31.38913			0.00	0	0.00
TFS06	On 20/03/2014	Spot Bond	102.75446	42.37763	102.75446	42.28066			0.00	0	0.00
TFS100	On 22/01/2013	Spot Bond	98.53867	91.81980	98.53867	91.59275			0.00	0	0.00
TFS101	On 06/02/2013	Spot Bond	98.31078	88.55157	98.31078	88.34087			0.00	0	0.00
TFS102	On 14/12/2012	Spot Bond	99.10758	66.86562	99.10758	66.86561			0.00	0	0.00
TFS103	On 14/03/2013	Spot Bond	97.81910	81.62480	97.81910	81.44663			0.00	0	0.00
TFS104	On 29/01/2013	Spot Bond	100.00000	66.66706	100.00000	66.66706			0.00	0	0.00
TFS73	On 11/02/2013	Spot Bond	100.94335	88.47543	100.94335	88.26254			0.00	0	0.00
TFS77	On 12/04/2013	Spot Bond	99.98492	95.48908	99.98492	95.24553			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM Yield	MarkPrice	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
TFS78	On 18/04/2013	Spot Bond	99.89383	94.05238	99.89383	93.81630			0.00	0	0.00
TFS83	On 28/07/2015	Spot Bond	101.19250	15.63831	101.19250	15.60003			0.00	0	20,000,000.00
TFS84	On 28/07/2016	Spot Bond	107.95127	15.41327	107.95127	15.37716			0.00	0	0.00
TFS88	On 08/02/2013	Spot Bond	100.00000	87.95181	100.00000	87.74038			0.00	0	0.00
TFS90	On 05/03/2013	Spot Bond	100.57712	84.07778	100.57712	83.88622			0.00	0	0.00
TFS93	On 17/02/2014	Spot Bond	100.87887	39.54402	100.87887	39.46511			0.00	0	0.00
TFS97	On 14/11/2013	Spot Bond	100.92142	58.53745	100.92142	58.35323			0.00	0	0.00
TH10A1	On 18/10/2038	Spot Bond	101.62026	6.67273	101.62026	6.65161			0.00	0	0.00
TH10A2	On 18/10/2038	Spot Bond	101.66672	6.87744	101.66672	6.85566			0.00	0	0.00
TH10A3	On 18/10/2038	Spot Bond	102.00557	10.86209	102.00557	10.83779			0.00	0	0.00
TH10A4	On 18/07/2017	Spot Bond	100.00000	3.34285	100.00000	3.31082			0.00	0	0.00
TH10A5	On 18/07/2017	Spot Bond	100.00000	3.34285	100.00000	3.31082			0.00	0	0.00
TH10A6	On 18/07/2017	Spot Bond	100.00000	3.34285	100.00000	3.31082			0.00	0	0.00
TH10A7	On 18/10/2038	Spot Bond	100.00000	0.00000	100.00000	0.00000			0.00	0	300,000,000.00
TH10A8	On 18/10/2038	Spot Bond	100.00000	0.00000	100.00000	0.00000			0.00	0	180,000,000.00
TH10A9	On 18/07/2017	Spot Bond	100.00000	2.48851	100.00000	2.43972			0.00	0	20,000,000.00
TH10B1	On 18/10/2038	Spot Bond	101.76658	7.31698	101.76658	7.29378			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM Yield	MarkPrice	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
TH10B2	On 18/07/2017	Spot Bond	100.00000	3.34285	100.00000	3.31082			0.00	0	0.00
TH10C1	On 18/10/2038	Spot Bond	101.98019	8.25463	101.98019	8.22842			0.00	0	0.00
TH10C2	On 18/07/2017	Spot Bond	100.00000	3.34285	100.00000	3.31082			0.00	0	0.00
TH10D1	On 18/10/2038	Spot Bond	102.86169	12.08832	102.86169	12.04965			0.00	0	0.00
TH10D2	On 18/07/2017	Spot Bond	100.00000	3.34285	100.00000	3.31082			0.00	0	0.00
TH9A10	On 18/07/2016	Spot Bond	101.66078	11.20894	101.66078	11.18138			0.00	0	0.00
THE8A1	On 18/04/2036	Spot Bond	101.48088	6.70121	101.48088	6.68476			0.00	0	0.00
THE8A2	On 18/04/2036	Spot Bond	101.58542	7.21250	101.58542	7.19478			0.00	0	0.00
THE8A3	On 18/04/2036	Spot Bond	105.94334	7.28951	105.94334	7.27092			0.00	0	0.00
THE8B1	On 18/04/2036	Spot Bond	101.79445	8.23238	101.79445	8.21212			0.00	0	0.00
THE8C1	On 18/04/2036	Spot Bond	101.88733	8.68451	101.88733	8.66311			0.00	0	0.00
THE8D1	On 18/04/2036	Spot Bond	102.87096	13.43402	102.87096	13.40064			0.00	0	0.00
THE9A1	On 18/07/2016	Spot Bond	101.59334	10.89801	101.59334	10.87123			0.00	0	0.00
THE9A2	On 18/01/2016	Spot Bond	101.62589	13.14746	101.62589	13.11515			0.00	0	0.00
THE9A3	On 18/07/2016	Spot Bond	101.64915	11.15535	101.64915	11.12793			0.00	0	17,500,000.00
THE9A5	On 18/07/2039	Spot Bond	101.62589	7.38238	101.62589	7.36424			0.00	0	0.00
THE9A6	On 18/07/2039	Spot Bond	101.64915	7.49580	101.64915	7.47738			0.00	0	0.00
THE9A7	On 18/07/2039	Spot Bond	101.66078	7.55250	101.66078	7.53393			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
THE9A8	On 18/07/2016	Spot Bond	101.61194	10.98382	101.61194	101.61194	10.95682			0.00	0	0.00
THE9A9	On 18/07/2016	Spot Bond	101.64915	11.15535	101.64915	101.64915	11.12793			0.00	0	0.00
THE9B1	On 18/07/2016	Spot Bond	101.77704	11.74431	101.77704	101.77704	11.71541			0.00	0	0.00
THE9B2	On 18/07/2039	Spot Bond	101.77704	8.11884	101.77704	101.77704	8.09886			0.00	0	0.00
THE9B3	On 18/07/2016	Spot Bond	101.77704	11.74431	101.77704	101.77704	11.71541			0.00	0	0.00
THE9C1	On 18/07/2016	Spot Bond	101.96303	12.59906	101.96303	101.96303	12.56800			0.00	0	0.00
THE9C2	On 18/07/2039	Spot Bond	102.00952	9.24820	102.00952	102.00952	9.22538			0.00	0	0.00
THE9C3	On 18/07/2016	Spot Bond	101.95141	12.54570	101.95141	101.95141	12.51478			0.00	0	0.00
THE9D1	On 18/07/2016	Spot Bond	102.88090	16.78597	102.88090	102.88090	16.74426			0.00	0	0.00
THE9D2	On 18/07/2039	Spot Bond	102.93896	13.72185	102.93896	102.93896	13.68774			0.00	0	0.00
THE9D3	On 18/07/2016	Spot Bond	102.91574	16.94389	102.91574	102.91574	16.90177			0.00	0	0.00
TL13	On 31/12/2013	Spot Bond	100.16956	44.95770	100.16956	100.16956	44.84863			0.00	0	0.00
TL15	On 29/04/2015	Spot Bond	115.34604	22.23180	115.34604	115.34604	22.17625			230,692,080.00	2,000	2,721,000.00
TL20	On 22/02/2020	Spot Bond	98.42479	11.41792	98.42479	98.42479	11.39657			0.00	0	0.00
TN17	On 14/11/2017	Spot Bond	113.10271	10.07623	113.10271	113.10271	10.05131			362,494,185,550.00	3,205,000	997,882,000.00
TN20	On 17/09/2020	Spot Bond	114.87864	11.65031	114.87864	114.87864	11.62113			253,192,522,560.00	2,204,000	290,309,210.00
TN23	On 06/11/2023	Spot Bond	120.75839	10.03488	120.75839	120.75839	10.00873			0.00	0	85,733,000.00

Contract Details	Strike	Call / Put	MTM Yield	MarkPrice	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
TN25	On 19/08/2025	Spot Bond	105.49834	11.95463	105.49834	11.92713			0.00	0	132,700,000.00
TN27	On 14/11/2027	Spot Bond	103.04013	9.38201	103.04013	9.36049		165,997,649,430.00		1,611,000	11,249,000.00
TORQ1	On 15/04/2022	Spot Bond	100.87844	7.37052	100.87844	7.33788			0.00	0	0.00
TORQ2	On 15/04/2022	Spot Bond	100.89915	7.54273	100.89915	7.50932			0.00	0	0.00
TORQ3	On 15/04/2022	Spot Bond	100.92536	7.76078	100.92536	7.72639			0.00	0	0.00
TORQ4	On 15/04/2022	Spot Bond	100.92812	7.78373	100.92812	7.74923			0.00	0	0.00
TORQ5	On 15/04/2022	Spot Bond	101.05768	8.86100	101.05768	8.82169			0.00	0	0.00
TORQ6	On 15/04/2022	Spot Bond	101.32571	15.03716	101.32571	14.97032			0.00	0	0.00
TPDA01	On 05/04/2015	Spot Bond	100.00000	31.24336	100.00000	30.99255			0.00	0	0.00
TPDA02	On 05/04/2017	Spot Bond	100.00000	16.18067	100.00000	16.05078		400,000,000,000.00		4,000,000	0.00
TPDA03	On 05/04/2018	Spot Bond	100.00000	13.86571	100.00000	13.75441			0.00	0	0.00
TR30	On 31/12/2099	Spot Bond	10.00000	99.70596	10.00000	99.67927			0.00	0	0.00
TR31	On 31/12/2099	Spot Bond	9.75000	99.71327	9.75000	99.68724			0.00	0	0.00
TR32	On 31/12/2099	Spot Bond	100.00000	9.71997	100.00000	9.69491			0.00	0	0.00
TSP116	On 09/02/2013	Spot Bond	100.00000	87.74038	100.00000	87.52998			0.00	0	0.00
TSP117	On 23/02/2013	Spot Bond	100.00000	84.88372	100.00000	84.68677			0.00	0	0.00
TSP125	On 23/08/2013	Spot Bond	100.00000	62.67784	100.00000	62.55893			0.00	0	0.00
TSP128	On 07/02/2013	Spot Bond	100.00000	88.16425	100.00000	87.95181			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
TSP129	On 07/03/2013	Spot Bond	97.58601	82.92793	97.58601	82.74447				0.00	0	0.00
TSP131	On 03/05/2013	Spot Bond	96.66726	73.80684	96.66726	73.66285				0.00	0	0.00
TSP133	On 03/01/2013	Spot Bond	98.71758	96.35171	98.71758	96.10128				0.00	0	0.00
TSP134	On 27/06/2013	Spot Bond	99.76004	69.88664	99.76004	69.75428				0.00	0	0.00
TSP135	On 07/02/2013	Spot Bond	98.31631	88.34029	98.31631	88.13058				0.00	0	0.00
TSP136	On 30/05/2013	Spot Bond	100.00000	69.39163	100.00000	69.25996				0.00	0	100,000,000.00
UG21	On 02/03/2021	Spot Bond	114.88602	12.29437	114.88602	12.26358				0.00	0	0.00
UTR041	On 19/04/2014	Spot Bond	99.85679	43.46875	99.85679	43.36357				0.00	0	0.00
UTR042	On 19/04/2016	Spot Bond	99.84614	14.46843	99.84614	14.43343				0.00	0	0.00
UTR043	On 06/04/2015	Spot Bond	100.02475	24.47782	100.02475	24.41850				0.00	0	0.00
UTR40	On 10/09/2017	Spot Bond	107.51485	13.57262	107.51485	13.54040				0.00	0	0.00
VIP1A5	On 07/11/2013	Spot Bond	100.00000	60.63338	100.00000	60.48650				0.00	0	0.00
VIP1B3	On 07/11/2013	Spot Bond	100.00000	60.87713	100.00000	60.72965				0.00	0	0.00
VIP1C3	On 07/11/2013	Spot Bond	100.00000	60.95837	100.00000	60.81070				0.00	0	0.00
VKE01	On 08/05/2015	Spot Bond	101.12514	21.20052	101.12514	21.13369			404,500,560,000.00	4,000,000		0.00
VKE02	On 08/05/2016	Spot Bond	101.16690	13.30356	101.16690	13.26160				0.00	0	0.00
VKE03	On 08/05/2017	Spot Bond	101.16870	9.91825	101.16870	9.88698				0.00	0	0.00

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
VOD002	On 28/02/2013	Spot Bond	100.00000		88.66983	100.00000	88.46645			0.00	0	0.00
VOD006	On 28/02/2013	Spot Bond	100.00000		88.25532	100.00000	88.05290			0.00	0	0.00
VOYT01	On 09/09/2015	Spot Bond	142.66000		8.96590	142.66000	8.94415			0.00	0	0.00
WS04	On 30/05/2016	Spot Bond	125.92352		13.59183	125.92352	13.55521			0.00	0	94,843,000.00
WS05	On 01/08/2018	Spot Bond	235.74310		7.29191	235.74310	7.25903		3,783,676,755,000.00	16,050,000		35,350,000.00
WSP1	On 28/05/2015	Spot Bond	110.71509		19.28572	110.71509	19.23884			0.00	0	14,200,000.00
WSP2	On 28/05/2017	Spot Bond	112.63018		10.18004	112.63018	10.15494			0.00	0	81,000,000.00
WSP3	On 28/05/2019	Spot Bond	114.13989		8.60466	114.13989	8.58322			0.00	0	0.00
WSP4	On 28/05/2020	Spot Bond	112.54320		8.56284	112.54320	8.54175			0.00	0	0.00
WSP5	On 28/05/2021	Spot Bond	112.28516		8.51122	112.28516	8.49029			0.00	0	27,000,000.00
Z006	On 31/08/2013	Spot Bond	95.75673		58.12813	95.75673	58.00263			0.00	0	0.00
Z009	On 30/11/2013	Spot Bond	94.53097		48.11391	94.53097	48.01170			0.00	0	0.00
Z014	On 30/06/2015	Spot Bond	86.34739		16.26919	86.34739	16.23749			0.00	0	0.00
Z018	On 31/03/2014	Spot Bond	92.99863		37.69634	92.99863	37.61733			0.00	0	0.00
Z019	On 30/06/2014	Spot Bond	91.84060		31.46600	91.84060	31.40145			0.00	0	0.00
Z020	On 19/10/2015	Spot Bond	85.12782		13.44025	85.12782	13.41408			0.00	0	0.00
Z025	On 30/11/2014	Spot Bond	90.00797		23.56743	90.00797	23.51910			0.00	0	0.00
Z071	On 01/07/2015	Spot Bond	86.33473		16.24112	86.33473	16.20948			0.00	0	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
Z083	On 30/09/2019	Spot Bond	64.79116	2.23003	64.79116	2.22658				0.00	0	0.00
ZA001	On 01/09/2016	Spot Bond	100.00000	7.70196	100.00000	7.68735				0.00	0	0.00
ZA002	On 16/08/2024	Spot Bond	100.00000	0.03101	100.00000	0.03096				0.00	0	0.00
ZA003	On 01/09/2016	Spot Bond	100.00000	7.70196	100.00000	7.68735				0.00	0	0.00
ZA007	On 31/03/2015	Spot Bond	100.00000	20.63675	100.00000	20.59760				0.00	0	0.00
ZA008	On 19/03/2015	Spot Bond	100.00000	21.11243	100.00000	21.07237				0.00	0	0.00
ZA009	On 22/04/2015	Spot Bond	100.00000	19.79233	100.00000	19.75478				0.00	0	0.00
ZA010	On 22/04/2015	Spot Bond	100.00000	19.79233	100.00000	19.75478				0.00	0	0.00
ZA011	On 20/05/2015	Spot Bond	100.00000	18.76741	100.00000	18.73180				0.00	0	0.00
ZA012	On 20/05/2015	Spot Bond	100.00000	18.76741	100.00000	18.73180				0.00	0	0.00
ZA013	On 18/06/2015	Spot Bond	100.00000	17.76180	100.00000	17.72810				0.00	0	0.00
ZA014	On 18/06/2015	Spot Bond	100.00000	17.76180	100.00000	17.72810				0.00	0	0.00
ZA015	On 20/07/2015	Spot Bond	100.00000	16.71457	100.00000	16.68286				0.00	0	0.00
ZA016	On 20/07/2015	Spot Bond	100.00000	16.71457	100.00000	16.68286				0.00	0	0.00
ZA017	On 20/08/2015	Spot Bond	100.00000	15.75899	100.00000	15.72909				0.00	0	0.00
ZA018	On 20/08/2015	Spot Bond	100.00000	15.75899	100.00000	15.72909				0.00	0	0.00
ZA019	On 21/09/2015	Spot Bond	100.00000	14.82984	100.00000	14.80171				0.00	0	0.00

Contract Details	Strike	Call / Put	MTM Yield	MarkPrice	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
ZA020	On 21/09/2015	Spot Bond	100.00000	14.82984	100.00000	14.80171			0.00	0	0.00
ZA021	On 20/10/2015	Spot Bond	100.00000	14.03522	100.00000	14.00859			0.00	0	0.00
ZA022	On 18/11/2015	Spot Bond	100.00000	13.28317	100.00000	13.25797			0.00	0	0.00
ZA023	On 20/04/2016	Spot Bond	100.00000	9.93383	100.00000	9.91498			0.00	0	0.00
ZA024	On 20/05/2016	Spot Bond	100.00000	9.38370	100.00000	9.36590			0.00	0	0.00
ZA025	On 21/06/2016	Spot Bond	100.00000	8.83045	100.00000	8.81369			0.00	0	0.00
ZA026	On 21/06/2016	Spot Bond	100.00000	8.83045	100.00000	8.81369			0.00	0	0.00
ZA027	On 20/07/2016	Spot Bond	100.00000	8.35728	100.00000	8.34143			0.00	0	0.00
ZA028	On 19/08/2016	Spot Bond	100.00000	7.89447	100.00000	7.87949			0.00	0	0.00
ZA029	On 20/09/2016	Spot Bond	100.00000	7.42902	100.00000	7.41492			0.00	0	0.00

Total for j-Bonds : **983,757,863,205,111.00** **,859,335,278** **110,441,397,118.00**

Grand Total: **13,763,258,664,122.00** **160,052,473** **10,442,767,277.00**