



JOHANNESBURG STOCK EXCHANGE

Interest Rates & Currency Derivatives

Daily MTM Report

Daily summary for: 28/12/2012

Contract Details	Strike	Call / Put	MTM Yield	MarkPrice	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest		
Derivatives													
\$ / R	On 18/03/2013	Foreign Exchange Future	8.59020	8.59020	8.58630	8.58630		13.22	6,184,944.00	720	303,442.00		
\$ / R	On 18/03/2013	Foreign Exchange Future	10.55	Call	8.69910	0.00870	10.49320	0.01049	8.699	22.11	0.00	0	250.00
\$ / R	On 18/03/2013	Foreign Exchange Future	10.55	Put	1,968.49910	1.96850	1,974.19320	1.97419	1,968.499	22.11	0.00	0	0.00
\$ / R	On 18/03/2013	Foreign Exchange Future	10.85	Call	5.97830	0.00598	7.50280	0.00750	5.978	23.25	0.00	0	250.00
\$ / R	On 18/03/2013	Foreign Exchange Future	10.85	Put	2,265.77830	2.26578	2,271.20280	2.27120	2,265.778	23.25	0.00	0	0.00
\$ / R	On 18/03/2013	Foreign Exchange Future	11.00	Call	5.03000	0.00503	6.43790	0.00644	5.030	23.82	0.00	0	0.00
\$ / R	On 18/03/2013	Foreign Exchange Future	11.00	Put	2,414.83000	2.41483	2,420.13790	2.42014	2,414.830	23.82	0.00	0	0.00
\$ / R	On 18/03/2013	Foreign Exchange Future	9.60	Call	32.50940	0.03251	35.30210	0.03530	32.509	17.87	0.00	0	200.00
\$ / R	On 18/03/2013	Foreign Exchange Future	9.60	Put	1,042.30940	1.04231	1,049.00210	1.04900	1,042.309	17.87	0.00	0	0.00
\$ / R	On 18/03/2013	Foreign Exchange Future	10.00	Call	17.95870	0.01796	20.32380	0.02032	17.959	19.75	0.00	0	21,000.00
\$ / R	On 18/03/2013	Foreign Exchange Future	10.00	Put	1,427.75870	1.42776	1,434.02380	1.43402	1,427.759	19.75	0.00	0	0.00
\$ / R	On 18/03/2013	Foreign Exchange Future	10.20	Call	13.84500	0.01385	15.99670	0.01600	13.845	20.69	0.00	0	250.00
\$ / R	On 18/03/2013	Foreign Exchange Future	10.20	Put	1,623.64500	1.62364	1,629.69670	1.62970	1,623.645	20.69	0.00	0	0.00
\$ / R	On 18/03/2013	Foreign Exchange Future	9.45	Call	41.64990	0.04165	44.55800	0.04456	41.650	17.16	0.00	0	1,000.00
\$ / R	On 18/03/2013	Foreign Exchange Future	9.45	Put	901.44990	0.90145	908.25800	0.90826	901.450	17.16	0.00	0	0.00
\$ / R	On 18/03/2013	Foreign Exchange Future	9.50	Call	38.29080	0.03829	41.16670	0.04117	38.291	17.40	0.00	0	3,500.00
\$ / R	On 18/03/2013	Foreign Exchange Future	9.50	Put	948.09080	0.94809	954.86670	0.95487	948.091	17.40	0.00	0	0.00

Contract Details			Strike	Call / Put	MTM	Yield	MarkPrice	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
\$ / R	On 18/03/2013	Foreign Exchange Future	9.55	Call	35.25490		0.03525	38.09170	0.03809	35.255	17.63	0.00	0	0.00
\$ / R	On 18/03/2013	Foreign Exchange Future	9.55	Put	995.05490		0.99505	1,001.79170	1.00179	995.055	17.63	0.00	0	0.00
\$ / R	On 18/03/2013	Foreign Exchange Future	9.32	Call	51.91290		0.05191	54.90600	0.05491	51.913	16.52	0.00	0	2,000.00
\$ / R	On 18/03/2013	Foreign Exchange Future	9.32	Put	781.71290		0.78171	788.60600	0.78861	781.713	16.52	0.00	0	0.00
\$ / R	On 18/03/2013	Foreign Exchange Future	9.35	Call	49.29490		0.04929	52.27320	0.05227	49.295	16.67	0.00	0	200.00
\$ / R	On 18/03/2013	Foreign Exchange Future	9.35	Put	809.09490		0.80909	815.97320	0.81597	809.095	16.67	0.00	0	0.00
\$ / R	On 18/03/2013	Foreign Exchange Future	9.41	Call	44.52100		0.04452	47.46070	0.04746	44.521	16.96	0.00	0	2,000.00
\$ / R	On 18/03/2013	Foreign Exchange Future	9.41	Put	864.32100		0.86432	871.16070	0.87116	864.321	16.96	0.00	0	0.00
\$ / R	On 18/03/2013	Foreign Exchange Future	9.10	Call	77.08020		0.07708	80.05110	0.08005	77.080	15.44	0.00	0	10,000.00
\$ / R	On 18/03/2013	Foreign Exchange Future	9.10	Put	586.88020		0.58688	593.75110	0.59375	586.880	15.44	0.00	0	0.00
\$ / R	On 18/03/2013	Foreign Exchange Future	9.25	Call	58.69670		0.05870	61.71160	0.06171	58.697	16.18	29,348.35	500	5,000.00
\$ / R	On 18/03/2013	Foreign Exchange Future	9.25	Put	718.49670		0.71850	725.41160	0.72541	718.497	16.18	0.00	0	0.00
\$ / R	On 18/03/2013	Foreign Exchange Future	9.30	Call	53.75050		0.05375	56.75220	0.05675	53.751	16.42	0.00	0	10,000.00
\$ / R	On 18/03/2013	Foreign Exchange Future	9.30	Put	763.55050		0.76355	770.45220	0.77045	763.551	16.42	0.00	0	0.00
\$ / R	On 18/03/2013	Foreign Exchange Future	8.85	Call	125.87440		0.12587	128.36810	0.12837	125.874	14.32	0.00	0	200.00
\$ / R	On 18/03/2013	Foreign Exchange Future	8.85	Put	385.67440		0.38567	392.06810	0.39207	385.674	14.32	0.00	0	0.00
\$ / R	On 18/03/2013	Foreign Exchange Future	8.90	Call	113.90370		0.11390	116.54690	0.11655	113.904	14.53	0.00	0	1,000.00
\$ / R	On 18/03/2013	Foreign Exchange Future	8.90	Put	423.70370		0.42370	430.24690	0.43025	423.704	14.53	0.00	0	0.00
\$ / R	On 18/03/2013	Foreign Exchange Future	9.00	Call	93.38110		0.09338	96.23520	0.09624	93.381	14.97	0.00	0	21,300.00
\$ / R	On 18/03/2013	Foreign Exchange Future	9.00	Put	503.18110		0.50318	509.93520	0.50994	503.181	14.97	0.00	0	1,000.00
\$ / R	On 18/03/2013	Foreign Exchange Future	8.60	Call	207.39740		0.20740	208.63480	0.20863	207.397	13.22	0.00	0	0.00
\$ / R	On 18/03/2013	Foreign Exchange Future	8.60	Put	217.19740		0.21720	222.33480	0.22233	217.197	13.22	0.00	0	6,500.00
\$ / R	On 18/03/2013	Foreign Exchange Future	8.70	Call	169.97720		0.16998	171.82200	0.17182	169.977	13.66	0.00	0	0.00
\$ / R	On 18/03/2013	Foreign Exchange Future	8.70	Put	279.77720		0.27978	285.52200	0.28552	279.777	13.66	0.00	0	0.00
\$ / R	On 18/03/2013	Foreign Exchange Future	8.75	Call	153.79370		0.15379	155.88960	0.15589	153.794	13.88	0.00	0	0.00
\$ / R	On 18/03/2013	Foreign Exchange Future	8.75	Put	313.59370		0.31359	319.58960	0.31959	313.594	13.88	0.00	0	6,000.00
\$ / R	On 18/03/2013	Foreign Exchange Future	8.30	Call	377.40450		0.37740	377.50870	0.37751	377.404	12.66	0.00	0	0.00
\$ / R	On 18/03/2013	Foreign Exchange Future	8.30	Put	87.20450		0.08720	91.20870	0.09121	87.205	12.66	0.00	0	7,000.00

Contract Details			Strike	Call / Put	MTM	Yield	MarkPrice	Previous MTM	Previous Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
\$ / R	On 18/03/2013	Foreign Exchange Future	8.40	Call	312.88310		0.31288	313.48890	0.31349	312.883	12.85		0.00	0	0.00
\$ / R	On 18/03/2013	Foreign Exchange Future	8.40	Put	122.68310		0.12268	127.18890	0.12719	122.683	12.85		0.00	0	3,000.00
\$ / R	On 18/03/2013	Foreign Exchange Future	8.50	Call	256.22910		0.25623	257.21480	0.25721	256.229	13.04		0.00	0	0.00
\$ / R	On 18/03/2013	Foreign Exchange Future	8.50	Put	166.02910		0.16603	170.91480	0.17091	166.029	13.04		0.00	0	3,376.00
\$ / R	On 18/03/2013	Foreign Exchange Future	7.95	Call	662.45640		0.66246	661.10190	0.66110	662.456	12.70		0.00	0	0.00
\$ / R	On 18/03/2013	Foreign Exchange Future	7.95	Put	22.25640		0.02226	24.80190	0.02480	22.256	12.70		0.00	0	0.00
\$ / R	On 18/03/2013	Foreign Exchange Future	8.00	Call	617.41660		0.61742	616.23320	0.61623	617.417	12.62		0.00	0	0.00
\$ / R	On 18/03/2013	Foreign Exchange Future	8.00	Put	27.21660		0.02722	29.93320	0.02993	27.217	12.62		0.00	0	10,000.00
\$ / R	On 18/03/2013	Foreign Exchange Future	8.10	Call	530.17220		0.53017	529.26650	0.52927	530.172	12.46		0.00	0	0.00
\$ / R	On 18/03/2013	Foreign Exchange Future	8.10	Put	39.97220		0.03997	42.96650	0.04297	39.972	12.46		0.00	0	180.00
\$ / R	On 18/03/2013	Foreign Exchange Future	7.90	Call	708.29080		0.70829	706.75030	0.70675	708.291	12.78		0.00	0	0.00
\$ / R	On 18/03/2013	Foreign Exchange Future	7.90	Put	18.09080		0.01809	20.45030	0.02045	18.091	12.78		0.00	0	0.00
\$ / R	On 14/06/2013	Foreign Exchange Future			8.69190		8.69190	8.68780	8.68780		14.45		4,345,950.00	500	52,542.00
\$ / R	On 14/06/2013	Foreign Exchange Future	9.85	Call	100.49610		0.10050	103.55020	0.10355	100.496	18.71		0.00	0	500.00
\$ / R	On 14/06/2013	Foreign Exchange Future	9.85	Put	1,258.59610		1.25860	1,265.75020	1.26575	1,258.596	18.71		0.00	0	0.00
\$ / R	On 14/06/2013	Foreign Exchange Future	9.30	Call	172.03750		0.17204	174.52850	0.17453	172.038	16.67		0.00	0	0.00
\$ / R	On 14/06/2013	Foreign Exchange Future	9.30	Put	780.13750		0.78014	786.72850	0.78673	780.138	16.67		0.00	0	300.00
\$ / R	On 14/06/2013	Foreign Exchange Future	9.40	Call	155.18320		0.15518	157.83620	0.15784	155.183	17.05		0.00	0	300.00
\$ / R	On 14/06/2013	Foreign Exchange Future	9.40	Put	863.28320		0.86328	870.03620	0.87004	863.283	17.05		0.00	0	0.00
\$ / R	On 14/06/2013	Foreign Exchange Future	9.70	Call	115.51930		0.11552	118.48940	0.11849	115.519	18.17		0.00	0	300.00
\$ / R	On 14/06/2013	Foreign Exchange Future	9.70	Put	1,123.61930		1.12362	1,130.68940	1.13069	1,123.619	18.17		0.00	0	0.00
\$ / R	On 14/06/2013	Foreign Exchange Future	8.74	Call	320.72140		0.32072	321.54010	0.32154	320.721	14.60		0.00	0	0.00
\$ / R	On 14/06/2013	Foreign Exchange Future	8.74	Put	368.82140		0.36882	373.74010	0.37374	368.821	14.60		0.00	0	0.00
\$ / R	On 14/06/2013	Foreign Exchange Future	8.75	Call	317.02870		0.31703	317.89150	0.31789	317.029	14.64		0.00	0	0.00
\$ / R	On 14/06/2013	Foreign Exchange Future	8.75	Put	375.12870		0.37513	380.09150	0.38009	375.129	14.64		0.00	0	500.00
\$ / R	On 14/06/2013	Foreign Exchange Future	8.76	Call	313.38370		0.31338	314.28770	0.31429	313.384	14.67		0.00	0	0.00
\$ / R	On 14/06/2013	Foreign Exchange Future	8.76	Put	381.48370		0.38148	386.48770	0.38649	381.484	14.67		0.00	0	0.00
\$ / R	On 16/09/2013	Foreign Exchange Future			8.79880		8.79880	8.79560	8.79560		15.12		0.00	0	22,000.00

Contract Details			Strike	Call / Put	MTM	Yield	MarkPrice	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
\$ / R	On 16/09/2013	Foreign Exchange Future	9.65	Call	230.55200		0.23055	233.06330	0.23306	230.552	17.85	0.00	0	0.00
\$ / R	On 16/09/2013	Foreign Exchange Future	9.65	Put	1,081.75200		1.08175	1,087.46330	1.08746	1,081.752	17.85	0.00	0	0.00
\$ / R	On 16/09/2013	Foreign Exchange Future	9.66	Call	228.93770		0.22894	231.44900	0.23145	228.938	17.88	0.00	0	0.00
\$ / R	On 16/09/2013	Foreign Exchange Future	9.66	Put	1,090.13770		1.09014	1,095.84900	1.09585	1,090.138	17.88	0.00	0	0.00
\$ / R	On 16/09/2013	Foreign Exchange Future	10.20	Call	159.53740		0.15954	161.91000	0.16191	159.537	19.55	0.00	0	500.00
\$ / R	On 16/09/2013	Foreign Exchange Future	10.20	Put	1,560.73740		1.56074	1,566.31000	1.56631	1,560.737	19.55	0.00	0	0.00
\$ / R	On 16/09/2013	Foreign Exchange Future	8.75	Call	468.58790		0.46859	470.25960	0.47026	468.588	14.97	0.00	0	0.00
\$ / R	On 16/09/2013	Foreign Exchange Future	8.75	Put	419.78790		0.41979	424.65960	0.42466	419.788	14.97	0.00	0	500.00
\$ / R	On 16/09/2013	Foreign Exchange Future	9.64	Call	232.18500		0.23218	234.69620	0.23470	232.185	17.81	0.00	0	0.00
\$ / R	On 16/09/2013	Foreign Exchange Future	9.64	Put	1,073.38500		1.07338	1,079.09620	1.07910	1,073.385	17.81	0.00	0	0.00
\$ / R	On 13/12/2013	Foreign Exchange Future			8.89900		8.89900	8.89580	8.89580		15.72	0.00	0	5,542.00
\$ / R	On 13/12/2013	Foreign Exchange Future	9.03	Call	500.03280		0.50003	500.89700	0.50090	500.033	16.07	0.00	0	0.00
\$ / R	On 13/12/2013	Foreign Exchange Future	9.03	Put	628.93280		0.62893	632.99700	0.63300	628.933	16.07	0.00	0	0.00
\$ / R	On 13/12/2013	Foreign Exchange Future	9.69	Call	328.04610		0.32805	330.81290	0.33081	328.046	17.89	0.00	0	750.00
\$ / R	On 13/12/2013	Foreign Exchange Future	9.69	Put	1,119.04610		1.11905	1,125.01290	1.12501	1,119.046	17.89	0.00	0	0.00
\$ / R	On 13/12/2013	Foreign Exchange Future	10.27	Call	236.59760		0.23660	240.45880	0.24046	236.598	19.43	0.00	0	750.00
\$ / R	On 13/12/2013	Foreign Exchange Future	10.27	Put	1,607.59760		1.60760	1,614.65880	1.61466	1,607.598	19.43	0.00	0	0.00
\$ / R	On 13/12/2013	Foreign Exchange Future	8.93	Call	535.25290		0.53525	535.78630	0.53579	535.253	15.80	0.00	0	0.00
\$ / R	On 13/12/2013	Foreign Exchange Future	8.93	Put	564.15290		0.56415	567.88630	0.56789	564.153	15.80	0.00	0	0.00
\$ / R	On 13/12/2013	Foreign Exchange Future	8.98	Call	517.28840		0.51729	517.98730	0.51799	517.288	15.93	0.00	0	0.00
\$ / R	On 13/12/2013	Foreign Exchange Future	8.98	Put	596.18840		0.59619	600.08730	0.60009	596.188	15.93	0.00	0	0.00
\$ / R	On 13/12/2013	Foreign Exchange Future	9.00	Call	509.57580		0.50958	510.34620	0.51035	509.576	15.99	0.00	0	0.00
\$ / R	On 13/12/2013	Foreign Exchange Future	9.00	Put	610.57580		0.61058	614.54620	0.61455	610.576	15.99	0.00	0	750.00
\$ / R	On 13/12/2013	Foreign Exchange Future	8.00	Call	1,040.06160		1.04006	1,041.36720	1.04137	1,040.062	13.85	0.00	0	0.00
\$ / R	On 13/12/2013	Foreign Exchange Future	8.00	Put	141.06160		0.14106	145.56720	0.14557	141.062	13.85	0.00	0	0.00
\$ / R	On 13/12/2013	Foreign Exchange Future	8.75	Call	604.18600		0.60419	604.57250	0.60457	604.186	15.28	0.00	0	0.00
\$ / R	On 13/12/2013	Foreign Exchange Future	8.75	Put	455.18600		0.45519	458.77250	0.45877	455.186	15.28	0.00	0	750.00
\$ / R	On 13/12/2013	Foreign Exchange Future	8.90	Call	545.59850		0.54560	546.03420	0.54603	545.598	15.72	0.00	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	8.90	Put	546.59850		0.54660	550.23420	0.55023	546.598	15.72	0.00	0	0.00
\$ / R	On 12/12/2014	Foreign Exchange Future			9.07910		9.07910	9.07360	9.07360		16.03	0.00	0	0.00
\$ / R	On 12/12/2014	Foreign Exchange Future	8.55	Call	1,024.84950		1.02485	1,025.80940	1.02581	1,024.849	14.87	0.00	0	0.00
\$ / R	On 12/12/2014	Foreign Exchange Future	8.55	Put	495.74950		0.49575	502.20940	0.50221	495.749	14.87	0.00	0	0.00
\$ / R	On 12/12/2014	Foreign Exchange Future	9.60	Call	648.46970		0.64847	650.82100	0.65082	648.470	17.02	0.00	0	0.00
\$ / R	On 12/12/2014	Foreign Exchange Future	9.60	Put	1,169.36970		1.16937	1,177.22100	1.17722	1,169.370	17.02	0.00	0	0.00
\$ / R	On 12/12/2014	Foreign Exchange Future	8.00	Call	1,356.52680		1.35653	1,355.25930	1.35526	1,356.527	14.45	0.00	0	200.00
\$ / R	On 12/12/2014	Foreign Exchange Future	8.00	Put	277.42680		0.27743	281.65930	0.28166	277.427	14.45	0.00	0	0.00
\$ / R	On 12/12/2014	Foreign Exchange Future	8.45	Call	1,077.72830		1.07773	1,078.26920	1.07827	1,077.728	14.75	0.00	0	0.00
\$ / R	On 12/12/2014	Foreign Exchange Future	8.45	Put	448.62830		0.44863	454.66920	0.45467	448.628	14.75	0.00	0	0.00
\$ / R	On 12/12/2014	Foreign Exchange Future	8.50	Call	1,050.97810		1.05098	1,051.72690	1.05173	1,050.978	14.81	0.00	0	0.00
\$ / R	On 12/12/2014	Foreign Exchange Future	8.50	Put	471.87810		0.47188	478.12690	0.47813	471.878	14.81	0.00	0	0.00
\$ / R	On 14/12/2015	Foreign Exchange Future			9.81230		9.81230	9.80170	9.80170		17.63	0.00	0	0.00
\$ / R	On 14/12/2015	Foreign Exchange Future	9.15	Call	1,441.25850		1.44126	1,440.15970	1.44016	1,441.259	16.62	0.00	0	0.00
\$ / R	On 14/12/2015	Foreign Exchange Future	9.15	Put	778.95850		0.77896	788.45970	0.78846	778.959	16.62	0.00	0	0.00
\$ / R	On 14/12/2015	Foreign Exchange Future	9.20	Call	1,421.48860		1.42149	1,420.67650	1.42068	1,421.489	16.73	0.00	0	0.00
\$ / R	On 14/12/2015	Foreign Exchange Future	9.20	Put	809.18860		0.80919	818.97650	0.81898	809.189	16.73	0.00	0	0.00
\$ / R	On 14/12/2015	Foreign Exchange Future	9.25	Call	1,402.19340		1.40219	1,401.67290	1.40167	1,402.193	16.85	0.00	0	0.00
\$ / R	On 14/12/2015	Foreign Exchange Future	9.25	Put	839.89340		0.83989	849.97290	0.84997	839.893	16.85	0.00	0	0.00
\$ / R MAXI	On 18/03/2013	Foreign Exchange Future			8.59020		8.59020	8.58630	8.58630		13.22	42,951.00	5	1,432.00
\$ / R MAXI	On 18/03/2013	Foreign Exchange Future	8.69	Call	17,340.70630		0.17341	17,519.73710	0.17520	17,340.706	13.62	0.00	0	0.00
\$ / R MAXI	On 18/03/2013	Foreign Exchange Future	8.69	Put	27,320.70630		0.27321	27,889.73710	0.27890	27,320.706	13.62	0.00	0	0.00
\$ / R MAXI	On 18/03/2013	Foreign Exchange Future	8.74	Call	15,690.44200		0.15690	15,895.28850	0.15895	15,690.442	13.84	0.00	0	0.00
\$ / R MAXI	On 18/03/2013	Foreign Exchange Future	8.74	Put	30,670.44200		0.30670	31,265.28850	0.31265	30,670.442	13.84	0.00	0	0.00
\$ / R MAXI	On 18/03/2013	Foreign Exchange Future	8.75	Call	15,379.37440		0.15379	15,588.95970	0.15589	15,379.374	13.88	0.00	0	0.00
\$ / R MAXI	On 18/03/2013	Foreign Exchange Future	8.75	Put	31,359.37440		0.31359	31,958.95970	0.31959	31,359.374	13.88	0.00	0	0.00
\$ / R MAXI	On 18/03/2013	Foreign Exchange Future	8.76	Call	15,074.24330		0.15074	15,288.42570	0.15288	15,074.243	13.92	0.00	0	0.00
\$ / R MAXI	On 18/03/2013	Foreign Exchange Future	8.76	Put	32,054.24330		0.32054	32,658.42570	0.32658	32,054.243	13.92	0.00	0	0.00

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest	
\$ / R MAXI	On 18/03/2013	Foreign Exchange Future	9.02	Call	8,976.65310	0.08977	9,265.12110	0.09265	8,976.653	15.06	0.00	0	97.00
\$ / R MAXI	On 18/03/2013	Foreign Exchange Future	9.02	Put	51,956.65310	0.51957	52,635.12110	0.52635	51,956.653	15.06	0.00	0	0.00
\$ / R MAXI	On 14/06/2013	Foreign Exchange Future			8.69190	8.69190	8.68780	8.68780		14.45	43,459.50	5	10.00
\$ / R MAXI	On 14/06/2013	Foreign Exchange Future	8.75	Call	31,702.87070	0.31703	31,789.14750	0.31789	31,702.871	14.64	0.00	0	0.00
\$ / R MAXI	On 14/06/2013	Foreign Exchange Future	8.75	Put	37,512.87070	0.37513	38,009.14750	0.38009	37,512.871	14.64	0.00	0	0.00
\$ / R MAXI	On 14/06/2013	Foreign Exchange Future	8.76	Call	31,338.36790	0.31338	31,428.76530	0.31429	31,338.368	14.67	0.00	0	0.00
\$ / R MAXI	On 14/06/2013	Foreign Exchange Future	8.76	Put	38,148.36790	0.38148	38,648.76530	0.38649	38,148.368	14.67	0.00	0	0.00
\$ / R MAXI	On 14/06/2013	Foreign Exchange Future	8.74	Call	32,072.13960	0.32072	32,154.01190	0.32154	32,072.140	14.60	0.00	0	0.00
\$ / R MAXI	On 14/06/2013	Foreign Exchange Future	8.74	Put	36,882.13960	0.36882	37,374.01190	0.37374	36,882.140	14.60	0.00	0	0.00
\$ / R MAXI	On 16/09/2013	Foreign Exchange Future			8.79880	8.79880	8.79560	8.79560		15.12	43,994.00	5	0.00
\$ / R MAXI	On 16/09/2013	Foreign Exchange Future	8.90	Call	41,250.17380	0.41250	41,448.02070	0.41448	41,250.174	15.43	0.00	0	0.00
\$ / R MAXI	On 16/09/2013	Foreign Exchange Future	8.90	Put	51,370.17380	0.51370	51,888.02070	0.51888	51,370.174	15.43	0.00	0	0.00
\$ / R MAXI	On 16/09/2013	Foreign Exchange Future	8.91	Call	40,906.81810	0.40907	41,106.11350	0.41106	40,906.818	15.47	0.00	0	0.00
\$ / R MAXI	On 16/09/2013	Foreign Exchange Future	8.91	Put	52,026.81810	0.52027	52,546.11350	0.52546	52,026.818	15.47	0.00	0	0.00
\$ / R MAXI	On 16/09/2013	Foreign Exchange Future	8.89	Call	41,596.88510	0.41597	41,792.95600	0.41793	41,596.885	15.40	0.00	0	0.00
\$ / R MAXI	On 16/09/2013	Foreign Exchange Future	8.89	Put	50,716.88510	0.50717	51,232.95600	0.51233	50,716.885	15.40	0.00	0	0.00
£ / R	On 18/03/2013	Foreign Exchange Future			13.85810	13.85810	13.87510	13.87510		10.12	1,039,357.50	75	8,672.00
£ / R	On 18/03/2013	Foreign Exchange Future	13.34	Call	589.47520	0.58948	604.69410	0.60469	589.475	9.82	0.00	0	0.00
£ / R	On 18/03/2013	Foreign Exchange Future	13.34	Put	71.37520	0.07138	69.59410	0.06959	71.375	9.82	0.00	0	0.00
£ / R	On 18/03/2013	Foreign Exchange Future	13.35	Call	581.70810	0.58171	596.89260	0.59689	581.708	9.83	0.00	0	0.00
£ / R	On 18/03/2013	Foreign Exchange Future	13.35	Put	73.60810	0.07361	71.79260	0.07179	73.608	9.83	0.00	0	0.00
£ / R	On 18/03/2013	Foreign Exchange Future	13.36	Call	573.99350	0.57399	589.14110	0.58914	573.993	9.83	0.00	0	0.00
£ / R	On 18/03/2013	Foreign Exchange Future	13.36	Put	75.89350	0.07589	74.04110	0.07404	75.894	9.83	0.00	0	0.00
£ / R	On 18/03/2013	Foreign Exchange Future	14.40	Call	104.81960	0.10482	110.85050	0.11085	104.820	11.42	0.00	0	0.00
£ / R	On 18/03/2013	Foreign Exchange Future	14.40	Put	646.71960	0.64672	635.75050	0.63575	646.720	11.42	0.00	0	0.00
£ / R	On 18/03/2013	Foreign Exchange Future	13.53	Call	451.05250	0.45105	465.49730	0.46550	451.053	9.93	0.00	0	0.00
£ / R	On 18/03/2013	Foreign Exchange Future	13.53	Put	122.95250	0.12295	120.39730	0.12040	122.953	9.93	0.00	0	0.00
£ / R	On 18/03/2013	Foreign Exchange Future	13.70	Call	344.91090	0.34491	358.46950	0.35847	344.911	10.03	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
£ / R	On 18/03/2013	Foreign Exchange Future	13.70	Put	186.81090		0.18681	183.36950	0.18337	186.811	10.03	0.00	0	200.00
£ / R	On 18/03/2013	Foreign Exchange Future	13.90	Call	245.03320		0.24503	254.99390	0.25499	245.033	10.24	0.00	0	200.00
£ / R	On 18/03/2013	Foreign Exchange Future	13.90	Put	286.93320		0.28693	279.89390	0.27989	286.933	10.24	0.00	0	0.00
£ / R	On 14/06/2013	Foreign Exchange Future			14.01790		14.01790	14.03480	14.03480		11.92	350,447.50	25	2,345.00
£ / R	On 14/06/2013	Foreign Exchange Future	14.80	Call	228.68600		0.22869	235.64670	0.23565	228.686	13.61	0.00	0	200.00
£ / R	On 14/06/2013	Foreign Exchange Future	14.80	Put	1,010.78600		1.01079	1,000.84670	1.00085	1,010.786	13.61	0.00	0	0.00
£ / R	On 14/06/2013	Foreign Exchange Future	15.30	Call	150.44970		0.15045	155.27810	0.15528	150.450	14.62	0.00	0	200.00
£ / R	On 14/06/2013	Foreign Exchange Future	15.30	Put	1,432.54970		1.43255	1,420.47810	1.42048	1,432.550	14.62	0.00	0	0.00
£ / R	On 14/06/2013	Foreign Exchange Future	14.34	Call	341.00490		0.34100	349.63070	0.34963	341.005	12.65	0.00	0	0.00
£ / R	On 14/06/2013	Foreign Exchange Future	14.34	Put	663.10490		0.66310	654.83070	0.65483	663.105	12.65	0.00	0	0.00
£ / R	On 14/06/2013	Foreign Exchange Future	14.40	Call	323.47820		0.32348	331.84950	0.33185	323.478	12.77	0.00	0	0.00
£ / R	On 14/06/2013	Foreign Exchange Future	14.40	Put	705.57820		0.70558	697.04950	0.69705	705.578	12.77	0.00	0	0.00
£ / R	On 14/06/2013	Foreign Exchange Future	14.65	Call	260.30630		0.26031	267.68570	0.26769	260.306	13.31	0.00	0	0.00
£ / R	On 14/06/2013	Foreign Exchange Future	14.65	Put	892.40630		0.89241	882.88570	0.88289	892.406	13.31	0.00	0	200.00
£ / R	On 14/06/2013	Foreign Exchange Future	13.79	Call	561.67800		0.56168	573.76670	0.57377	561.678	11.65	0.00	0	0.00
£ / R	On 14/06/2013	Foreign Exchange Future	13.79	Put	333.77800		0.33378	328.96670	0.32897	333.778	11.65	0.00	0	0.00
£ / R	On 14/06/2013	Foreign Exchange Future	13.80	Call	556.50530		0.55651	568.57580	0.56858	556.505	11.66	0.00	0	0.00
£ / R	On 14/06/2013	Foreign Exchange Future	13.80	Put	338.60530		0.33861	333.77580	0.33378	338.605	11.66	0.00	0	0.00
£ / R	On 14/06/2013	Foreign Exchange Future	13.81	Call	551.37450		0.55137	563.41950	0.56342	551.374	11.68	0.00	0	0.00
£ / R	On 14/06/2013	Foreign Exchange Future	13.81	Put	343.47450		0.34347	338.61950	0.33862	343.474	11.68	0.00	0	0.00
£ / R	On 14/06/2013	Foreign Exchange Future	12.00	Call	2,034.17740		2.03418	2,051.05830	2.05106	2,034.177	12.77	0.00	0	0.00
£ / R	On 14/06/2013	Foreign Exchange Future	12.00	Put	16.27740		0.01628	16.25830	0.01626	16.277	12.77	0.00	0	699.00
£ / R	On 14/06/2013	Foreign Exchange Future	13.00	Call	1,098.59860		1.09860	1,112.11070	1.11211	1,098.599	10.93	0.00	0	0.00
£ / R	On 14/06/2013	Foreign Exchange Future	13.00	Put	80.69860		0.08070	77.31070	0.07731	80.699	10.93	0.00	0	699.00
£ / R	On 16/09/2013	Foreign Exchange Future			14.18630		14.18630	14.20470	14.20470		12.74	0.00	0	0.00
£ / R	On 16/09/2013	Foreign Exchange Future	14.75	Call	427.89020		0.42789	435.71400	0.43571	427.890	13.76	0.00	0	0.00
£ / R	On 16/09/2013	Foreign Exchange Future	14.75	Put	991.59020		0.99159	981.01400	0.98101	991.590	13.76	0.00	0	0.00
£ / R	On 16/09/2013	Foreign Exchange Future	14.76	Call	425.28020		0.42528	433.06740	0.43307	425.280	13.78	0.00	0	0.00

Contract Details			Strike	Call / Put	MTM	Yield	MarkPrice	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
£ / R	On 16/09/2013	Foreign Exchange Future	14.76	Put	998.98020		0.99898	988.36740	0.98837	998.980	13.78	0.00	0	0.00
£ / R	On 16/09/2013	Foreign Exchange Future	14.74	Call	430.51900		0.43052	438.37960	0.43838	430.519	13.74	0.00	0	0.00
£ / R	On 16/09/2013	Foreign Exchange Future	14.74	Put	984.21900		0.98422	973.67960	0.97368	984.219	13.74	0.00	0	0.00
£ / R	On 13/12/2013	Foreign Exchange Future			14.34440		14.34440	14.36260	14.36260		13.31	0.00	0	0.00
£ / R	On 13/12/2013	Foreign Exchange Future	14.90	Call	564.22840		0.56423	572.07710	0.57208	564.228	14.23	0.00	0	0.00
£ / R	On 13/12/2013	Foreign Exchange Future	14.90	Put	1,119.82840		1.11983	1,109.47710	1.10948	1,119.828	14.23	0.00	0	0.00
£ / R	On 13/12/2013	Foreign Exchange Future	14.91	Call	561.49330		0.56149	569.31160	0.56931	561.493	14.24	0.00	0	0.00
£ / R	On 13/12/2013	Foreign Exchange Future	14.91	Put	1,127.09330		1.12709	1,116.71160	1.11671	1,127.093	14.24	0.00	0	0.00
£ / R	On 13/12/2013	Foreign Exchange Future	14.89	Call	566.98000		0.56698	574.85900	0.57486	566.980	14.21	0.00	0	0.00
£ / R	On 13/12/2013	Foreign Exchange Future	14.89	Put	1,112.58000		1.11258	1,102.25900	1.10226	1,112.580	14.21	0.00	0	0.00
¥ / R	On 18/03/2013	Foreign Exchange Future			0.09990		0.09990	0.09980	0.09980		15.37	0.00	0	24,111.00
¥ / R	On 18/03/2013	Foreign Exchange Future	0.09	Call	1,014.35180		0.01014	1,005.31490	0.01005	1,014.352	15.69	0.00	0	0.00
¥ / R	On 18/03/2013	Foreign Exchange Future	0.09	Put	24.35180		0.00024	25.31490	0.00025	24.352	15.69	0.00	0	0.00
¥ / R	On 18/03/2013	Foreign Exchange Future	0.10	Call	281.96450		0.00282	275.70730	0.00276	281.965	15.37	0.00	0	0.00
¥ / R	On 18/03/2013	Foreign Exchange Future	0.10	Put	291.96450		0.00292	295.70730	0.00296	291.965	15.37	0.00	0	0.00
¥ / R	On 18/03/2013	Foreign Exchange Future	0.11	Call	50.43620		0.00050	50.93550	0.00051	50.436	17.48	0.00	0	0.00
¥ / R	On 18/03/2013	Foreign Exchange Future	0.11	Put	1,060.43620		0.01060	1,070.93550	0.01071	1,060.436	17.48	0.00	0	0.00
¥ / R	On 14/06/2013	Foreign Exchange Future			0.10120		0.10120	0.10110	0.10110		16.72	2,530.00	25	13,593.00
¥ / R	On 14/06/2013	Foreign Exchange Future	0.09	Call	1,203.27450		0.01203	1,196.55750	0.01197	1,203.274	16.64	0.00	0	0.00
¥ / R	On 14/06/2013	Foreign Exchange Future	0.09	Put	83.27450		0.00083	86.55750	0.00087	83.275	16.64	0.00	0	0.00
¥ / R	On 14/06/2013	Foreign Exchange Future	0.10	Call	517.39730		0.00517	513.12850	0.00513	517.397	16.72	0.00	0	0.00
¥ / R	On 14/06/2013	Foreign Exchange Future	0.10	Put	397.39730		0.00397	403.12850	0.00403	397.397	16.72	0.00	0	0.00
¥ / R	On 14/06/2013	Foreign Exchange Future	0.11	Call	201.87900		0.00202	202.29040	0.00202	201.879	18.55	0.00	0	0.00
¥ / R	On 14/06/2013	Foreign Exchange Future	0.11	Put	1,081.87900		0.01082	1,092.29040	0.01092	1,081.879	18.55	0.00	0	0.00
€ / R	On 18/03/2013	Foreign Exchange Future			11.37130		11.37130	11.40210	11.40210		11.74	4,719,089.50	415	34,345.00
€ / R	On 18/03/2013	Foreign Exchange Future	11.00	Call	469.73210		0.46973	492.00220	0.49200	469.732	11.48	0.00	0	0.00
€ / R	On 18/03/2013	Foreign Exchange Future	11.00	Put	98.43210		0.09843	89.90220	0.08990	98.432	11.48	0.00	0	1,250.00

Contract Details			Strike	Call / Put	MTM	Yield	MarkPrice	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
€ / R	On 18/03/2013	Foreign Exchange Future	11.01	Call	462.66230		0.46266	484.91450	0.48491	462.662	11.48	0.00	0	0.00
€ / R	On 18/03/2013	Foreign Exchange Future	11.01	Put	101.36230		0.10136	92.81450	0.09281	101.362	11.48	0.00	0	0.00
€ / R	On 18/03/2013	Foreign Exchange Future	12.64	Call	25.84490		0.02584	29.57180	0.02957	25.845	15.21	0.00	0	27,600.00
€ / R	On 18/03/2013	Foreign Exchange Future	12.64	Put	1,294.54490		1.29454	1,267.47180	1.26747	1,294.545	15.21	0.00	0	0.00
€ / R	On 18/03/2013	Foreign Exchange Future	10.97	Call	491.29670		0.49130	513.63720	0.51364	491.297	11.45	0.00	0	0.00
€ / R	On 18/03/2013	Foreign Exchange Future	10.97	Put	89.99670		0.09000	81.53720	0.08154	89.997	11.45	0.00	0	0.00
€ / R	On 18/03/2013	Foreign Exchange Future	10.99	Call	476.86140		0.47686	499.15180	0.49915	476.861	11.47	0.00	0	0.00
€ / R	On 18/03/2013	Foreign Exchange Future	10.99	Put	95.56140		0.09556	87.05180	0.08705	95.561	11.47	0.00	0	0.00
€ / R	On 14/06/2013	Foreign Exchange Future			11.51610		11.51610	11.54720	11.54720		13.12	0.00	0	34,915.00
€ / R	On 14/06/2013	Foreign Exchange Future	11.24	Call	545.00550		0.54501	558.39600	0.55840	545.006	12.72	0.00	0	0.00
€ / R	On 14/06/2013	Foreign Exchange Future	11.24	Put	268.90550		0.26891	251.19600	0.25120	268.905	12.72	0.00	0	0.00
€ / R	On 14/06/2013	Foreign Exchange Future	11.25	Call	539.54750		0.53955	552.89130	0.55289	539.548	12.74	0.00	0	0.00
€ / R	On 14/06/2013	Foreign Exchange Future	11.25	Put	273.44750		0.27345	255.69130	0.25569	273.448	12.74	0.00	0	0.00
€ / R	On 14/06/2013	Foreign Exchange Future	11.26	Call	534.13240		0.53413	547.43410	0.54743	534.132	12.75	0.00	0	0.00
€ / R	On 14/06/2013	Foreign Exchange Future	11.26	Put	278.03240		0.27803	260.23410	0.26023	278.032	12.75	0.00	0	0.00
€ / R	On 16/09/2013	Foreign Exchange Future			11.67020		11.67020	11.70230	11.70230		13.69	0.00	0	23,020.00
€ / R	On 16/09/2013	Foreign Exchange Future	11.99	Call	426.54820		0.42655	439.69130	0.43969	426.548	14.32	0.00	0	0.00
€ / R	On 16/09/2013	Foreign Exchange Future	11.99	Put	746.34820		0.74635	727.39130	0.72739	746.348	14.32	0.00	0	0.00
€ / R	On 16/09/2013	Foreign Exchange Future	12.00	Call	423.40450		0.42340	436.47540	0.43648	423.404	14.34	0.00	0	0.00
€ / R	On 16/09/2013	Foreign Exchange Future	12.00	Put	753.20450		0.75320	734.17540	0.73418	753.204	14.34	0.00	0	0.00
€ / R	On 16/09/2013	Foreign Exchange Future	12.01	Call	420.28150		0.42028	433.28060	0.43328	420.282	14.36	0.00	0	0.00
€ / R	On 16/09/2013	Foreign Exchange Future	12.01	Put	760.08150		0.76008	740.98060	0.74098	760.081	14.36	0.00	0	0.00
€ / R	On 13/12/2013	Foreign Exchange Future			11.81610		11.81610	11.84830	11.84830		14.14	0.00	0	435.00
€ / R	On 13/12/2013	Foreign Exchange Future	11.20	Call	948.02290		0.94802	968.66830	0.96867	948.023	13.12	0.00	0	0.00
€ / R	On 13/12/2013	Foreign Exchange Future	11.20	Put	331.92290		0.33192	320.36830	0.32037	331.923	13.12	0.00	0	0.00
€ / R	On 13/12/2013	Foreign Exchange Future	11.44	Call	818.94820		0.81895	836.37260	0.83637	818.948	13.54	0.00	0	0.00
€ / R	On 13/12/2013	Foreign Exchange Future	11.44	Put	445.84820		0.44585	431.07260	0.43107	445.848	13.54	0.00	0	0.00
€ / R	On 13/12/2013	Foreign Exchange Future	11.49	Call	794.56140		0.79456	811.71100	0.81171	794.561	13.62	0.00	0	0.00

Contract Details			Strike	Call / Put	MTM	Yield	MarkPrice	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
€ / R	On 13/12/2013	Foreign Exchange Future	11.49	Put	471.46140		0.47146	456.41100	0.45641	471.461	13.62	0.00	0	0.00
€ / R	On 13/12/2013	Foreign Exchange Future	11.54	Call	770.88290		0.77088	787.77170	0.78777	770.883	13.71	0.00	0	0.00
€ / R	On 13/12/2013	Foreign Exchange Future	11.54	Put	497.78290		0.49778	482.47170	0.48247	497.783	13.71	0.00	0	0.00
2025	On 07/02/2013	Bond Future			114.44188		114.44188	114.43194	114.43194			0.00	0	0.00
2025	On 07/02/2013	Bond Future	110.99	Call	3,451.88000		3.45188	3,441.94000	3.44194	3,451.880		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	3,441.88000		3.44188	3,431.94000	3.43194	3,441.880		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	3,431.88000		3.43188	3,421.94000	3.42194	3,431.880		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			114.13555		114.13555	114.12337	114.12337			0.00	0	0.00
2038	On 07/02/2013	Bond Future	105.99	Call	8,145.55000		8.14555	8,133.37000	8.13337	8,145.550		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	8,135.55000		8.13555	8,123.37000	8.12337	8,135.550		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	8,125.55000		8.12555	8,113.37000	8.11337	8,125.550		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			119.35851		119.35851	119.34516	119.34516			0.00	0	122.00
2050	On 07/02/2013	Bond Future	112.99	Call	6,368.51000		6.36851	6,355.16000	6.35516	6,368.510		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	6,358.51000		6.35851	6,345.16000	6.34516	6,358.510		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	6,348.51000		6.34851	6,335.16000	6.33516	6,348.510		0.00	0	0.00
2050	On 07/02/2013	Bond Future	113.01	Put	0.00000		0.00000	0.00000	0.00000	0.000		0.00	0	0.00
AIR03/R157	On 09/03/2016	Price Contribution			100.00000		100.00000	100.00000	100.00000			0.00	0	0.00

Contract Details			Strike	Call / Put	MTM	Yield	MarkPrice	Previous MTM	Previous Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
AL7T	On 07/02/2013	Index Future			489.65500		489.65500	489.92900	489.92900				0.00	0	12.00
AL7T	On 02/05/2013	Index Future			495.81600		495.81600	496.09200	496.09200				0.00	0	0.00
ALBI	On 07/02/2013	Index Future			436.53100		436.53100	437.04600	437.04600				0.00	0	1,070.00
ALBI	On 02/05/2013	Index Future			442.02300		442.02300	442.54400	442.54400				0.00	0	0.00
AU\$ / R	On 18/03/2013	Foreign Exchange Future			8.87220		8.87220	8.84960	8.84960		9.70		17,744.40	2	8,120.00
AU\$ / R	On 18/03/2013	Foreign Exchange Future	8.51	Call	401.77810	0.40178	384.52160	0.38452	401.778	9.82		0.00	0	0.00	
AU\$ / R	On 18/03/2013	Foreign Exchange Future	8.51	Put	39.57810	0.03958	44.92160	0.04492	39.578	9.82		0.00	0	0.00	
AU\$ / R	On 18/03/2013	Foreign Exchange Future	8.32	Call	571.30680	0.57131	551.10700	0.55111	571.307	10.34		0.00	0	0.00	
AU\$ / R	On 18/03/2013	Foreign Exchange Future	8.32	Put	17.70680	0.01771	20.10700	0.02011	17.707	10.34		0.00	0	0.00	
AU\$ / R	On 18/03/2013	Foreign Exchange Future	8.37	Call	524.38440	0.52438	504.76600	0.50477	524.384	10.04		0.00	0	0.00	
AU\$ / R	On 18/03/2013	Foreign Exchange Future	8.37	Put	20.78440	0.02078	23.76600	0.02377	20.784	10.04		0.00	0	0.00	
AU\$ / R	On 18/03/2013	Foreign Exchange Future	8.42	Call	478.91410	0.47891	460.00740	0.46001	478.914	9.85		0.00	0	0.00	
AU\$ / R	On 18/03/2013	Foreign Exchange Future	8.42	Put	25.31410	0.02531	29.00740	0.02901	25.314	9.85		0.00	0	0.00	
AU\$ / R	On 14/06/2013	Foreign Exchange Future			8.92260		8.92260	8.89940	8.89940				17,845.20	2	7,788.00
AU\$ / R	On 14/06/2013	Foreign Exchange Future	8.76	Call	162.60000	0.16260	139.40000	0.13940	162.600			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	182.60000	0.18260	159.40000	0.15940	182.600			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	172.60000	0.17260	149.40000	0.14940	172.600			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			8.97610		8.97610	8.95350	8.95350		11.60		0.00	0	2,750.00
AU\$ / R	On 16/09/2013	Foreign Exchange Future	8.91	Call	383.27760	0.38328	373.39400	0.37339	383.278	11.56		0.00	0	0.00	
AU\$ / R	On 16/09/2013	Foreign Exchange Future	8.91	Put	317.17760	0.31718	329.89400	0.32989	317.178	11.56		0.00	0	0.00	
AU\$ / R	On 16/09/2013	Foreign Exchange Future	8.89	Call	392.88700	0.39289	382.69950	0.38270	392.887	11.54		0.00	0	0.00	
AU\$ / R	On 16/09/2013	Foreign Exchange Future	8.89	Put	306.78700	0.30679	319.19950	0.31920	306.787	11.54		0.00	0	0.00	
AU\$ / R	On 16/09/2013	Foreign Exchange Future	8.90	Call	388.05730	0.38806	378.02500	0.37803	388.057	11.55		0.00	0	0.00	
AU\$ / R	On 16/09/2013	Foreign Exchange Future	8.90	Put	311.95730	0.31196	324.52500	0.32453	311.957	11.55		0.00	0	0.00	

Contract Details			Strike	Call / Put	MTM	Yield	MarkPrice	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
AU\$ / R	On 13/12/2013	Foreign Exchange Future			9.02480		9.02480	9.00250	9.00250		12.07	0.00	0	400.00
AU\$ / R	On 13/12/2013	Foreign Exchange Future	9.48	Call	281.45820		0.28146	275.98490	0.27598	281.458	13.15	0.00	0	0.00
AU\$ / R	On 13/12/2013	Foreign Exchange Future	9.48	Put	736.65820		0.73666	753.48490	0.75348	736.658	13.15	0.00	0	0.00
AU\$ / R	On 13/12/2013	Foreign Exchange Future	9.46	Call	286.37480		0.28637	280.78160	0.28078	286.375	13.10	0.00	0	0.00
AU\$ / R	On 13/12/2013	Foreign Exchange Future	9.46	Put	721.57480		0.72157	738.28160	0.73828	721.575	13.10	0.00	0	0.00
AU\$ / R	On 13/12/2013	Foreign Exchange Future	9.47	Call	283.90200		0.28390	278.36900	0.27837	283.902	13.12	0.00	0	0.00
AU\$ / R	On 13/12/2013	Foreign Exchange Future	9.47	Put	729.10200		0.72910	745.86900	0.74587	729.102	13.12	0.00	0	0.00
AU\$ / R	On 14/12/2015	Foreign Exchange Future			9.40530		9.40530	9.38660	9.38660		13.41	0.00	0	0.00
AU\$ / R	On 14/12/2015	Foreign Exchange Future	7.25	Call	2,264.31430		2.26431	2,247.34360	2.24734	2,264.314	12.92	0.00	0	0.00
AU\$ / R	On 14/12/2015	Foreign Exchange Future	7.25	Put	109.01430		0.10901	110.74360	0.11074	109.014	12.92	0.00	0	0.00
AU\$ / R	On 14/12/2015	Foreign Exchange Future	7.30	Call	2,220.76380		2.22076	2,203.85230	2.20385	2,220.764	12.89	0.00	0	0.00
AU\$ / R	On 14/12/2015	Foreign Exchange Future	7.30	Put	115.46380		0.11546	117.25230	0.11725	115.464	12.89	0.00	0	0.00
AU\$ / R	On 14/12/2015	Foreign Exchange Future	7.35	Call	2,177.50040		2.17750	2,160.65230	2.16065	2,177.500	12.86	0.00	0	0.00
AU\$ / R	On 14/12/2015	Foreign Exchange Future	7.35	Put	122.20040		0.12220	124.05230	0.12405	122.200	12.86	0.00	0	0.00
CAD/ R	On 18/03/2013	Foreign Exchange Future			8.61970		8.61970	8.63480	8.63480		13.32	0.00	0	25.00
CAD/ R	On 18/03/2013	Foreign Exchange Future	8.64	Call	206.57300		0.20657	213.98680	0.21399	206.573	13.44	0.00	0	0.00
CAD/ R	On 18/03/2013	Foreign Exchange Future	8.64	Put	226.87300		0.22687	219.18680	0.21919	226.873	13.44	0.00	0	0.00
CAD/ R	On 18/03/2013	Foreign Exchange Future	8.65	Call	202.34880		0.20235	209.24850	0.20925	202.349	13.47	0.00	0	0.00
CAD/ R	On 18/03/2013	Foreign Exchange Future	8.65	Put	232.64880		0.23265	224.44850	0.22445	232.649	13.47	0.00	0	0.00
CAD/ R	On 18/03/2013	Foreign Exchange Future	8.66	Call	198.19880		0.19820	205.03270	0.20503	198.199	13.50	0.00	0	0.00
CAD/ R	On 18/03/2013	Foreign Exchange Future	8.66	Put	238.49880		0.23850	230.23270	0.23023	238.499	13.50	0.00	0	0.00
CAD/ R	On 14/06/2013	Foreign Exchange Future			8.70360		8.70360	8.71900	8.71900		12.91	0.00	0	25.00
CAD/ R	On 14/06/2013	Foreign Exchange Future	8.94	Call	219.78430		0.21978	225.98170	0.22598	219.784	13.59	0.00	0	0.00
CAD/ R	On 14/06/2013	Foreign Exchange Future	8.94	Put	456.18430		0.45618	446.98170	0.44698	456.184	13.59	0.00	0	0.00
CAD/ R	On 14/06/2013	Foreign Exchange Future	8.95	Call	216.77080		0.21677	222.91360	0.22291	216.771	13.62	0.00	0	0.00
CAD/ R	On 14/06/2013	Foreign Exchange Future	8.95	Put	463.17080		0.46317	453.91360	0.45391	463.171	13.62	0.00	0	0.00
CAD/ R	On 14/06/2013	Foreign Exchange Future	8.96	Call	213.79880		0.21380	219.88990	0.21989	213.799	13.65	0.00	0	0.00
CAD/ R	On 14/06/2013	Foreign Exchange Future	8.96	Put	470.19880		0.47020	460.88990	0.46089	470.199	13.65	0.00	0	0.00

Contract Details			Strike	Call / Put	MTM	Yield	MarkPrice	Previous MTM	Previous Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
CF CANDO CACE	On 18/03/2013	Can-Do Future			0.06230		0.06230	0.06230	0.06230				0.00	0	4,500.00
CF CANDO CACG	On 02/01/2013	Can-Do Future			10,000.00000		10,000.00000	10,000.00000	10,000.00000				0.00	0	0.00
CF CANDO CACH	On 24/01/2013	Can-Do Future			20,000.00070		20,000.00070	20,000.00080	20,000.00080				0.00	0	0.00
CF CANDO CACI	On 18/03/2013	Can-Do Future			0.03540		0.03540	0.03560	0.03560				0.00	0	37,000.00
CF CANDO CACJ	On 02/01/2013	Can-Do Future			30,000.00000		30,000.00000	30,000.00000	30,000.00000				0.00	0	0.00
CF CANDO CACK	On 11/01/2013	Can-Do Future			35,000.00030		35,000.00030	35,000.00040	35,000.00040				0.00	0	0.00
CF CANDO CACL	On 04/01/2013	Can-Do Future			0.00000		0.00000	0.00000	0.00000				0.00	0	25,000.00
CF CANDO CACM	On 08/01/2013	Can-Do Future			0.00000		0.00000	0.00000	0.00000				0.00	0	25,000.00
CF CANDO CACN	On 18/03/2013	Can-Do Future			0.35960		0.35960	0.38190	0.38190				0.00	0	24,000.00
CF CANDO CACO	On 18/03/2013	Can-Do Future			0.19260		0.19260	0.22140	0.22140				0.00	0	7,500.00
CF CANDO CACP	On 09/01/2013	Can-Do Future			0.00000		0.00000	0.00050	0.00050				0.00	0	100,000.00
CHF / R	On 18/03/2013	Foreign Exchange Future			9.42330		9.42330	9.44280	9.44280		12.55		0.00	0	50.00
CHF / R	On 18/03/2013	Foreign Exchange Future	9.14	Call	383.14560		0.38315	401.14050	0.40114	383.146	12.24		0.00	0	0.00
CHF / R	On 18/03/2013	Foreign Exchange Future	9.14	Put	99.84560		0.09985	98.34050	0.09834	99.846	12.24		0.00	0	0.00
CHF / R	On 18/03/2013	Foreign Exchange Future	9.15	Call	376.42910		0.37643	394.36640	0.39437	376.429	12.25		0.00	0	0.00
CHF / R	On 18/03/2013	Foreign Exchange Future	9.15	Put	103.12910		0.10313	101.56640	0.10157	103.129	12.25		0.00	0	0.00
CHF / R	On 18/03/2013	Foreign Exchange Future	9.16	Call	369.78540		0.36979	387.66360	0.38766	369.785	12.26		0.00	0	0.00
CHF / R	On 18/03/2013	Foreign Exchange Future	9.16	Put	106.48540		0.10649	104.86360	0.10486	106.485	12.26		0.00	0	0.00
CHF / R	On 14/06/2013	Foreign Exchange Future			9.55120		9.55120	9.57130	9.57130		13.98		0.00	0	25.00
CHF / R	On 14/06/2013	Foreign Exchange Future	9.54	Call	366.09960		0.36610	383.60380	0.38360	366.100	13.96		0.00	0	0.00
CHF / R	On 14/06/2013	Foreign Exchange Future	9.54	Put	354.89960		0.35490	352.30380	0.35230	354.900	13.96		0.00	0	0.00

Contract Details			Strike	Call / Put	MTM	Yield	MarkPrice	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
CHF / R	On 14/06/2013	Foreign Exchange Future	9.55	Call	361.81370		0.36181	379.23480	0.37923	361.814	13.98	0.00	0	0.00
CHF / R	On 14/06/2013	Foreign Exchange Future	9.55	Put	360.61370		0.36061	357.93480	0.35793	360.614	13.98	0.00	0	0.00
CHF / R	On 14/06/2013	Foreign Exchange Future	9.56	Call	357.76860		0.35777	375.10420	0.37510	357.769	14.01	0.00	0	0.00
CHF / R	On 14/06/2013	Foreign Exchange Future	9.56	Put	366.56860		0.36657	363.80420	0.36380	366.569	14.01	0.00	0	0.00
DAEU	On 21/11/2013	Any day expiry				11.77910	11.77910	11.81170	11.81170		14.11	0.00	0	0.00
DAEU	On 21/11/2013	Any day expiry	11.89	Call	584.01220		0.58401	599.23830	0.59924	584.012	14.26	0.00	0	0.00
DAEU	On 21/11/2013	Any day expiry	11.89	Put	694.91220		0.69491	677.53830	0.67754	694.912	14.26	0.00	0	0.00
DAEU	On 21/11/2013	Any day expiry	11.90	Call	580.35270		0.58035	595.47440	0.59547	580.353	14.28	0.00	0	0.00
DAEU	On 21/11/2013	Any day expiry	11.90	Put	701.25270		0.70125	683.77440	0.68377	701.253	14.28	0.00	0	0.00
DAEU	On 21/11/2013	Any day expiry	11.91	Call	576.71770		0.57672	591.73080	0.59173	576.718	14.30	0.00	0	0.00
DAEU	On 21/11/2013	Any day expiry	11.91	Put	707.61770		0.70762	690.03080	0.69003	707.618	14.30	0.00	0	0.00
DAUS	On 29/01/2013	Any day expiry				8.53380	8.53380	8.52940	8.52940		11.70	0.00	0	0.00
DAUS	On 29/01/2013	Any day expiry	7.85	Call	685.42500		0.68543	681.98580	0.68199	685.425	12.94	0.00	0	0.00
DAUS	On 29/01/2013	Any day expiry	7.85	Put	1.62500		0.00163	2.58580	0.00259	1.625	12.94	0.00	0	0.00
DAUS	On 29/01/2013	Any day expiry	8.00	Call	538.09750		0.53810	535.51570	0.53552	538.098	12.15	0.00	0	0.00
DAUS	On 29/01/2013	Any day expiry	8.00	Put	4.29750		0.00430	6.11570	0.00612	4.298	12.15	0.00	0	6,625.00
DAUS	On 29/01/2013	Any day expiry	8.60	Call	90.97500		0.09098	92.94600	0.09295	90.975	11.98	0.00	0	0.00
DAUS	On 29/01/2013	Any day expiry	8.60	Put	157.17500		0.15717	163.54600	0.16355	157.175	11.98	0.00	0	0.00
DAUS	On 29/01/2013	Any day expiry	9.02	Call	16.86780		0.01687	19.85130	0.01985	16.868	14.36	0.00	0	6,625.00
DAUS	On 29/01/2013	Any day expiry	9.02	Put	503.06780		0.50307	510.45130	0.51045	503.068	14.36	0.00	0	0.00
DAUS	On 29/01/2013	Any day expiry	8.61	Call	87.52030		0.08752	89.60170	0.08960	87.520	12.03	0.00	0	0.00
DAUS	On 29/01/2013	Any day expiry	8.61	Put	163.72030		0.16372	170.20170	0.17020	163.720	12.03	0.00	0	0.00
DAUS	On 29/01/2013	Any day expiry	8.62	Call	84.18290		0.08418	86.37040	0.08637	84.183	12.09	0.00	0	0.00
DAUS	On 29/01/2013	Any day expiry	8.62	Put	170.38290		0.17038	176.97040	0.17697	170.383	12.09	0.00	0	0.00
DAUS	On 29/01/2013	Any day expiry	8.72	Call	56.64110		0.05664	59.59330	0.05959	56.641	12.65	0.00	0	0.00
DAUS	On 29/01/2013	Any day expiry	8.72	Put	242.84110		0.24284	250.19330	0.25019	242.841	12.65	0.00	0	0.00
DAUS	On 26/02/2013	Any day expiry				8.56670	8.56670	8.56300	8.56300		12.62	0.00	0	0.00

Contract Details			Strike	Call / Put	MTM	Yield	MarkPrice	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
DAUS	On 26/02/2013	Any day expiry	8.72	Call	120.33940		0.12034	122.86170	0.12286	120.339	13.38	0.00	0	0.00
DAUS	On 26/02/2013	Any day expiry	8.72	Put	273.63940		0.27364	279.86170	0.27986	273.639	13.38	0.00	0	0.00
DAUS	On 26/02/2013	Any day expiry	9.02	Call	56.36200		0.05636	59.56000	0.05956	56.362	14.73	0.00	0	6,245.00
DAUS	On 26/02/2013	Any day expiry	9.02	Put	509.66200		0.50966	516.56000	0.51656	509.662	14.73	0.00	0	0.00
DAUS	On 26/02/2013	Any day expiry	8.60	Call	162.14550		0.16215	163.90940	0.16391	162.145	12.84	0.00	0	0.00
DAUS	On 26/02/2013	Any day expiry	8.60	Put	195.44550		0.19545	200.90940	0.20091	195.445	12.84	0.00	0	0.00
DAUS	On 26/02/2013	Any day expiry	8.61	Call	158.21200		0.15821	160.05000	0.16005	158.212	12.89	0.00	0	0.00
DAUS	On 26/02/2013	Any day expiry	8.61	Put	201.51200		0.20151	207.05000	0.20705	201.512	12.89	0.00	0	0.00
DAUS	On 26/02/2013	Any day expiry	8.62	Call	154.36330		0.15436	156.27470	0.15627	154.363	12.93	0.00	0	0.00
DAUS	On 26/02/2013	Any day expiry	8.62	Put	207.66330		0.20766	213.27470	0.21327	207.663	12.93	0.00	0	0.00
DAUS	On 26/02/2013	Any day expiry	7.85	Call	724.76980		0.72477	723.40460	0.72340	724.770	12.79	0.00	0	0.00
DAUS	On 26/02/2013	Any day expiry	7.85	Put	8.06980		0.00807	10.40460	0.01040	8.070	12.79	0.00	0	0.00
DAUS	On 26/02/2013	Any day expiry	8.00	Call	583.58170		0.58358	582.94920	0.58295	583.582	12.45	0.00	0	0.00
DAUS	On 26/02/2013	Any day expiry	8.00	Put	16.88170		0.01688	19.94920	0.01995	16.882	12.45	0.00	0	6,245.00
DAUS	On 26/03/2013	Any day expiry			8.59950		8.59950	8.59560	8.59560		13.34	0.00	0	0.00
DAUS	On 26/03/2013	Any day expiry	9.06	Call	96.31290		0.09631	99.03430	0.09903	96.313	15.35	0.00	0	0.00
DAUS	On 26/03/2013	Any day expiry	9.06	Put	556.81290		0.55681	563.43430	0.56343	556.813	15.35	0.00	0	0.00
DAUS	On 26/03/2013	Any day expiry	9.02	Call	103.52470		0.10352	106.18660	0.10619	103.525	15.18	0.00	0	7,500.00
DAUS	On 26/03/2013	Any day expiry	9.02	Put	524.02470		0.52402	530.58660	0.53059	524.025	15.18	0.00	0	0.00
DAUS	On 26/03/2013	Any day expiry	9.04	Call	99.84780		0.09985	102.54180	0.10254	99.848	15.26	0.00	0	0.00
DAUS	On 26/03/2013	Any day expiry	9.04	Put	540.34780		0.54035	546.94180	0.54694	540.348	15.26	0.00	0	0.00
DAUS	On 26/03/2013	Any day expiry	9.05	Call	98.06220		0.09806	100.77100	0.10077	98.062	15.31	0.00	0	0.00
DAUS	On 26/03/2013	Any day expiry	9.05	Put	548.56220		0.54856	555.17100	0.55517	548.562	15.31	0.00	0	0.00
DAUS	On 26/03/2013	Any day expiry	8.00	Call	630.76510		0.63077	629.31520	0.62932	630.765	12.67	0.00	0	0.00
DAUS	On 26/03/2013	Any day expiry	8.00	Put	31.26510		0.03127	33.71520	0.03372	31.265	12.67	0.00	0	7,500.00
DAUS	On 26/04/2013	Any day expiry			8.63540		8.63540	8.63140	8.63140		13.99	0.00	0	0.00
DAUS	On 26/04/2013	Any day expiry	9.04	Call	151.36710		0.15137	153.69670	0.15370	151.367	15.55	0.00	0	0.00
DAUS	On 26/04/2013	Any day expiry	9.04	Put	555.96710		0.55597	562.29670	0.56230	555.967	15.55	0.00	0	0.00

Contract Details			Strike	Call / Put	MTM	Yield	MarkPrice	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
DAUS	On 26/04/2013	Any day expiry	9.05	Call	149.21120		0.14921	151.56350	0.15156	149.211	15.59	0.00	0	0.00
DAUS	On 26/04/2013	Any day expiry	9.05	Put	563.81120		0.56381	570.16350	0.57016	563.811	15.59	0.00	0	0.00
DAUS	On 26/04/2013	Any day expiry	9.06	Call	147.08950		0.14709	149.46210	0.14946	147.090	15.63	0.00	0	0.00
DAUS	On 26/04/2013	Any day expiry	9.06	Put	571.68950		0.57169	578.06210	0.57806	571.689	15.63	0.00	0	0.00
DAUS	On 26/04/2013	Any day expiry	8.00	Call	684.12710		0.68413	683.05290	0.68305	684.127	13.02	0.00	0	0.00
DAUS	On 26/04/2013	Any day expiry	8.00	Put	48.72710		0.04873	51.65290	0.05165	48.727	13.02	0.00	0	7,500.00
DAUS	On 26/04/2013	Any day expiry	9.02	Call	155.78530		0.15579	158.06750	0.15807	155.785	15.47	0.00	0	7,500.00
DAUS	On 26/04/2013	Any day expiry	9.02	Put	540.38530		0.54039	546.66750	0.54667	540.385	15.47	0.00	0	0.00
DAUS	On 22/07/2013	Any day expiry			8.73530		8.73530	8.73140	8.73140		14.78	0.00	0	0.00
DAUS	On 22/07/2013	Any day expiry	9.80	Call	145.77110		0.14577	148.60510	0.14861	145.771	18.44	0.00	0	2,800.00
DAUS	On 22/07/2013	Any day expiry	9.80	Put	1,210.47110		1.21047	1,217.20510	1.21721	1,210.471	18.44	0.00	0	0.00
DAUS	On 22/07/2013	Any day expiry	9.19	Call	247.40690		0.24741	249.65430	0.24965	247.407	16.31	0.00	0	0.00
DAUS	On 22/07/2013	Any day expiry	9.19	Put	702.10690		0.70211	708.25430	0.70825	702.107	16.31	0.00	0	0.00
DAUS	On 22/07/2013	Any day expiry	9.20	Call	245.10380		0.24510	247.36690	0.24737	245.104	16.34	0.00	0	0.00
DAUS	On 22/07/2013	Any day expiry	9.20	Put	709.80380		0.70980	715.96690	0.71597	709.804	16.34	0.00	0	1,400.00
DAUS	On 22/07/2013	Any day expiry	9.21	Call	242.83930		0.24284	245.12010	0.24512	242.839	16.38	0.00	0	0.00
DAUS	On 22/07/2013	Any day expiry	9.21	Put	717.53930		0.71754	723.72010	0.72372	717.539	16.38	0.00	0	0.00
DAUS	On 26/08/2013	Any day expiry			8.77500		8.77500	8.77150	8.77150		15.06	0.00	0	0.00
DAUS	On 26/08/2013	Any day expiry	9.30	Call	270.60240		0.27060	273.04260	0.27304	270.602	16.71	0.00	0	0.00
DAUS	On 26/08/2013	Any day expiry	9.30	Put	795.60240		0.79560	801.54260	0.80154	795.602	16.71	0.00	0	0.00
DAUS	On 26/08/2013	Any day expiry	9.31	Call	268.41000		0.26841	270.85710	0.27086	268.410	16.74	0.00	0	0.00
DAUS	On 26/08/2013	Any day expiry	9.31	Put	803.41000		0.80341	809.35710	0.80936	803.410	16.74	0.00	0	0.00
DAUS	On 26/08/2013	Any day expiry	9.84	Call	178.84190		0.17884	181.43190	0.18143	178.842	18.49	0.00	0	4,400.00
DAUS	On 26/08/2013	Any day expiry	9.84	Put	1,243.84190		1.24384	1,249.93190	1.24993	1,243.842	18.49	0.00	0	0.00
DAUS	On 26/08/2013	Any day expiry	9.24	Call	284.24900		0.28425	286.64840	0.28665	284.249	16.50	0.00	0	0.00
DAUS	On 26/08/2013	Any day expiry	9.24	Put	749.24900		0.74925	755.14840	0.75515	749.249	16.50	0.00	0	2,200.00
DAUS	On 26/08/2013	Any day expiry	9.29	Call	272.81790		0.27282	275.25100	0.27525	272.818	16.67	0.00	0	0.00
DAUS	On 26/08/2013	Any day expiry	9.29	Put	787.81790		0.78782	793.75100	0.79375	787.818	16.67	0.00	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			8.80680		8.80680	8.80360	8.80360		15.13		0.00	0	0.00
DAUS	On 23/09/2013	Any day expiry	9.31	Call	305.31860		0.30532	307.75150	0.30775	305.319	16.73		0.00	0	0.00
DAUS	On 23/09/2013	Any day expiry	9.31	Put	808.51860		0.80852	814.15150	0.81415	808.519	16.73		0.00	0	0.00
DAUS	On 23/09/2013	Any day expiry	9.88	Call	203.79390		0.20379	206.19600	0.20620	203.794	18.54		0.00	0	2,400.00
DAUS	On 23/09/2013	Any day expiry	9.88	Put	1,276.99390		1.27699	1,282.59600	1.28260	1,276.994	18.54		0.00	0	0.00
DAUS	On 23/09/2013	Any day expiry	9.28	Call	312.33520		0.31234	314.75500	0.31476	312.335	16.64		0.00	0	0.00
DAUS	On 23/09/2013	Any day expiry	9.28	Put	785.53520		0.78554	791.15500	0.79115	785.535	16.64		0.00	0	1,200.00
DAUS	On 23/09/2013	Any day expiry	9.29	Call	309.97230		0.30997	312.39760	0.31240	309.972	16.67		0.00	0	0.00
DAUS	On 23/09/2013	Any day expiry	9.29	Put	793.17230		0.79317	798.79760	0.79880	793.172	16.67		0.00	0	0.00
DAUS	On 23/09/2013	Any day expiry	9.30	Call	307.63540		0.30764	310.06310	0.31006	307.635	16.70		0.00	0	0.00
DAUS	On 23/09/2013	Any day expiry	9.30	Put	800.83540		0.80084	806.46310	0.80646	800.835	16.70		0.00	0	0.00
EL28	On 07/02/2013	Bond Future			113.98987		113.98987	113.97721	113.97721				0.00	0	0.00
EL28	On 07/02/2013	Bond Future	112.99	Call	999.87000		0.99987	987.21000	0.98721	999.870			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	989.87000		0.98987	977.21000	0.97721	989.870			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
EL28	On 07/02/2013	Bond Future	113.01	Call	979.87000		0.97987	967.21000	0.96721	979.870			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
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			8.69331		91.75073	8.65880	92.05083				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	1,345.20000		1.34520	1,045.10000	1.04510	1,345.200			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

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	8.55	Put	1,256.51000	1.25651	956.41000	0.95641	1,256.510		0.00	0	0.00
ES33	On 07/02/2013	Bond Future	8.56	Call	0.00000	0.00000	0.00000	0.00000	0.000		0.00	0	0.00
ES33	On 07/02/2013	Bond Future	8.56	Put	1,167.95000	1.16795	867.85000	0.86785	1,167.950		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			436.63500	436.63500	437.15600	437.15600			0.00	0	335.00
GOVI	On 07/02/2013	GOVI	432.99	Call	36,450.00000	3.64500	41,660.00000	4.16600	36,450.000		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	36,350.00000	3.63500	41,560.00000	4.15600	36,350.000		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	36,250.00000	3.62500	41,460.00000	4.14600	36,250.000		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			442.12800	442.12800	442.65500	442.65500			0.00	0	0.00
GOVI	On 02/05/2013	GOVI	432.99	Call	91,380.00000	9.13800	96,650.00000	9.66500	91,380.000		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	91,280.00000	9.12800	96,550.00000	9.65500	91,280.000		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	91,180.00000	9.11800	96,450.00000	9.64500	91,180.000		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			200.31500	200.31500	200.28500	200.28500			0.00	0	610.00
IGOV	On 02/05/2013	Index Future			202.83600	202.83600	202.80500	202.80500			0.00	0	0.00
ILBI	On 07/02/2013	Index Future			542.58900	542.58900	542.44100	542.44100			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

Contract Details			Strike	Call / Put	MTM	Yield	MarkPrice	Previous MTM	Previous Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
J201	On 22/12/2014	Interest Rate Swap			8.65500		0.05139	8.65500	0.05139		15.00		0.00	0	0.00
J203	On 15/09/2017	Interest Rate Swap			8.97500		0.08468	8.97500	0.08468		15.00		0.00	0	0.00
J204	On 21/12/2018	Interest Rate Swap			8.96200		0.09581	8.96200	0.09581		15.00		0.00	0	0.00
J207	On 15/01/2020	Interest Rate Swap			8.99700		0.06909	8.99700	0.06909		15.00		0.00	0	0.00
JIBAR FUTURE	On 16/01/2013	Jibar Tradeable Future			3.12000		96.88000	3.22000	96.78000				0.00	0	0.00
JIBAR FUTURE	On 20/02/2013	Jibar Tradeable Future			5.00000		95.00000	5.02000	94.98000				0.00	0	0.00
JIBAR FUTURE	On 20/03/2013	Jibar Tradeable Future			4.96000		95.04000	4.97000	95.03000				0.00	0	1,000.00
JIBAR FUTURE	On 17/04/2013	Jibar Tradeable Future			4.94000		95.06000	4.94000	95.06000				0.00	0	0.00
JIBAR FUTURE	On 15/05/2013	Jibar Tradeable Future			4.91000		95.09000	4.91000	95.09000				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	4.90000	95.10000				0.00	0	2,200.00
JIBAR FUTURE	On 18/12/2013	Jibar Tradeable Future			4.95000		95.05000	4.95000	95.05000				0.00	0	2,000.00
JIBAR FUTURE	On 19/03/2014	Jibar Tradeable Future			5.04000		94.96000	5.04000	94.96000				0.00	0	1,000.00
JIBAR FUTURE	On 18/06/2014	Jibar Tradeable Future			5.15000		94.85000	5.15000	94.85000				0.00	0	800.00
JIBAR FUTURE	On 17/09/2014	Jibar Tradeable Future			5.28000		94.72000	5.28000	94.72000				0.00	0	0.00
JIBAR FUTURE	On 17/12/2014	Jibar Tradeable Future			5.41000		94.59000	5.40000	94.60000				0.00	0	0.00
NZ\$ / R	On 18/03/2013	Foreign Exchange Future			7.04300		7.04300	7.00580	7.00580		9.02		0.00	0	0.00
NZ\$ / R	On 18/03/2013	Foreign Exchange Future	6.89	Call	211.36640		0.21137	185.79450	0.18579	211.366	9.19		0.00	0	0.00
NZ\$ / R	On 18/03/2013	Foreign Exchange Future	6.89	Put	58.36640		0.05837	69.99450	0.06999	58.366	9.19		0.00	0	0.00
NZ\$ / R	On 18/03/2013	Foreign Exchange Future	6.90	Call	204.42270		0.20442	179.22130	0.17922	204.423	9.18		0.00	0	0.00
NZ\$ / R	On 18/03/2013	Foreign Exchange Future	6.90	Put	61.42270		0.06142	73.42130	0.07342	61.423	9.18		0.00	0	0.00
NZ\$ / R	On 18/03/2013	Foreign Exchange Future	6.91	Call	197.59470		0.19759	172.77170	0.17277	197.595	9.17		0.00	0	0.00
NZ\$ / R	On 18/03/2013	Foreign Exchange Future	6.91	Put	64.59470		0.06459	76.97170	0.07697	64.595	9.17		0.00	0	0.00
NZ\$ / R	On 14/06/2013	Foreign Exchange Future			7.08720		7.08720	7.04920	7.04920		11.01		0.00	0	0.00
NZ\$ / R	On 14/06/2013	Foreign Exchange Future	7.34	Call	126.58960		0.12659	117.91290	0.11791	126.590	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
NZ\$ / R	On 14/06/2013	Foreign Exchange Future	7.34	Put	379.38960		0.37939	408.71290	0.40871	379.390	11.85	0.00	0	0.00
NZ\$ / R	On 14/06/2013	Foreign Exchange Future	7.35	Call	124.06620		0.12407	115.59210	0.11559	124.066	11.89	0.00	0	0.00
NZ\$ / R	On 14/06/2013	Foreign Exchange Future	7.35	Put	386.86620		0.38687	416.39210	0.41639	386.866	11.89	0.00	0	0.00
NZ\$ / R	On 14/06/2013	Foreign Exchange Future	7.36	Call	121.59420		0.12159	113.31910	0.11332	121.594	11.92	0.00	0	0.00
NZ\$ / R	On 14/06/2013	Foreign Exchange Future	7.36	Put	394.39420		0.39439	424.11910	0.42412	394.394	11.92	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			6.78873		110.44535	6.77916	110.51729			0.00	0	1,630.00
R023	On 07/02/2013	Bond Future	7.04	Call	1,866.62000		1.86662	1,938.56000	1.93856	1,866.620		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	1,940.04000		1.94004	2,011.98000	2.01198	1,940.040		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	2,013.39000		2.01339	2,085.33000	2.08533	2,013.390		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			6.83729		107.86563	6.82746	107.93797			0.00	0	2.00
R023	On 02/05/2013	Bond Future	7.04	Call	1,477.83000		1.47783	1,550.17000	1.55017	1,477.830		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
R023	On 02/05/2013	Bond Future	7.05	Call	1,550.05000		1.55005	1,622.39000	1.62239	1,550.050		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 02/05/2013	Bond Future	7.06	Call	1,622.21000		1.62221	1,694.55000	1.69455	1,622.210		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 01/08/2013	Bond Future			6.88953		109.29771	6.87922	109.37181			0.00	0	0.00
R023	On 01/08/2013	Bond Future	7.29	Call	2,827.89000		2.82789	2,901.99000	2.90199	2,827.890		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	2,897.26000		2.89726	2,971.36000	2.97136	2,897.260		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	2,966.57000		2.96657	3,040.67000	3.04067	2,966.570		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

Contract Details			Strike	Call / Put	MTM	Yield	MarkPrice	Previous MTM	Previous Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
R157	On 07/02/2013	Bond Future			5.31777		125.10646	5.31260	125.12030		1.97		0.00	0	7,617.00
R157	On 07/02/2013	Bond Future	6.28	Call	2,540.76000		2.54076	2,554.64000	2.55464	2,540.760	2.09		0.00	0	0.00
R157	On 07/02/2013	Bond Future	6.28	Put	0.43000		0.00043	0.47000	0.00047	0.430	2.09		0.00	0	0.00
R157	On 07/02/2013	Bond Future	6.50	Call	3,111.39000		3.11139	3,125.24000	3.12524	3,111.390	2.12		0.00	0	0.00
R157	On 07/02/2013	Bond Future	6.50	Put	0.04000		0.00004	0.05000	0.00005	0.040	2.12		0.00	0	0.00
R157	On 07/02/2013	Bond Future	6.70	Call	3,627.36000		3.62736	3,641.20000	3.64120	3,627.360	2.12		0.00	0	0.00
R157	On 07/02/2013	Bond Future	6.70	Put	0.00000		0.00000	0.00000	0.00000	0.000	2.12		0.00	0	0.00
R157	On 07/02/2013	Bond Future	6.75	Call	3,755.90000		3.75590	3,769.74000	3.76974	3,755.900	2.12		0.00	0	0.00
R157	On 07/02/2013	Bond Future	6.75	Put	0.00000		0.00000	0.00000	0.00000	0.000	2.12		0.00	0	0.00
R157	On 07/02/2013	Bond Future	6.80	Call	3,884.26000		3.88426	3,898.10000	3.89810	3,884.260	2.12		0.00	0	0.00
R157	On 07/02/2013	Bond Future	6.80	Put	0.00000		0.00000	0.00000	0.00000	0.000	2.12		0.00	0	0.00
R157	On 02/05/2013	Bond Future			5.32071		119.81512	5.31516	119.82864		2.02		0.00	0	13,141.00
R157	On 02/05/2013	Bond Future	5.35	Call	597.89000		0.59789	607.21000	0.60721	597.890	2.01		0.00	0	0.00
R157	On 02/05/2013	Bond Future	5.35	Put	526.59000		0.52659	522.39000	0.52239	526.590	2.01		0.00	0	0.00
R157	On 02/05/2013	Bond Future	5.36	Call	610.85000		0.61085	620.27000	0.62027	610.850	2.01		0.00	0	0.00
R157	On 02/05/2013	Bond Future	5.36	Put	515.22000		0.51522	511.12000	0.51112	515.220	2.01		0.00	0	0.00
R157	On 02/05/2013	Bond Future	5.34	Call	585.09000		0.58509	594.32000	0.59432	585.090	2.01		0.00	0	0.00
R157	On 02/05/2013	Bond Future	5.34	Put	538.13000		0.53813	533.84000	0.53384	538.130	2.01		0.00	0	0.00
R157	On 07/11/2013	Bond Future			5.32045		116.30077	5.31304	116.31481		1.85		0.00	0	0.00
R157	On 07/11/2013	Bond Future	5.60	Call	1,090.91000		1.09091	1,100.68000	1.10068	1,090.910	1.86		0.00	0	0.00
R157	On 07/11/2013	Bond Future	5.60	Put	563.14000		0.56314	558.87000	0.55887	563.140	1.86		0.00	0	0.00
R157	On 07/11/2013	Bond Future	5.61	Call	1,102.66000		1.10266	1,112.48000	1.11248	1,102.660	1.86		0.00	0	0.00
R157	On 07/11/2013	Bond Future	5.61	Put	556.07000		0.55607	551.85000	0.55185	556.070	1.86		0.00	0	0.00
R157	On 07/11/2013	Bond Future	5.59	Call	1,079.23000		1.07923	1,088.95000	1.08895	1,079.230	1.86		0.00	0	0.00
R157	On 07/11/2013	Bond Future	5.59	Put	570.28000		0.57028	565.96000	0.56596	570.280	1.86		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

Contract Details			Strike	Call / Put	MTM	Yield	MarkPrice	Previous MTM	Previous Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
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			7.28138		129.30214	7.25668	129.55593		12.36		258,604,280.00	2,000	55,168.00
R186	On 07/02/2013	Bond Future	7.00	Call	990.00000		0.99000	1,091.24000	1.09124	990.000	12.27		0.00	0	10,300.00
R186	On 07/02/2013	Bond Future	7.00	Put	3,923.27000		3.92327	3,770.72000	3.77072	3,923.270	12.27		0.00	0	0.00
R186	On 07/02/2013	Bond Future	7.25	Call	1,981.99000		1.98199	2,133.25000	2.13325	1,981.990	12.36		0.00	0	670.00
R186	On 07/02/2013	Bond Future	7.25	Put	2,304.53000		2.30453	2,202.00000	2.20200	2,304.530	12.36		0.00	0	0.00
R186	On 07/02/2013	Bond Future	7.29	Call	2,184.65000		2.18465	0.00000	0.00000	2,184.650	12.38		0.00	0	0.00
R186	On 07/02/2013	Bond Future	7.29	Put	2,096.24000		2.09624	0.00000	0.00000	2,096.240	12.38		209,624.00	100	100.00
R186	On 07/02/2013	Bond Future	8.50	Call	11,719.74000		11.71974	11,972.47000	11.97247	11,719.740	12.96		0.00	0	0.00
R186	On 07/02/2013	Bond Future	8.50	Put	27.54000		0.02754	26.48000	0.02648	27.540	12.96		0.00	0	0.00
R186	On 07/02/2013	Bond Future	8.55	Call	12,160.45000		12.16045	12,413.45000	12.41345	12,160.450	12.96		0.00	0	0.00
R186	On 07/02/2013	Bond Future	8.55	Put	21.38000		0.02138	20.59000	0.02059	21.380	12.96		0.00	0	0.00
R186	On 07/02/2013	Bond Future	8.32	Call	10,128.15000		10.12815	10,379.11000	10.37911	10,128.150	12.96		0.00	0	0.00
R186	On 07/02/2013	Bond Future	8.32	Put	65.21000		0.06521	62.38000	0.06238	65.210	12.96		0.00	0	2,000.00
R186	On 07/02/2013	Bond Future	8.45	Call	11,278.12000		11.27812	11,530.50000	11.53050	11,278.120	12.96		0.00	0	0.00
R186	On 07/02/2013	Bond Future	8.45	Put	35.26000		0.03526	33.85000	0.03385	35.260	12.96		0.00	0	0.00
R186	On 07/02/2013	Bond Future	8.47	Call	11,454.86000		11.45486	11,707.38000	11.70738	11,454.860	12.96		0.00	0	0.00
R186	On 07/02/2013	Bond Future	8.47	Put	31.97000		0.03197	30.70000	0.03070	31.970	12.96		0.00	0	0.00
R186	On 07/02/2013	Bond Future	7.50	Call	3,431.76000		3.43176	3,626.77000	3.62677	3,431.760	12.51		0.00	0	575.00
R186	On 07/02/2013	Bond Future	7.50	Put	1,215.80000		1.21580	1,157.02000	1.15702	1,215.800	12.51		0.00	0	0.00
R186	On 07/02/2013	Bond Future	7.75	Call	5,256.08000		5.25608	5,481.32000	5.48132	5,256.080	12.66		0.00	0	1,000.00
R186	On 07/02/2013	Bond Future	7.75	Put	571.55000		0.57155	543.00000	0.54300	571.550	12.66		0.00	0	0.00
R186	On 07/02/2013	Bond Future	8.00	Call	7,324.52000		7.32452	7,566.62000	7.56662	7,324.520	12.81		0.00	0	0.00
R186	On 07/02/2013	Bond Future	8.00	Put	239.16000		0.23916	227.47000	0.22747	239.160	12.81		0.00	0	150.00
R186	On 02/05/2013	Bond Future			7.33984		130.86312	7.31443	131.11944		12.58		0.00	0	12.00
R186	On 02/05/2013	Bond Future	7.40	Call	4,133.51000		4.13351	4,288.42000	4.28842	4,133.510	12.55		0.00	0	0.00
R186	On 02/05/2013	Bond Future	7.40	Put	3,529.50000		3.52950	3,428.09000	3.42809	3,529.500	12.55		0.00	0	0.00

Contract Details			Strike	Call / Put	MTM	Yield	MarkPrice	Previous MTM	Previous Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
R186	On 02/05/2013	Bond Future	7.41	Call	4,185.69000		4.18569	4,341.63000	4.34163	4,185.690	12.55		0.00	0	0.00
R186	On 02/05/2013	Bond Future	7.41	Put	3,481.67000		3.48167	3,381.29000	3.38129	3,481.670	12.55		0.00	0	0.00
R186	On 02/05/2013	Bond Future	7.39	Call	4,081.70000		4.08170	4,235.56000	4.23556	4,081.700	12.55		0.00	0	0.00
R186	On 02/05/2013	Bond Future	7.39	Put	3,577.81000		3.57781	3,475.35000	3.47535	3,577.810	12.55		0.00	0	0.00
R186	On 07/11/2013	Bond Future			7.47676		129.09982	7.44951	129.36334		13.31		0.00	0	0.00
R186	On 07/11/2013	Bond Future	8.15	Call	10,000.73000		10.00073	10,188.86000	10.18886	10,000.730	13.70		0.00	0	0.00
R186	On 07/11/2013	Bond Future	8.15	Put	3,728.16000		3.72816	3,652.77000	3.65277	3,728.160	13.70		0.00	0	0.00
R186	On 07/11/2013	Bond Future	8.16	Call	10,059.87000		10.05987	10,248.52000	10.24852	10,059.870	13.71		0.00	0	0.00
R186	On 07/11/2013	Bond Future	8.16	Put	3,697.48000		3.69748	3,622.61000	3.62261	3,697.480	13.71		0.00	0	0.00
R186	On 07/11/2013	Bond Future	8.75	Call	13,678.97000		13.67897	13,893.98000	13.89398	13,678.970	13.91		0.00	0	0.00
R186	On 07/11/2013	Bond Future	8.75	Put	2,181.72000		2.18172	2,133.21000	2.13321	2,181.720	13.91		0.00	0	130.00
R186	On 07/11/2013	Bond Future	8.14	Call	9,941.70000		9.94170	10,129.33000	10.12933	9,941.700	13.69		0.00	0	0.00
R186	On 07/11/2013	Bond Future	8.14	Put	3,759.05000		3.75905	3,683.16000	3.68316	3,759.050	13.69		0.00	0	0.00
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			217.95862		217.95862	217.95178	217.95178				0.00	0	154.00
R189	On 07/02/2013	Bond Future	212.99	Call	4,968.62000		4.96862	4,961.78000	4.96178	4,968.620			0.00	0	0.00
R189	On 07/02/2013	Bond Future	212.99	Put	0.00000		0.00000	0.00000	0.00000	0.000			0.00	0	0.00
R189	On 07/02/2013	Bond Future	213.00	Call	4,958.62000		4.95862	4,951.78000	4.95178	4,958.620			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	4,948.62000		4.94862	4,941.78000	4.94178	4,948.620			0.00	0	0.00
R189	On 07/02/2013	Bond Future	213.01	Put	0.00000		0.00000	0.00000	0.00000	0.000			0.00	0	0.00
R189	On 01/04/2013	Price Contribution			100.00000		100.00000	100.00000	100.00000				0.00	0	0.00

Contract Details			Strike	Call / Put	MTM	Yield	MarkPrice	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
R197	On 07/02/2013	Bond Future			286.96264		286.96264	286.93842	286.93842			0.00	0	2,633.00
R197	On 07/02/2013	Bond Future	278.99	Call	7,972.64000		7.97264	7,948.42000	7.94842	7,972.640		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	7,962.64000		7.96264	7,938.42000	7.93842	7,962.640		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	7,952.64000		7.95264	7,928.42000	7.92842	7,952.640		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			290.57318		290.57318	290.54808	290.54808			0.00	0	40.00
R197	On 02/05/2013	Bond Future	282.39	Call	8,183.18000		8.18318	8,158.08000	8.15808	8,183.180		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	8,173.18000		8.17318	8,148.08000	8.14808	8,173.180		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	8,163.18000		8.16318	8,138.08000	8.13808	8,163.180		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			5.01891		107.79173	5.01321	107.80214		1.38	0.00	0	1,540.00
R201	On 07/02/2013	Bond Future	4.98	Call	165.15000		0.16515	172.20000	0.17220	165.150	1.38	0.00	0	0.00
R201	On 07/02/2013	Bond Future	4.98	Put	236.24000		0.23624	232.88000	0.23288	236.240	1.38	0.00	0	0.00
R201	On 07/02/2013	Bond Future	5.60	Call	1,058.47000		1.05847	1,068.99000	1.06899	1,058.470	1.45	0.00	0	0.00
R201	On 07/02/2013	Bond Future	5.60	Put	4.20000		0.00420	4.31000	0.00431	4.200	1.45	0.00	0	0.00
R201	On 07/02/2013	Bond Future	6.20	Call	2,128.52000		2.12852	2,138.94000	2.13894	2,128.520	1.50	0.00	0	0.00
R201	On 07/02/2013	Bond Future	6.20	Put	0.00000		0.00000	0.01000	0.00001	0.000	1.50	0.00	0	0.00
R201	On 07/02/2013	Bond Future	6.25	Call	2,217.39000		2.21739	2,227.80000	2.22780	2,217.390	1.50	0.00	0	0.00
R201	On 07/02/2013	Bond Future	6.25	Put	0.00000		0.00000	0.00000	0.00000	0.000	1.50	0.00	0	0.00
R201	On 07/02/2013	Bond Future	6.30	Call	2,306.16000		2.30616	2,316.57000	2.31657	2,306.160	1.50	0.00	0	0.00
R201	On 07/02/2013	Bond Future	6.30	Put	0.00000		0.00000	0.00000	0.00000	0.000	1.50	0.00	0	0.00
R201	On 02/05/2013	Bond Future			4.98075		109.09300	4.97445	109.10310		1.22	0.00	0	4.00
R201	On 02/05/2013	Bond Future	4.05	Call	5.80000		0.00580	6.18000	0.00618	5.800	1.15	0.00	0	0.00

Contract Details			Strike	Call / Put	MTM	Yield	MarkPrice	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
R201	On 02/05/2013	Bond Future	4.05	Put	1,512.05000		1.51205	1,502.33000	1.50233	1,512.050	1.15	0.00	0	0.00
R201	On 02/05/2013	Bond Future	4.06	Call	6.19000		0.00619	6.58000	0.00658	6.190	1.16	0.00	0	0.00
R201	On 02/05/2013	Bond Future	4.06	Put	1,496.10000		1.49610	1,486.39000	1.48639	1,496.100	1.16	0.00	0	0.00
R201	On 02/05/2013	Bond Future	4.04	Call	5.44000		0.00544	5.79000	0.00579	5.440	1.15	0.00	0	0.00
R201	On 02/05/2013	Bond Future	4.04	Put	1,528.02000		1.52802	1,518.27000	1.51827	1,528.020	1.15	0.00	0	0.00
R201	On 07/11/2013	Bond Future			4.81550		107.62473	4.80595	107.63523		1.03	0.00	0	0.00
R201	On 07/11/2013	Bond Future	4.80	Call	403.34000		0.40334	409.22000	0.40922	403.340	1.03	0.00	0	0.00
R201	On 07/11/2013	Bond Future	4.80	Put	420.39000		0.42039	415.77000	0.41577	420.390	1.03	0.00	0	0.00
R201	On 07/11/2013	Bond Future	4.81	Call	409.17000		0.40917	415.09000	0.41509	409.170	1.04	0.00	0	0.00
R201	On 07/11/2013	Bond Future	4.81	Put	415.22000		0.41522	410.64000	0.41064	415.220	1.04	0.00	0	0.00
R201	On 07/11/2013	Bond Future	4.79	Call	397.56000		0.39756	403.39000	0.40339	397.560	1.03	0.00	0	0.00
R201	On 07/11/2013	Bond Future	4.79	Put	425.61000		0.42561	420.94000	0.42094	425.610	1.03	0.00	0	0.00
R201	On 22/12/2014	Price Contribution			100.00000		100.00000	100.00000	100.00000			0.00	0	0.00
R201/R206	On 22/12/2014	Price Contribution			100.00000		100.00000	100.00000	100.00000			0.00	0	0.00
R202	On 07/02/2013	Bond Future			217.68317		217.68317	217.66066	217.66066			0.00	0	51,536.00
R202	On 07/02/2013	Bond Future	204.99	Call	12,693.17000		12.69317	12,670.66000	12.67066	12,693.170		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	12,683.17000		12.68317	12,660.66000	12.66066	12,683.170		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	12,673.17000		12.67317	12,650.66000	12.65066	12,673.170		0.00	0	0.00
R202	On 07/02/2013	Bond Future	205.01	Put	0.00000		0.00000	0.00000	0.00000	0.000		0.00	0	0.00
R202	On 02/05/2013	Bond Future			220.42207		220.42207	220.39860	220.39860			0.00	0	1.00
R202	On 02/05/2013	Bond Future	211.04	Call	9,382.07000		9.38207	9,358.60000	9.35860	9,382.070		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	9,372.07000		9.37207	9,348.60000	9.34860	9,372.070		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	9,362.07000		9.36207	9,338.60000	9.33860	9,362.070		0.00	0	0.00

Contract Details			Strike	Call / Put	MTM Yield	MarkPrice	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
R202	On 02/05/2013	Bond Future	211.06	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			5.77960	113.23815	5.77483	113.25825		4.20	0.00	0	19,398.00
R203	On 07/02/2013	Bond Future	5.54	Call	245.02000	0.24502	256.53000	0.25653	245.020	4.12	0.00	0	10,000.00
R203	On 07/02/2013	Bond Future	5.54	Put	1,260.19000	1.26019	1,251.60000	1.25160	1,260.190	4.12	0.00	0	0.00
R203	On 07/02/2013	Bond Future	6.11	Call	1,551.48000	1.55148	1,573.04000	1.57304	1,551.480	4.23	0.00	0	12,600.00
R203	On 07/02/2013	Bond Future	6.11	Put	170.14000	0.17014	171.60000	0.17160	170.140	4.23	0.00	0	3,254.00
R203	On 07/02/2013	Bond Future	6.45	Call	2,808.98000	2.80898	2,830.02000	2.83002	2,808.980	4.32	0.00	0	0.00
R203	On 07/02/2013	Bond Future	6.45	Put	28.26000	0.02826	29.20000	0.02920	28.260	4.32	0.00	0	0.00
R203	On 07/02/2013	Bond Future	6.94	Call	4,759.79000	4.75979	4,779.98000	4.77998	4,759.790	4.44	0.00	0	0.00
R203	On 07/02/2013	Bond Future	6.94	Put	0.95000	0.00095	1.04000	0.00104	0.950	4.44	0.00	0	0.00
R203	On 07/02/2013	Bond Future	7.15	Call	5,593.05000	5.59305	5,613.17000	5.61317	5,593.050	4.46	0.00	0	0.00
R203	On 07/02/2013	Bond Future	7.15	Put	0.15000	0.00015	0.17000	0.00017	0.150	4.46	0.00	0	0.00
R203	On 07/02/2013	Bond Future	6.50	Call	3,005.53000	3.00553	3,026.43000	3.02643	3,005.530	4.33	0.00	0	0.00
R203	On 07/02/2013	Bond Future	6.50	Put	20.89000	0.02089	21.69000	0.02169	20.890	4.33	0.00	0	0.00
R203	On 07/02/2013	Bond Future	6.55	Call	3,203.34000	3.20334	3,224.10000	3.22410	3,203.340	4.34	0.00	0	0.00
R203	On 07/02/2013	Bond Future	6.55	Put	15.25000	0.01525	15.91000	0.01591	15.250	4.34	0.00	0	0.00
R203	On 07/02/2013	Bond Future	6.65	Call	3,601.45000	3.60145	3,621.98000	3.62198	3,601.450	4.37	0.00	0	0.00
R203	On 07/02/2013	Bond Future	6.65	Put	7.88000	0.00788	8.31000	0.00831	7.880	4.37	0.00	0	30,250.00
R203	On 02/05/2013	Bond Future			5.80998	110.44864	5.80502	110.46855		4.32	0.00	0	22.00
R203	On 02/05/2013	Bond Future	5.90	Call	1,297.55000	1.29755	1,313.05000	1.31305	1,297.550	4.30	0.00	0	0.00
R203	On 02/05/2013	Bond Future	5.90	Put	937.03000	0.93703	932.62000	0.93262	937.030	4.30	0.00	0	0.00
R203	On 02/05/2013	Bond Future	5.91	Call	1,320.02000	1.32002	1,335.62000	1.33562	1,320.020	4.31	0.00	0	0.00
R203	On 02/05/2013	Bond Future	5.91	Put	919.54000	0.91954	915.23000	0.91523	919.540	4.31	0.00	0	0.00
R203	On 02/05/2013	Bond Future	5.89	Call	1,275.30000	1.27530	1,290.69000	1.29069	1,275.300	4.30	0.00	0	0.00
R203	On 02/05/2013	Bond Future	5.89	Put	954.76000	0.95476	950.24000	0.95024	954.760	4.30	0.00	0	0.00
R203	On 07/11/2013	Bond Future			5.88720	109.32444	5.88142	109.34501		4.36	0.00	0	0.00
R203	On 07/11/2013	Bond Future	6.00	Call	1,967.84000	1.96784	1,981.84000	1.98184	1,967.840	4.36	0.00	0	0.00

Contract Details			Strike	Call / Put	MTM	Yield	MarkPrice	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
R203	On 07/11/2013	Bond Future	6.00	Put	1,567.40000		1.56740	1,560.83000	1.56083	1,567.400	4.36	0.00	0	0.00
R203	On 07/11/2013	Bond Future	6.01	Call	1,987.40000		1.98740	2,001.46000	2.00146	1,987.400	4.36	0.00	0	0.00
R203	On 07/11/2013	Bond Future	6.01	Put	1,551.55000		1.55155	1,545.04000	1.54504	1,551.550	4.36	0.00	0	0.00
R203	On 07/11/2013	Bond Future	5.99	Call	1,948.78000		1.94878	1,962.72000	1.96272	1,948.780	4.36	0.00	0	0.00
R203	On 07/11/2013	Bond Future	5.99	Put	1,583.77000		1.58377	1,577.14000	1.57714	1,583.770	4.36	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			6.02143		110.79397	6.01162	110.84457		5.80	0.00	0	16,672.00
R204	On 07/02/2013	Bond Future	7.29	Call	6,310.41000		6.31041	6,361.10000	6.36110	6,310.410	6.17	0.00	0	0.00
R204	On 07/02/2013	Bond Future	7.29	Put	1.50000		0.00150	1.59000	0.00159	1.500	6.17	0.00	0	0.00
R204	On 07/02/2013	Bond Future	7.45	Call	7,073.02000		7.07302	7,123.65000	7.12365	7,073.020	6.17	0.00	0	0.00
R204	On 07/02/2013	Bond Future	7.45	Put	0.43000		0.00043	0.46000	0.00046	0.430	6.17	0.00	0	0.00
R204	On 07/02/2013	Bond Future	7.95	Call	9,414.72000		9.41472	9,465.32000	9.46532	9,414.720	6.17	0.00	0	0.00
R204	On 07/02/2013	Bond Future	7.95	Put	0.00000		0.00000	0.00000	0.00000	0.000	6.17	0.00	0	0.00
R204	On 07/02/2013	Bond Future	8.00	Call	9,645.28000		9.64528	9,695.88000	9.69588	9,645.280	6.17	0.00	0	0.00
R204	On 07/02/2013	Bond Future	8.00	Put	0.00000		0.00000	0.00000	0.00000	0.000	6.17	0.00	0	0.00
R204	On 07/02/2013	Bond Future	8.05	Call	9,875.20000		9.87520	9,925.80000	9.92580	9,875.200	6.17	0.00	0	0.00
R204	On 07/02/2013	Bond Future	8.05	Put	0.00000		0.00000	0.00000	0.00000	0.000	6.17	0.00	0	0.00
R204	On 02/05/2013	Bond Future			6.05960		112.13150	6.04938	112.18226		5.95	0.00	0	24.00
R204	On 02/05/2013	Bond Future	6.30	Call	2,217.81000		2.21781	2,255.62000	2.25562	2,217.810	5.97	0.00	0	0.00
R204	On 02/05/2013	Bond Future	6.30	Put	1,032.06000		1.03206	1,019.11000	1.01911	1,032.060	5.97	0.00	0	0.00
R204	On 02/05/2013	Bond Future	6.31	Call	2,248.69000		2.24869	2,286.72000	2.28672	2,248.690	5.97	0.00	0	0.00
R204	On 02/05/2013	Bond Future	6.31	Put	1,013.96000		1.01396	1,001.23000	1.00123	1,013.960	5.97	0.00	0	0.00
R204	On 02/05/2013	Bond Future	6.29	Call	2,187.14000		2.18714	2,224.73000	2.22473	2,187.140	5.96	0.00	0	0.00
R204	On 02/05/2013	Bond Future	6.29	Put	1,050.40000		1.05040	1,037.23000	1.03723	1,050.400	5.96	0.00	0	0.00
R204	On 07/11/2013	Bond Future			6.15242		111.12966	6.14088	111.18201		6.02	0.00	0	0.00
R204	On 07/11/2013	Bond Future	6.30	Call	2,821.89000		2.82189	2,854.88000	2.85488	2,821.890	6.04	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
R204	On 07/11/2013	Bond Future	6.30	Put	2,155.18000		2.15518	2,135.82000	2.13582	2,155.180	6.04	0.00	0	0.00
R204	On 07/11/2013	Bond Future	6.31	Call	2,847.10000		2.84710	2,880.24000	2.88024	2,847.100	6.04	0.00	0	0.00
R204	On 07/11/2013	Bond Future	6.31	Put	2,135.39000		2.13539	2,116.18000	2.11618	2,135.390	6.04	0.00	0	0.00
R204	On 07/11/2013	Bond Future	7.00	Call	4,846.49000		4.84649	4,888.29000	4.88829	4,846.490	6.27	0.00	0	0.00
R204	On 07/11/2013	Bond Future	7.00	Put	1,085.07000		1.08507	1,074.52000	1.07452	1,085.070	6.27	0.00	0	180.00
R204	On 07/11/2013	Bond Future	6.29	Call	2,796.80000		2.79680	2,829.64000	2.82964	2,796.800	6.03	0.00	0	0.00
R204	On 07/11/2013	Bond Future	6.29	Put	2,175.11000		2.17511	2,155.60000	2.15560	2,175.110	6.03	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			5.00411		102.79748	4.99755	102.80344		0.62	0.00	0	1,120.00
R206	On 07/02/2013	Bond Future	4.76	Call	15.78000		0.01578	17.27000	0.01727	15.780	0.61	0.00	0	0.00
R206	On 07/02/2013	Bond Future	4.76	Put	237.66000		0.23766	233.19000	0.23319	237.660	0.61	0.00	0	0.00
R206	On 07/02/2013	Bond Future	5.00	Call	83.37000		0.08337	87.37000	0.08737	83.370	0.62	0.00	0	0.00
R206	On 07/02/2013	Bond Future	5.00	Put	87.10000		0.08710	85.14000	0.08514	87.100	0.62	0.00	0	0.00
R206	On 07/02/2013	Bond Future	5.95	Call	852.74000		0.85274	858.70000	0.85870	852.740	0.68	0.00	0	0.00
R206	On 07/02/2013	Bond Future	5.95	Put	0.01000		0.00001	0.01000	0.00001	0.010	0.68	0.00	0	0.00
R206	On 07/02/2013	Bond Future	6.00	Call	897.49000		0.89749	903.45000	0.90345	897.490	0.68	0.00	0	0.00
R206	On 07/02/2013	Bond Future	6.00	Put	0.00000		0.00000	0.00000	0.00000	0.000	0.68	0.00	0	0.00
R206	On 07/02/2013	Bond Future	6.05	Call	942.23000		0.94223	948.19000	0.94819	942.230	0.68	0.00	0	0.00
R206	On 07/02/2013	Bond Future	6.05	Put	0.00000		0.00000	0.00000	0.00000	0.000	0.68	0.00	0	0.00
R206	On 02/05/2013	Bond Future			4.92328		104.03843	4.91510	104.04402		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	1,049.83000		1.04983	1,044.24000	1.04424	1,049.830	0.49	0.00	0	0.00
R206	On 02/05/2013	Bond Future	3.41	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	3.41	Put	1,042.88000		1.04288	1,037.29000	1.03729	1,042.880	0.49	0.00	0	0.00

Contract Details			Strike	Call / Put	MTM Yield	MarkPrice	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
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	1,056.78000	1.05678	1,051.19000	1.05119	1,056.780	0.49	0.00	0	0.00
R206	On 07/11/2013	Bond Future			3.69290	103.08251	3.66027	103.08837		0.14	0.00	0	0.00
R206	On 07/11/2013	Bond Future	4.30	Call	125.15000	0.12515	129.87000	0.12987	125.150	0.14	0.00	0	0.00
R206	On 07/11/2013	Bond Future	4.30	Put	16.24000	0.01624	15.10000	0.01510	16.240	0.14	0.00	0	0.00
R206	On 07/11/2013	Bond Future	4.31	Call	126.56000	0.12656	131.30000	0.13130	126.560	0.14	0.00	0	0.00
R206	On 07/11/2013	Bond Future	4.31	Put	15.86000	0.01586	14.74000	0.01474	15.860	0.14	0.00	0	0.00
R206	On 07/11/2013	Bond Future	4.29	Call	123.73000	0.12373	128.43000	0.12843	123.730	0.14	0.00	0	0.00
R206	On 07/11/2013	Bond Future	4.29	Put	16.62000	0.01662	15.46000	0.01546	16.620	0.14	0.00	0	0.00
R206	On 15/01/2014	Price Contribution			100.00000	100.00000	100.00000	100.00000			0.00	0	0.00
R207	On 07/02/2013	Bond Future			6.27944	105.93532	6.26970	105.99112		6.99	0.00	0	11,309.00
R207	On 07/02/2013	Bond Future	7.66	Call	7,555.91000	7.55591	7,611.77000	7.61177	7,555.910	7.37	0.00	0	0.00
R207	On 07/02/2013	Bond Future	7.66	Put	0.98000	0.00098	1.04000	0.00104	0.980	7.37	0.00	0	0.00
R207	On 07/02/2013	Bond Future	7.80	Call	8,283.53000	8.28353	8,339.36000	8.33936	8,283.530	7.37	0.00	0	0.00
R207	On 07/02/2013	Bond Future	7.80	Put	0.32000	0.00032	0.35000	0.00035	0.320	7.37	0.00	0	0.00
R207	On 07/02/2013	Bond Future	8.20	Call	10,327.40000	10.32740	10,383.20000	10.38320	10,327.400	7.37	0.00	0	0.00
R207	On 07/02/2013	Bond Future	8.20	Put	0.01000	0.00001	0.01000	0.00001	0.010	7.37	0.00	0	0.00
R207	On 07/02/2013	Bond Future	8.25	Call	10,579.16000	10.57916	10,634.96000	10.63496	10,579.160	7.37	0.00	0	0.00
R207	On 07/02/2013	Bond Future	8.25	Put	0.01000	0.00001	0.01000	0.00001	0.010	7.37	0.00	0	0.00
R207	On 07/02/2013	Bond Future	8.30	Call	10,830.09000	10.83009	10,885.89000	10.88589	10,830.090	7.37	0.00	0	0.00
R207	On 07/02/2013	Bond Future	8.30	Put	0.00000	0.00000	0.00000	0.00000	0.000	7.37	0.00	0	0.00
R207	On 02/05/2013	Bond Future			6.32476	107.21416	6.31467	107.27019		7.27	0.00	0	0.00
R207	On 02/05/2013	Bond Future	6.45	Call	2,178.48000	2.17848	2,217.63000	2.21763	2,178.480	7.26	0.00	0	0.00
R207	On 02/05/2013	Bond Future	6.45	Put	1,485.98000	1.48598	1,469.10000	1.46910	1,485.980	7.26	0.00	0	0.00
R207	On 02/05/2013	Bond Future	6.46	Call	2,209.51000	2.20951	2,248.91000	2.24891	2,209.510	7.26	0.00	0	0.00
R207	On 02/05/2013	Bond Future	6.46	Put	1,461.96000	1.46196	1,445.33000	1.44533	1,461.960	7.26	0.00	0	0.00
R207	On 02/05/2013	Bond Future	6.44	Call	2,147.70000	2.14770	2,186.60000	2.18660	2,147.700	7.26	0.00	0	0.00
R207	On 02/05/2013	Bond Future	6.44	Put	1,510.29000	1.51029	1,493.16000	1.49316	1,510.290	7.26	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
R207	On 07/11/2013	Bond Future			6.43060		106.47275	6.41941	106.53048		7.45	0.00	0	0.00
R207	On 07/11/2013	Bond Future	6.70	Call	3,683.93000		3.68393	3,722.54000	3.72254	3,683.930	7.52	0.00	0	0.00
R207	On 07/11/2013	Bond Future	6.70	Put	2,305.76000		2.30576	2,286.64000	2.28664	2,305.760	7.52	0.00	0	0.00
R207	On 07/11/2013	Bond Future	6.71	Call	3,713.95000		3.71395	3,752.71000	3.75271	3,713.950	7.53	0.00	0	0.00
R207	On 07/11/2013	Bond Future	6.71	Put	2,285.06000		2.28506	2,266.09000	2.26609	2,285.060	7.53	0.00	0	0.00
R207	On 07/11/2013	Bond Future	6.69	Call	3,654.01000		3.65401	3,692.47000	3.69247	3,654.010	7.52	0.00	0	0.00
R207	On 07/11/2013	Bond Future	6.69	Put	2,326.60000		2.32660	2,307.33000	2.30733	2,326.600	7.52	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			6.37885		104.81932	6.36914	104.88108		8.22	0.00	0	19,911.00
R208	On 07/02/2013	Bond Future	6.00	Call	314.11000		0.31411	336.56000	0.33656	314.110	8.07	0.00	0	12,250.00
R208	On 07/02/2013	Bond Future	6.00	Put	2,758.30000		2.75830	2,718.99000	2.71899	2,758.300	8.07	0.00	0	0.00
R208	On 07/02/2013	Bond Future	7.78	Call	8,450.33000		8.45033	8,512.19000	8.51219	8,450.330	8.68	0.00	0	0.00
R208	On 07/02/2013	Bond Future	7.78	Put	1.65000		0.00165	1.75000	0.00175	1.650	8.68	0.00	0	0.00
R208	On 07/02/2013	Bond Future	7.85	Call	8,848.60000		8.84860	8,910.43000	8.91043	8,848.600	8.68	0.00	0	0.00
R208	On 07/02/2013	Bond Future	7.85	Put	1.00000		0.00100	1.07000	0.00107	1.000	8.68	0.00	0	0.00
R208	On 07/02/2013	Bond Future	8.83	Call	14,216.49000		14.21649	14,278.25000	14.27825	14,216.490	8.68	0.00	0	0.00
R208	On 07/02/2013	Bond Future	8.83	Put	0.00000		0.00000	0.00000	0.00000	0.000	8.68	0.00	0	0.00
R208	On 07/02/2013	Bond Future	7.95	Call	9,414.31000		9.41431	9,476.11000	9.47611	9,414.310	8.68	0.00	0	0.00
R208	On 07/02/2013	Bond Future	7.95	Put	0.47000		0.00047	0.51000	0.00051	0.470	8.68	0.00	0	0.00
R208	On 07/02/2013	Bond Future	8.00	Call	9,695.67000		9.69567	9,757.46000	9.75746	9,695.670	8.68	0.00	0	0.00
R208	On 07/02/2013	Bond Future	8.00	Put	0.32000		0.00032	0.35000	0.00035	0.320	8.68	0.00	0	0.00
R208	On 07/02/2013	Bond Future	8.05	Call	9,976.02000		9.97602	10,037.80000	10.03780	9,976.020	8.68	0.00	0	0.00
R208	On 07/02/2013	Bond Future	8.05	Put	0.22000		0.00022	0.24000	0.00024	0.220	8.68	0.00	0	0.00
R208	On 02/05/2013	Bond Future			6.42031		102.69171	6.41030	102.75377		8.71	0.00	0	47.00

Contract Details			Strike	Call / Put	MTM	Yield	MarkPrice	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
R208	On 02/05/2013	Bond Future	6.66	Call	2,907.77000		2.90777	2,954.41000	2.95441	2,907.770	8.78	0.00	0	0.00
R208	On 02/05/2013	Bond Future	6.66	Put	1,435.49000		1.43549	1,420.07000	1.42007	1,435.490	8.78	0.00	0	0.00
R208	On 02/05/2013	Bond Future	6.64	Call	2,833.28000		2.83328	2,879.42000	2.87942	2,833.280	8.77	0.00	0	0.00
R208	On 02/05/2013	Bond Future	6.64	Put	1,482.84000		1.48284	1,466.92000	1.46692	1,482.840	8.77	0.00	0	0.00
R208	On 02/05/2013	Bond Future	6.65	Call	2,870.41000		2.87041	2,916.80000	2.91680	2,870.410	8.78	0.00	0	0.00
R208	On 02/05/2013	Bond Future	6.65	Put	1,459.02000		1.45902	1,443.35000	1.44335	1,459.020	8.78	0.00	0	0.00
R208	On 07/11/2013	Bond Future			6.52007	102.11806		6.50912	102.18197		9.04	0.00	0	0.00
R208	On 07/11/2013	Bond Future	6.81	Call	4,343.30000		4.34330	4,386.69000	4.38669	4,343.300	9.19	0.00	0	0.00
R208	On 07/11/2013	Bond Future	6.81	Put	2,668.84000		2.66884	2,648.32000	2.64832	2,668.840	9.19	0.00	0	0.00
R208	On 07/11/2013	Bond Future	7.50	Call	6,929.58000		6.92958	6,982.13000	6.98213	6,929.580	9.51	0.00	0	0.00
R208	On 07/11/2013	Bond Future	7.50	Put	1,404.79000		1.40479	1,393.43000	1.39343	1,404.790	9.51	0.00	0	230.00
R208	On 07/11/2013	Bond Future	6.79	Call	4,276.56000		4.27656	4,319.63000	4.31963	4,276.560	9.18	0.00	0	0.00
R208	On 07/11/2013	Bond Future	6.79	Put	2,716.51000		2.71651	2,695.67000	2.69567	2,716.510	9.18	0.00	0	0.00
R208	On 07/11/2013	Bond Future	6.80	Call	4,309.87000		4.30987	4,353.10000	4.35310	4,309.870	9.18	0.00	0	0.00
R208	On 07/11/2013	Bond Future	6.80	Put	2,692.59000		2.69259	2,671.91000	2.67191	2,692.590	9.18	0.00	0	0.00
R208	On 31/03/2021	Price Contribution			100.00000	100.00000		100.00000	100.00000			0.00	0	0.00
R208/R157	On 31/03/2021	Price Contribution			100.00000	100.00000		100.00000	100.00000			0.00	0	0.00
R208/R204	On 31/03/2021	Price Contribution			100.00000	100.00000		100.00000	100.00000			0.00	0	0.00
R208/R207	On 31/03/2021	Price Contribution			100.00000	100.00000		100.00000	100.00000			0.00	0	0.00
R209	On 07/02/2013	Bond Future			8.08266	83.25967		8.04794	83.56764		15.50	0.00	0	11,314.00
R209	On 07/02/2013	Bond Future	8.63	Call	4,924.71000		4.92471	5,204.68000	5.20468	4,924.710	15.69	0.00	0	0.00
R209	On 07/02/2013	Bond Future	8.63	Put	299.43000		0.29943	271.43000	0.27143	299.430	15.69	0.00	0	11,000.00
R209	On 07/02/2013	Bond Future	8.83	Call	6,347.23000		6.34723	6,642.07000	6.64207	6,347.230	15.79	0.00	0	0.00
R209	On 07/02/2013	Bond Future	8.83	Put	134.23000		0.13423	121.10000	0.12110	134.230	15.79	0.00	0	14,000.00
R209	On 07/02/2013	Bond Future	8.95	Call	7,220.31000		7.22031	7,520.37000	7.52037	7,220.310	15.85	0.00	0	0.00
R209	On 07/02/2013	Bond Future	8.95	Put	79.52000		0.07952	71.61000	0.07161	79.520	15.85	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
R209	On 07/02/2013	Bond Future	9.10	Call	8,314.77000		8.31477	8,618.76000	8.61876	8,314.770	15.92	0.00	0	0.00
R209	On 07/02/2013	Bond Future	9.10	Put	39.64000		0.03964	35.66000	0.03566	39.640	15.92	0.00	0	0.00
R209	On 07/02/2013	Bond Future	9.00	Call	7,585.36000		7.58536	7,887.00000	7.88700	7,585.360	15.87	0.00	0	0.00
R209	On 07/02/2013	Bond Future	9.00	Put	63.35000		0.06335	57.02000	0.05702	63.350	15.87	0.00	0	0.00
R209	On 07/02/2013	Bond Future	9.05	Call	7,950.35000		7.95035	8,253.28000	8.25328	7,950.350	15.90	0.00	0	0.00
R209	On 07/02/2013	Bond Future	9.05	Put	50.24000		0.05024	45.20000	0.04520	50.240	15.90	0.00	0	0.00
R209	On 07/02/2013	Bond Future	9.06	Call	8,023.29000		8.02329	8,326.45000	8.32645	8,023.290	15.90	0.00	0	0.00
R209	On 07/02/2013	Bond Future	9.06	Put	47.93000		0.04793	43.12000	0.04312	47.930	15.90	0.00	0	0.00
R209	On 02/05/2013	Bond Future			8.14180		81.12305	8.10626	81.43444		17.84	0.00	0	33.00
R209	On 02/05/2013	Bond Future	8.01	Call	2,830.98000		2.83098	2,991.81000	2.99181	2,830.980	17.73	0.00	0	0.00
R209	On 02/05/2013	Bond Future	8.01	Put	3,995.13000		3.99513	3,844.57000	3.84457	3,995.130	17.73	0.00	0	0.00
R209	On 02/05/2013	Bond Future	7.99	Call	2,753.98000		2.75398	2,912.19000	2.91219	2,753.980	17.73	0.00	0	0.00
R209	On 02/05/2013	Bond Future	7.99	Put	4,097.04000		4.09704	3,943.86000	3.94386	4,097.040	17.73	0.00	0	0.00
R209	On 02/05/2013	Bond Future	8.00	Call	2,792.42000		2.79242	2,951.94000	2.95194	2,792.420	17.73	0.00	0	0.00
R209	On 02/05/2013	Bond Future	8.00	Put	4,045.95000		4.04595	3,894.08000	3.89408	4,045.950	17.73	0.00	0	0.00
R209	On 07/11/2013	Bond Future			8.27890		80.20811	8.24134	80.52811		20.91	0.00	0	0.00
R209	On 07/11/2013	Bond Future	8.81	Call	8,565.30000		8.56530	8,783.03000	8.78303	8,565.300	21.39	0.00	0	0.00
R209	On 07/11/2013	Bond Future	8.81	Put	4,244.70000		4.24470	4,142.43000	4.14243	4,244.700	21.39	0.00	0	0.00
R209	On 07/11/2013	Bond Future	9.50	Call	11,891.48000		11.89148	12,144.76000	12.14476	11,891.480	21.76	0.00	0	0.00
R209	On 07/11/2013	Bond Future	9.50	Put	2,483.52000		2.48352	2,416.80000	2.41680	2,483.520	21.76	0.00	0	180.00
R209	On 07/11/2013	Bond Future	8.79	Call	8,472.02000		8.47202	8,688.57000	8.68857	8,472.020	21.37	0.00	0	0.00
R209	On 07/11/2013	Bond Future	8.79	Put	4,307.46000		4.30746	4,204.01000	4.20401	4,307.460	21.37	0.00	0	0.00
R209	On 07/11/2013	Bond Future	8.80	Call	8,518.62000		8.51862	8,735.76000	8.73576	8,518.620	21.38	0.00	0	0.00
R209	On 07/11/2013	Bond Future	8.80	Put	4,275.98000		4.27598	4,173.12000	4.17312	4,275.980	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

Contract Details			Strike	Call / Put	MTM	Yield	MarkPrice	Previous MTM	Previous Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
R209/R204	On 31/03/2036	Price Contribution			100.00000		100.00000	100.00000	100.00000				0.00	0	0.00
R209/R208	On 31/03/2036	Price Contribution			100.00000		100.00000	100.00000	100.00000				0.00	0	0.00
R210	On 07/02/2013	Bond Future			166.23046		166.23046	166.21449	166.21449				0.00	0	1,212.00
R210	On 07/02/2013	Bond Future	156.99	Call	9,240.46000	9.24046	9,224.49000	9.22449	9,240.460				0.00	0	0.00
R210	On 07/02/2013	Bond Future	156.99	Put	0.00000	0.00000	0.00000	0.00000	0.00000				0.00	0	0.00
R210	On 07/02/2013	Bond Future	157.00	Call	9,230.46000	9.23046	9,214.49000	9.21449	9,230.460				0.00	0	0.00
R210	On 07/02/2013	Bond Future	157.00	Put	0.00000	0.00000	0.00000	0.00000	0.00000				0.00	0	0.00
R210	On 07/02/2013	Bond Future	157.01	Call	9,220.46000	9.22046	9,204.49000	9.20449	9,220.460				0.00	0	0.00
R210	On 07/02/2013	Bond Future	157.01	Put	0.00000	0.00000	0.00000	0.00000	0.00000				0.00	0	0.00
R210	On 02/05/2013	Bond Future			166.46464		166.46464	166.44794	166.44794				0.00	0	7.00
R210	On 02/05/2013	Bond Future	161.14	Call	5,324.64000	5.32464	5,307.94000	5.30794	5,324.640				0.00	0	0.00
R210	On 02/05/2013	Bond Future	161.14	Put	0.00000	0.00000	0.00000	0.00000	0.00000				0.00	0	0.00
R210	On 02/05/2013	Bond Future	161.15	Call	5,314.64000	5.31464	5,297.94000	5.29794	5,314.640				0.00	0	0.00
R210	On 02/05/2013	Bond Future	161.15	Put	0.00000	0.00000	0.00000	0.00000	0.00000				0.00	0	0.00
R210	On 02/05/2013	Bond Future	161.16	Call	5,304.64000	5.30464	5,287.94000	5.28794	5,304.640				0.00	0	0.00
R210	On 02/05/2013	Bond Future	161.16	Put	0.00000	0.00000	0.00000	0.00000	0.00000				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			126.23028		126.23028	126.22322	126.22322				0.00	0	522.00
R211	On 07/02/2013	Bond Future	122.99	Call	3,240.28000	3.24028	3,233.22000	3.23322	3,240.280				0.00	0	0.00
R211	On 07/02/2013	Bond Future	122.99	Put	0.00000	0.00000	0.00000	0.00000	0.00000				0.00	0	0.00
R211	On 07/02/2013	Bond Future	123.00	Call	3,230.28000	3.23028	3,223.22000	3.22322	3,230.280				0.00	0	0.00
R211	On 07/02/2013	Bond Future	123.00	Put	0.00000	0.00000	0.00000	0.00000	0.00000				0.00	0	0.00
R211	On 07/02/2013	Bond Future	123.01	Call	3,220.28000	3.22028	3,213.22000	3.21322	3,220.280				0.00	0	0.00
R211	On 07/02/2013	Bond Future	123.01	Put	0.00000	0.00000	0.00000	0.00000	0.00000				0.00	0	0.00
R211	On 02/05/2013	Bond Future			127.81855		127.81855	127.81104	127.81104				0.00	0	7.00
R211	On 02/05/2013	Bond Future	125.69	Call	2,128.55000	2.12855	2,121.04000	2.12104	2,128.550				0.00	0	0.00

Contract Details			Strike	Call / Put	MTM	Yield	MarkPrice	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
R211	On 02/05/2013	Bond Future	125.69	Put	0.00000		0.00000	0.00000	0.00000	0.00000		0.00	0	0.00
R211	On 02/05/2013	Bond Future	125.70	Call	2,118.55000		2.11855	2,111.04000	2.11104	2,118.550		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	2,108.55000		2.10855	2,101.04000	2.10104	2,108.550		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			132.44541		132.44541	132.54258	132.54258			264,890,820.00	2,000	7,064.00
R212	On 07/02/2013	Bond Future	128.99	Call	3,455.41000		3.45541	3,552.58000	3.55258	3,455.410		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	3,445.41000		3.44541	3,542.58000	3.54258	3,445.410		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	3,435.41000		3.43541	3,532.58000	3.53258	3,435.410		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			134.11188		134.11188	134.20995	134.20995			0.00	0	11.00
R212	On 02/05/2013	Bond Future	131.09	Call	3,021.88000		3.02188	3,119.95000	3.11995	3,021.880		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	3,011.88000		3.01188	3,109.95000	3.10995	3,011.880		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	3,001.88000		3.00188	3,099.95000	3.09995	3,001.880		0.00	0	0.00
R212	On 02/05/2013	Bond Future	131.11	Put	0.00000		0.00000	0.00000	0.00000	0.000		0.00	0	0.00
R212	On 31/01/2022	Price Contribution			100.00000		100.00000	100.00000	100.00000			0.00	0	0.00
R213	On 07/02/2013	Bond Future			7.77804		95.70657	7.74836	95.97692		15.03	0.00	0	10,414.00
R213	On 07/02/2013	Bond Future	8.90	Call	9,474.80000		9.47480	9,742.56000	9.74256	9,474.800	15.50	0.00	0	0.00
R213	On 07/02/2013	Bond Future	8.90	Put	40.31000		0.04031	37.72000	0.03772	40.310	15.50	0.00	0	0.00
R213	On 07/02/2013	Bond Future	8.95	Call	9,853.35000		9.85335	10,121.68000	10.12168	9,853.350	15.50	0.00	0	0.00
R213	On 07/02/2013	Bond Future	8.95	Put	31.80000		0.03180	29.78000	0.02978	31.800	15.50	0.00	0	0.00
R213	On 07/02/2013	Bond Future	9.00	Call	10,230.89000		10.23089	10,499.67000	10.49967	10,230.890	15.50	0.00	0	0.00

Contract Details			Strike	Call / Put	MTM	Yield	MarkPrice	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
R213	On 07/02/2013	Bond Future	9.00	Put	24.95000		0.02495	23.38000	0.02338	24.950	15.50	0.00	0	0.00
R213	On 07/02/2013	Bond Future	9.05	Call	10,607.15000		10.60715	10,876.30000	10.87630	10,607.150	15.50	0.00	0	0.00
R213	On 07/02/2013	Bond Future	9.05	Put	19.46000		0.01946	18.26000	0.01826	19.460	15.50	0.00	0	0.00
R213	On 02/05/2013	Bond Future			7.83536		93.32763	7.80496	93.60088		16.35	0.00	0	5.00
R213	On 02/05/2013	Bond Future	7.86	Call	3,656.10000		3.65610	3,816.42000	3.81642	3,656.100	16.29	0.00	0	0.00
R213	On 02/05/2013	Bond Future	7.86	Put	3,435.48000		3.43548	3,322.55000	3.32255	3,435.480	16.29	0.00	0	0.00
R213	On 02/05/2013	Bond Future	7.84	Call	3,567.21000		3.56721	3,725.36000	3.72536	3,567.210	16.29	0.00	0	0.00
R213	On 02/05/2013	Bond Future	7.84	Put	3,525.61000		3.52561	3,410.51000	3.41051	3,525.610	16.29	0.00	0	0.00
R213	On 02/05/2013	Bond Future	7.85	Call	3,611.50000		3.61150	3,770.74000	3.77074	3,611.500	16.29	0.00	0	0.00
R213	On 02/05/2013	Bond Future	7.85	Put	3,480.33000		3.48033	3,366.32000	3.36632	3,480.330	16.29	0.00	0	0.00
R213	On 07/11/2013	Bond Future			7.97208		92.35552	7.93984	92.63638		17.53	0.00	0	0.00
R213	On 07/11/2013	Bond Future	8.61	Call	8,979.27000		8.97927	9,177.09000	9.17709	8,979.270	17.96	0.00	0	0.00
R213	On 07/11/2013	Bond Future	8.61	Put	3,668.81000		3.66881	3,585.77000	3.58577	3,668.810	17.96	0.00	0	0.00
R213	On 07/11/2013	Bond Future	8.59	Call	8,878.31000		8.87831	9,075.07000	9.07507	8,878.310	17.94	0.00	0	0.00
R213	On 07/11/2013	Bond Future	8.59	Put	3,727.45000		3.72745	3,643.35000	3.64335	3,727.450	17.94	0.00	0	0.00
R213	On 07/11/2013	Bond Future	8.60	Call	8,928.75000		8.92875	9,126.04000	9.12604	8,928.750	17.95	0.00	0	0.00
R213	On 07/11/2013	Bond Future	8.60	Put	3,698.03000		3.69803	3,614.46000	3.61446	3,698.030	17.95	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			8.12250		85.12390	8.08777	85.45051		16.80	0.00	0	1,714.00
R214	On 07/02/2013	Bond Future	8.59	Call	4,681.94000		4.68194	4,967.26000	4.96726	4,681.940	16.99	0.00	0	0.00
R214	On 07/02/2013	Bond Future	8.59	Put	484.89000		0.48489	443.60000	0.44360	484.890	16.99	0.00	0	0.00
R214	On 07/02/2013	Bond Future	8.60	Call	4,751.66000		4.75166	5,038.24000	5.03824	4,751.660	16.99	0.00	0	0.00
R214	On 07/02/2013	Bond Future	8.60	Put	468.73000		0.46873	428.70000	0.42870	468.730	16.99	0.00	0	0.00
R214	On 07/02/2013	Bond Future	8.61	Call	4,821.66000		4.82166	5,109.47000	5.10947	4,821.660	17.00	0.00	0	0.00
R214	On 07/02/2013	Bond Future	8.61	Put	453.02000		0.45302	414.22000	0.41422	453.020	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

Contract Details			Strike	Call / Put	MTM	Yield	MarkPrice	Previous MTM	Previous Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
R214/R209	On 28/02/2041	Price Contribution			100.00000		100.00000	100.00000	100.00000				0.00	0	0.00
YUAN/R	On 18/03/2013	Foreign Exchange Future			1.37040		1.37040	1.36920	1.36920		13.08		0.00	0	0.00
YUAN/R	On 18/03/2013	Foreign Exchange Future	1.29	Call	869.44770		0.08694	862.11760	0.08621	869.448	12.81		0.00	0	0.00
YUAN/R	On 18/03/2013	Foreign Exchange Future	1.29	Put	65.44770		0.00654	70.11760	0.00701	65.448	12.81		0.00	0	0.00
YUAN/R	On 18/03/2013	Foreign Exchange Future	1.30	Call	786.49330		0.07865	780.07090	0.07801	786.493	12.75		0.00	0	0.00
YUAN/R	On 18/03/2013	Foreign Exchange Future	1.30	Put	82.49330		0.00825	88.07090	0.00881	82.493	12.75		0.00	0	0.00
YUAN/R	On 18/03/2013	Foreign Exchange Future	1.31	Call	709.23950		0.07092	703.63490	0.07036	709.239	12.82		0.00	0	0.00
YUAN/R	On 18/03/2013	Foreign Exchange Future	1.31	Put	105.23950		0.01052	111.63490	0.01116	105.240	12.82		0.00	0	0.00
YUAN/R	On 14/06/2013	Foreign Exchange Future			1.37980		1.37980	1.37860	1.37860		14.71		0.00	0	0.00
YUAN/R	On 14/06/2013	Foreign Exchange Future	1.39	Call	495.09230		0.04951	493.21300	0.04932	495.092	14.53		0.00	0	0.00
YUAN/R	On 14/06/2013	Foreign Exchange Future	1.39	Put	597.09230		0.05971	607.21300	0.06072	597.092	14.53		0.00	0	0.00
YUAN/R	On 14/06/2013	Foreign Exchange Future	1.40	Call	457.87670		0.04579	456.47120	0.04565	457.877	14.71		0.00	0	0.00
YUAN/R	On 14/06/2013	Foreign Exchange Future	1.40	Put	659.87670		0.06599	670.47120	0.06705	659.877	14.71		0.00	0	0.00
YUAN/R	On 14/06/2013	Foreign Exchange Future	1.41	Call	424.14380		0.04241	423.30130	0.04233	424.144	14.90		0.00	0	0.00
YUAN/R	On 14/06/2013	Foreign Exchange Future	1.41	Put	726.14380		0.07261	737.30130	0.07373	726.144	14.90		0.00	0	0.00
Total for Derivatives :												540,542,384.95	6,379	1 344 689.00	
<u>i-Bonds</u>															
AA02	On 28/03/2016	Spot Bond			99.94188		10.98065	99.94188	11.41870				0.00	0	0.00
AA03	On 11/05/2015	Spot Bond			108.85858		21.96283	108.85858	21.91016				0.00	0	0.00
AA04	On 22/03/2017	Spot Bond			100.00011		8.87033	100.00011	8.84837				0.00	0	0.00
AA05	On 22/03/2019	Spot Bond			111.70673		11.05112	111.70673	11.02406				0.00	0	8,000,000.00
AB010	On 21/11/2022	Spot Bond			100.63261		0.01756	100.63261	0.01752				0.00	0	0.00
AB011	On 21/11/2023	Spot Bond			100.64155		0.00715	100.64155	0.00714				0.00	0	0.00

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
AB012	On 21/11/2022	Spot Bond	8.00000	46.06593	8.00000	46.05595				0.00	0	0.00
AB013	On 21/11/2018	Spot Bond	101.73855	9.71828	101.73855	9.69622				0.00	0	0.00
AB06	On 27/03/2015	Spot Bond	105.29362	23.67649	105.29362	23.62123				0.00	0	13,330,000.00
AB07	On 07/03/2014	Spot Bond	105.62267	44.85419	105.62267	44.74923				0.00	0	7,900,000.00
AB08	On 03/05/2017	Spot Bond	100.96284	10.60059	100.96284	10.57468				0.00	0	0.00
AB09	On 03/05/2017	Spot Bond	111.66393	12.63646	111.66393	12.60553				0.00	0	5,000,000.00
ABCL1	On 22/09/2013	Spot Bond	100.00003	54.97151	100.00003	54.79608				0.00	0	0.00
ABCP11	On 31/03/2013	Spot Bond	215.58145	70.18521	215.58145	69.91245				0.00	0	0.00
ABCP12	On 20/09/2014	Spot Bond	134.94825	27.32861	134.94825	27.24526				0.00	0	1,162,000.00
ABCP13	On 07/12/2023	Spot Bond	269.82094	2.31372	269.82094	2.30289				0.00	0	0.00
ABFN04	On 25/02/2015	Spot Bond	100.53123	21.14037	100.53123	21.08891				0.00	0	0.00
ABFN05	On 17/03/2014	Spot Bond	100.25380	38.40640	100.25380	38.31109				0.00	0	0.00
ABFN06	On 17/03/2016	Spot Bond	100.10451	11.99747	100.10451	11.96772				0.00	0	0.00
ABFN07	On 17/03/2018	Spot Bond	100.10764	7.74580	100.10764	7.72660				0.00	0	0.00
ABFN08	On 17/03/2020	Spot Bond	100.11256	7.31257	100.11256	7.29443				0.00	0	0.00
ABFN09	On 17/03/2026	Spot Bond	100.11573	7.37207	100.11573	7.35380				0.00	0	0.00
ABL10A	On 15/03/2015	Spot Bond	113.03853	25.91208	113.03853	25.84803				0.00	0	3,700,000.00

Contract Details	Strike	Call / Put	MTM Yield	MarkPrice	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
ABL10B	On 15/03/2015	Spot Bond	102.88112	20.74191	102.88112	20.68923			0.00	0	0.00
ABL11A	On 29/09/2014	Spot Bond	106.71879	31.82985	106.71879	31.75473			0.00	0	0.00
ABL11B	On 29/09/2014	Spot Bond	101.43096	26.82382	101.43096	26.75654			0.00	0	0.00
ABL12B	On 08/03/2015	Spot Bond	100.69530	21.06016	100.69530	21.00768			0.00	0	0.00
ABL13	On 11/10/2016	Spot Bond	101.53927	11.13743	101.53927	11.11008			0.00	0	0.00
ABL14	On 09/10/2015	Spot Bond	101.47729	10.27267	101.47729	10.24746			0.00	0	0.00
ABL15	On 09/10/2017	Spot Bond	101.61005	1.67524	101.61005	1.67112			0.00	0	0.00
ABL7	On 18/02/2013	Spot Bond	104.93328	98.78606	104.93328	98.53588			0.00	0	0.00
ABL8A	On 19/09/2013	Spot Bond	108.48706	63.12900	108.48706	62.97804			0.00	0	1,401,000.00
ABL8B	On 19/09/2013	Spot Bond	101.57306	56.30547	101.57306	56.12333			0.00	0	0.00
ABL9	On 19/02/2013	Spot Bond	100.00000	96.45480	100.00000	96.22124			0.00	0	0.00
ABLC04	On 15/02/2013	Spot Bond	100.00000	89.46078	100.00000	89.24205			0.00	0	0.00
ABLC07	On 15/02/2013	Spot Bond	100.57314	94.30180	100.57314	94.07005			0.00	0	0.00
ABLI01	On 31/03/2013	Spot Bond	215.26681	70.22000	215.26681	69.94736			0.00	0	0.00
ABLI02	On 08/05/2014	Spot Bond	133.33110	37.35929	133.33110	37.24633			0.00	0	114,000.00
ABLI03	On 15/03/2015	Spot Bond	122.14204	19.98900	122.14204	19.93232			0.00	0	0.00
ABLI04	On 11/10/2016	Spot Bond	113.35700	8.37850	113.35700	8.35602			0.00	0	0.00
ABLS2A	On 13/07/2016	Spot Bond	123.70523	22.68454	123.70523	22.62526			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM Yield	MarkPrice	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
ABLS2B	On 13/07/2016	Spot Bond	102.18114	14.44786	102.18114	17.17962			0.00	0	0.00
ABLS3	On 31/03/2018	Spot Bond	99.83242	10.53859	99.83242	10.51253			0.00	0	0.00
ABLS4	On 29/03/2019	Spot Bond	99.82309	10.06030	99.82309	10.03543			0.00	0	0.00
ABLS5	On 29/06/2019	Spot Bond	99.81405	11.09201	99.81405	11.06459			0.00	0	0.00
ABLS11	On 29/06/2019	Spot Bond	106.48741	4.76051	106.48741	4.74839			0.00	0	0.00
ABN03U	On 12/03/2015	Spot Bond	100.00000	19.86586	100.00000	19.81666			0.00	0	0.00
ABN05	On 18/04/2021	Spot Bond	165.75435	3.37610	165.75435	3.36422			0.00	0	0.00
ABN07	On 13/06/2015	Spot Bond	157.68318	11.49249	157.68318	11.45348			0.00	0	0.00
ABN09	On 27/06/2023	Spot Bond	170.05600	2.72762	170.05600	2.71785			0.00	0	0.00
ABN13	On 04/03/2013	Spot Bond	143.83197	118.98313	143.83197	118.58071			0.00	0	0.00
ABN14	On 10/10/2033	Spot Bond	172.68858	3.19512	172.68858	3.18354			0.00	0	0.00
ABN17	On 31/03/2013	Spot Bond	215.54135	70.18964	215.54135	69.91689			0.00	0	0.00
ABN23	On 31/03/2013	Spot Bond	215.58717	70.18458	215.58717	69.91181			0.00	0	0.00
ABN32	On 31/03/2013	Spot Bond	100.00000	85.79922	100.00000	85.60982			0.00	0	0.00
ABN33	On 29/01/2018	Spot Bond	71.58015	6.47156	71.58015	6.46202			0.00	0	0.00
ABN34	On 29/01/2018	Spot Bond	71.58015	6.47156	71.58015	6.46202			0.00	0	0.00
ABN35	On 04/03/2013	Spot Bond	100.36979	91.30968	100.36979	91.09467			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM Yield	MarkPrice	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
ABN37	On 07/07/2016	Spot Bond	84.61000	11.64885	84.61000	11.62930			0.00	0	0.00
ABN38	On 17/08/2015	Spot Bond	92.57000	17.97263	92.57000	17.94040			0.00	0	0.00
ABN39	On 21/09/2016	Spot Bond	100.05362	10.12655	100.05362	10.10146			0.00	0	0.00
ABN40	On 29/09/2015	Spot Bond	95.34000	15.99958	95.34000	15.97025			0.00	0	0.00
ABN41	On 01/10/2014	Spot Bond	100.00000	29.88585	100.00000	29.82914			0.00	0	0.00
ABN42	On 16/11/2015	Spot Bond	94.00000	14.94317	94.00000	14.91606			0.00	0	0.00
ABN44	On 14/12/2015	Spot Bond	94.99000	13.99117	94.99000	13.96560			0.00	0	0.00
ABN45	On 23/02/2016	Spot Bond	89.20000	29.47287	89.20000	29.42057			0.00	0	0.00
ABN46	On 23/03/2016	Spot Bond	90.02000	28.09334	90.02000	28.04301			0.00	0	0.00
ABN47	On 05/04/2017	Spot Bond	101.37010	10.23595	101.37010	10.21085			0.00	0	0.00
ABN48	On 13/04/2017	Spot Bond	101.21709	8.57429	101.21709	10.09247			0.00	0	0.00
ABN49	On 12/04/2016	Spot Bond	89.83000	26.86542	89.83000	26.81736			0.00	0	0.00
ABN50	On 21/12/2014	Spot Bond	136.93312	18.69529	136.93312	18.64180			0.00	0	0.00
ABN51	On 09/09/2015	Spot Bond	102.86000	22.55194	102.86000	22.50828			0.00	0	0.00
ABN52	On 18/05/2016	Spot Bond	96.69000	23.00915	96.69000	22.96571			0.00	0	0.00
ABN53	On 01/06/2016	Spot Bond	96.61000	22.11286	96.61000	22.07115			0.00	0	0.00
ABN54	On 14/06/2016	Spot Bond	96.38000	21.75735	96.38000	21.71638			0.00	0	0.00
ABN55	On 27/06/2017	Spot Bond	99.94804	8.58903	99.94804	8.56777			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
ABN56	On 15/09/2015	Spot Bond	121.81240	21.63790	121.81240	21.58112				0.00	0	0.00
ABN57	On 05/07/2013	Spot Bond	104.20000	73.72147	104.20000	73.57741				0.00	0	0.00
ABN58	On 16/07/2017	Spot Bond	101.30453	9.80195	101.30453	9.77793				0.00	0	0.00
ABN59	On 20/07/2016	Spot Bond	93.54000	19.70986	93.54000	19.67353				0.00	0	0.00
ABN60	On 23/08/2016	Spot Bond	92.85000	18.71547	92.85000	18.68117				0.00	0	0.00
ABN61	On 31/01/2025	Spot Bond	103.39542	2.71597	103.39542	2.70834				0.00	0	0.00
ABN62	On 31/03/2028	Spot Bond	149.61017	2.32606	149.61017	2.31893				0.00	0	0.00
ABN63	On 07/12/2033	Spot Bond	196.08295	1.94717	196.08295	1.93987				0.00	0	0.00
ABN64	On 12/10/2015	Spot Bond	95.40000	15.54243	95.40000	15.51370				0.00	0	0.00
ABN65	On 05/07/2013	Spot Bond	107.27000	69.39020	107.27000	69.25178				0.00	0	0.00
ABN66	On 21/11/2016	Spot Bond	94.09000	15.41245	94.09000	15.38393				0.00	0	0.00
ABS10	On 17/03/2018	Spot Bond	114.69202	12.10809	114.69202	12.07780				0.00	0	10,210,000.00
ABS5	On 01/05/2015	Spot Bond	105.76936	21.88647	105.76936	21.83520				0.00	0	5,807,000.00
ABS6	On 01/06/2020	Spot Bond	102.79126	8.79751	102.79126	8.77749				0.00	0	3,807,000.00
ABS7	On 11/09/2026	Spot Bond	101.48825	11.22989	101.48825	11.20445				0.00	0	1,000,000.00
ABS9	On 17/03/2016	Spot Bond	110.44192	16.50918	110.44192	16.46912				0.00	0	0.00
ABS11	On 11/06/2014	Spot Bond	125.04605	32.75736	125.04605	32.66335				0.00	0	0.00
ABS11	On 11/06/2014	Spot Bond	4.00000	119.94816	4.00000	119.91043				0.00	0	0.00

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
ABSI2	On 07/12/2023	Spot Bond	274.59193	2.27693	274.59193	2.26615				0.00	0	0.00
ABSI3	On 31/01/2017	Spot Bond	123.88924	5.50846	123.88924	5.49292				0.00	0	0.00
ABSI4	On 31/01/2022	Spot Bond	128.40915	3.63388	128.40915	3.62336				0.00	0	0.00
ACL001	On 31/07/2013	Spot Bond	99.53952	62.53906	99.53952	62.34459				0.00	0	0.00
ACL017	On 20/03/2013	Spot Bond	100.06620	88.07414	100.06620	87.87477				0.00	0	0.00
ACL019	On 20/06/2013	Spot Bond	100.07265	72.76653	100.07265	72.48325				0.00	0	0.00
ACL01U	On 30/06/2015	Spot Bond	100.00000	22.76778	100.00000	22.71140				0.00	0	0.00
ACL020	On 31/08/2013	Spot Bond	100.53957	60.19045	100.53957	59.99746				0.00	0	0.00
ACL024	On 20/04/2013	Spot Bond	101.66199	94.63842	101.66199	94.16283				0.00	0	0.00
ACL025	On 31/08/2013	Spot Bond	100.53957	60.19045	100.53957	59.99746				0.00	0	0.00
ACL026	On 08/05/2013	Spot Bond	101.42690	86.38493	101.42690	85.98942				0.00	0	0.00
ACL027	On 20/05/2013	Spot Bond	102.82057	81.49767	102.82057	81.33236				0.00	0	0.00
ACL028	On 15/09/2015	Spot Bond	111.03772	24.02072	111.03772	23.96219				0.00	0	0.00
ACL029	On 20/08/2015	Spot Bond	100.83941	18.56614	100.83941	18.52083				0.00	0	0.00
ACL033	On 20/08/2015	Spot Bond	100.86237	18.81290	100.86237	18.76697				0.00	0	0.00
ACL036	On 20/08/2015	Spot Bond	101.18756	22.30864	101.18756	22.25403				0.00	0	0.00
ACL039	On 20/09/2013	Spot Bond	100.06785	55.51935	100.06785	55.34205				0.00	0	0.00

Contract Details	Strike	Call / Put	MTM Yield	MarkPrice	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
ACL041	On 20/09/2013	Spot Bond	100.06721	55.47766	100.06721	55.30051			0.00	0	0.00
ACL042	On 20/08/2015	Spot Bond	100.81643	18.31932	100.81643	18.27462			0.00	0	0.00
ACL047	On 22/10/2018	Spot Bond	54.43317	8.04090	54.43317	8.03133			0.00	0	0.00
ACL053	On 29/01/2013	Spot Bond	100.00000	99.67487	100.00000	99.42060			0.00	0	0.00
ACL054	On 29/01/2013	Spot Bond	100.00000	99.67487	100.00000	99.42060			0.00	0	0.00
ACL068	On 22/02/2014	Spot Bond	100.61624	41.30965	100.61624	41.20902			0.00	0	0.00
ACL070	On 31/12/2013	Spot Bond	99.86961	55.36290	99.86961	55.22596			0.00	0	0.00
ACL071	On 20/06/2015	Spot Bond	100.00000	18.17121	100.00000	18.13673			0.00	0	0.00
ACL073	On 20/09/2015	Spot Bond	100.00000	15.25835	100.00000	15.22941			0.00	0	0.00
ACL074	On 20/09/2015	Spot Bond	100.00000	15.25835	100.00000	15.22941			0.00	0	0.00
ACL075	On 20/09/2013	Spot Bond	100.07583	56.03335	100.07583	55.85440			0.00	0	0.00
ACL076	On 20/09/2015	Spot Bond	100.07969	16.15601	100.07969	16.11598			0.00	0	0.00
ACL077	On 20/09/2015	Spot Bond	100.08857	16.93878	100.08857	16.89680			0.00	0	0.00
ACL078	On 20/09/2015	Spot Bond	100.07573	15.80703	100.07573	15.76786			0.00	0	0.00
ACL080	On 20/09/2015	Spot Bond	100.07841	16.04283	100.07841	16.00307			0.00	0	0.00
ACL081	On 20/09/2015	Spot Bond	100.07959	16.14658	100.07959	16.10656			0.00	0	0.00
ACL082	On 30/07/2017	Spot Bond	103.08180	12.74949	103.08180	12.72071			0.00	0	0.00
ACL083	On 30/07/2017	Spot Bond	103.08180	12.74949	103.08180	12.72071			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
ACL084	On 30/07/2017	Spot Bond	103.10163	12.81489	103.10163	12.78596				0.00	0	0.00
ACL085	On 20/12/2015	Spot Bond	100.07361	15.61838	100.07361	15.57968				0.00	0	0.00
ACL086	On 30/07/2017	Spot Bond	103.10163	12.81489	103.10163	12.78596				0.00	0	0.00
ACL087	On 30/07/2017	Spot Bond	103.06198	12.68407	103.06198	12.65544				0.00	0	0.00
ACL088	On 20/12/2015	Spot Bond	79.64238	26.74815	79.64238	26.70525				0.00	0	0.00
ACL089	On 20/12/2014	Spot Bond	100.07204	27.40351	100.07204	27.33560				0.00	0	0.00
ACL091	On 20/12/2013	Spot Bond	100.07100	56.45968	100.07100	56.31978				0.00	0	0.00
ACL092	On 26/12/2015	Spot Bond	99.94507	15.32552	99.94507	15.28759				0.00	0	0.00
ACL093	On 20/12/2013	Spot Bond	100.07100	56.45968	100.07100	56.31978				0.00	0	0.00
ACL095	On 20/12/2018	Spot Bond	100.07684	8.24535	100.07684	8.22492				0.00	0	0.00
ACL096	On 20/06/2020	Spot Bond	100.07933	8.08723	100.07933	8.06719				0.00	0	0.00
ACL097	On 20/12/2025	Spot Bond	100.08039	8.04444	100.08039	8.02450				0.00	0	0.00
ACL098	On 20/12/2025	Spot Bond	100.07826	7.83770	100.07826	7.81827				0.00	0	0.00
ACL099	On 20/12/2013	Spot Bond	100.06560	56.20881	100.06560	56.06953				0.00	0	0.00
ACL100	On 20/12/2017	Spot Bond	100.07361	8.75339	100.07361	8.73170				0.00	0	0.00
ACL101	On 18/01/2013	Spot Bond	101.19124	102.22397	101.19124	101.95261				0.00	0	0.00
ACL102	On 12/07/2013	Spot Bond	101.31884	64.19496	101.31884	63.99224				0.00	0	0.00

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
ACL103	On 18/01/2013	Spot Bond	101.19124		102.22397	101.19124	101.95261			0.00	0	0.00
ACL104	On 20/12/2019	Spot Bond	110.28658		9.54910	110.28658	9.52330			0.00	0	930,000.00
ACL114	On 20/03/2014	Spot Bond	100.06728		38.44364	100.06728	38.34839			0.00	0	0.00
ACL115	On 31/01/2014	Spot Bond	105.71996		48.94346	105.71996	48.83071			0.00	0	0.00
ACL116	On 31/01/2014	Spot Bond	100.99526		43.20551	100.99526	43.09991			0.00	0	0.00
ACL118	On 26/01/2021	Spot Bond	101.18059		8.61458	101.18059	8.59349			0.00	0	0.00
ACL120	On 26/01/2021	Spot Bond	102.01291		8.56368	102.01291	8.54255			0.00	0	0.00
ACL122	On 20/06/2016	Spot Bond	100.00000		9.08560	100.00000	9.06837			0.00	0	0.00
ACL123	On 27/01/2014	Spot Bond	101.04786		43.69133	101.04786	43.58450			0.00	0	0.00
ACL124	On 09/06/2018	Spot Bond	100.00000		3.88721	100.00000	3.87855			0.00	0	0.00
ACL125	On 20/09/2017	Spot Bond	100.00000		4.99131	100.00000	4.98014			0.00	0	0.00
ACL126	On 20/09/2016	Spot Bond	72.59933		13.18357	72.59933	13.16387			0.00	0	0.00
ACL127	On 20/09/2021	Spot Bond	127.83552		2.96662	127.83552	2.95854			0.00	0	0.00
ACL128	On 20/09/2021	Spot Bond	127.87043		3.08054	127.87043	3.07214			0.00	0	0.00
ACL129	On 20/09/2021	Spot Bond	100.07569		7.61689	100.07569	7.59801			0.00	0	0.00
ACL130	On 18/08/2014	Spot Bond	100.62321		29.00413	100.62321	28.93347			0.00	0	0.00
ACL131	On 18/08/2014	Spot Bond	100.62321		29.00413	100.62321	28.93347			0.00	0	0.00
ACL132	On 27/01/2014	Spot Bond	101.04786		43.69133	101.04786	43.58450			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM Yield	MarkPrice	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
ACL133	On 26/08/2014	Spot Bond	100.51806	28.63403	100.51806	28.56434			0.00	0	0.00
ACL134	On 20/09/2014	Spot Bond	100.07299	27.47680	100.07299	27.40871			0.00	0	0.00
ACL135	On 20/09/2014	Spot Bond	100.07235	27.42794	100.07235	27.35997			0.00	0	0.00
ACL136	On 20/09/2021	Spot Bond	101.33418	7.38966	101.33418	7.37114			0.00	0	0.00
ACL137	On 02/09/2016	Spot Bond	100.41093	11.15435	100.41093	11.12662			0.00	0	0.00
ACL138	On 20/09/2021	Spot Bond	101.33457	7.37942	101.33457	7.36092			0.00	0	0.00
ACL139	On 30/07/2017	Spot Bond	103.90444	12.43701	103.90444	12.40875			0.00	0	0.00
ACL141	On 30/07/2017	Spot Bond	103.93140	12.50120	103.93140	12.47280			0.00	0	0.00
ACL142	On 20/12/2014	Spot Bond	100.22094	27.42782	100.22094	27.35977			0.00	0	0.00
ACL143	On 20/12/2016	Spot Bond	100.59173	11.20701	100.59173	11.17912			0.00	0	0.00
ACL144	On 20/12/2016	Spot Bond	99.93469	10.67095	99.93469	10.64455			0.00	0	0.00
ACL145	On 20/12/2021	Spot Bond	100.07603	7.64788	100.07603	7.62893			0.00	0	0.00
ACL146	On 30/11/2013	Spot Bond	100.93686	63.14733	100.93686	62.98965			0.00	0	0.00
ACL149	On 20/03/2014	Spot Bond	100.27790	38.23093	100.27790	38.13602			0.00	0	0.00
ACL150	On 20/03/2014	Spot Bond	100.06196	38.10454	100.06196	38.01013			0.00	0	0.00
ACL151	On 20/03/2017	Spot Bond	100.07446	9.60206	100.07446	9.57827			0.00	0	0.00
ACL152	On 08/02/2014	Spot Bond	100.76536	41.94851	100.76536	41.84620			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM Yield	MarkPrice	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
ACL153		On 20/03/2015	Spot Bond	100.06587	19.60929	100.06587	19.56071		0.00	0	0.00
ACL154		On 20/03/2015	Spot Bond	100.06402	19.45751	100.06402	19.40929		0.00	0	0.00
ACL155		On 20/03/2015	Spot Bond	100.06760	19.75215	100.06760	19.70321		0.00	0	0.00
ACL156		On 20/03/2017	Spot Bond	100.07424	9.58187	100.07424	9.55813		0.00	0	0.00
ACL157		On 20/03/2017	Spot Bond	100.07047	9.22842	100.07047	9.20556		0.00	0	0.00
ACL158		On 20/03/2015	Spot Bond	100.06619	19.63608	100.06619	19.58743		0.00	0	0.00
ACL159		On 20/03/2015	Spot Bond	100.06739	19.73429	100.06739	19.68539		0.00	0	0.00
ACL161		On 20/03/2022	Spot Bond	102.65284	12.71657	102.65284	12.68749		0.00	0	0.00
ACL162		On 20/09/2015	Spot Bond	100.06844	15.16561	100.06844	15.12803		0.00	0	0.00
ACL163		On 20/03/2015	Spot Bond	100.06674	19.68072	100.06674	19.63196		0.00	0	0.00
ACL164		On 20/06/2014	Spot Bond	100.09530	40.24278	100.09530	40.14304		0.00	0	0.00
ACL165		On 20/06/2017	Spot Bond	100.18292	19.87204	100.18292	19.82276		0.00	0	0.00
ACL166		On 20/03/2014	Spot Bond	100.06691	38.21415	100.06691	38.11946		0.00	0	0.00
ACL167		On 20/06/2019	Spot Bond	108.26890	9.69713	108.26890	9.67410		0.00	0	0.00
ACL168		On 20/06/2017	Spot Bond	100.07386	9.55158	100.07386	9.52791		0.00	0	0.00
ACL169		On 20/06/2017	Spot Bond	103.66222	4.26727	103.66222	4.25661		0.00	0	0.00
ACL170		On 20/03/2015	Spot Bond	100.06728	19.72536	100.06728	19.67649		0.00	0	0.00
ACL172		On 20/06/2015	Spot Bond	100.06735	19.74326	100.06735	19.69434		0.00	0	0.00

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
ACL173	On 20/06/2017	Spot Bond	100.07626	9.48045	100.07626	9.45696				0.00	0	0.00
ACL174	On 20/06/2019	Spot Bond	100.07891	7.93902	100.07891	7.91934				0.00	0	0.00
ACL175	On 20/06/2019	Spot Bond	100.07361	7.42415	100.07361	7.40576				0.00	0	0.00
ACL177	On 20/09/2013	Spot Bond	100.07223	55.59475	100.07223	55.41722				0.00	0	0.00
ACL178	On 20/09/2014	Spot Bond	100.07839	27.63857	100.07839	27.57008				0.00	0	0.00
ACL180	On 20/06/2015	Spot Bond	100.07574	20.17089	100.07574	20.12091				0.00	0	0.00
ACL181	On 20/06/2017	Spot Bond	100.08155	9.98533	100.08155	9.96058				0.00	0	0.00
ACL182	On 20/06/2017	Spot Bond	100.07626	9.48045	100.07626	9.45696				0.00	0	0.00
ACL183	On 20/06/2019	Spot Bond	100.07944	7.99050	100.07944	7.97070				0.00	0	0.00
ACL184	On 20/09/2017	Spot Bond	100.07796	8.86502	100.07796	8.84305				0.00	0	0.00
ACL185	On 20/09/2022	Spot Bond	100.07839	7.54210	100.07839	7.52341				0.00	0	0.00
ACL186	On 20/09/2016	Spot Bond	100.07515	10.59238	100.07515	10.56614				0.00	0	0.00
ACL187	On 20/09/2020	Spot Bond	100.07965	7.74478	100.07965	7.72559				0.00	0	0.00
ACL188	On 20/09/2020	Spot Bond	100.08103	7.87903	100.08103	7.85950				0.00	0	0.00
ACL189	On 20/09/2013	Spot Bond	100.06425	55.05979	100.06425	54.88398				0.00	0	0.00
ACL190	On 20/09/2013	Spot Bond	100.06489	55.11543	100.06489	54.93944				0.00	0	0.00
ACL191	On 20/09/2015	Spot Bond	100.06989	15.00447	100.06989	14.96729				0.00	0	0.00

Contract Details	Strike	Call / Put	MTM Yield	MarkPrice	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
ACL192		On 20/12/2015	Spot Bond	100.07148	15.14596	100.07148	15.10843		0.00	0	0.00
ACL193		On 20/09/2022	Spot Bond	100.08134	7.83149	100.08134	7.81208		0.00	0	0.00
ACL194		On 20/09/2022	Spot Bond	100.08134	7.83149	100.08134	7.81208		0.00	0	0.00
ACL195		On 20/06/2017	Spot Bond	100.08737	10.54065	100.08737	10.51452		0.00	0	0.00
ACL196		On 20/12/2017	Spot Bond	100.07679	8.75300	100.07679	8.73131		0.00	0	0.00
ACL197		On 20/06/2017	Spot Bond	100.08652	10.45989	100.08652	10.43395		0.00	0	0.00
ACL198		On 20/06/2017	Spot Bond	100.08684	10.49017	100.08684	10.46417		0.00	0	0.00
ACL199		On 20/06/2017	Spot Bond	100.08737	10.54065	100.08737	10.51452		0.00	0	0.00
ACL200		On 21/11/2016	Spot Bond	85.50175	6.31092	85.50175	6.29853		0.00	0	0.00
ACL201		On 20/12/2022	Spot Bond	100.08315	8.00719	100.08315	7.98735		0.00	0	0.00
ACL202		On 20/12/2022	Spot Bond	100.08315	8.00719	100.08315	7.98735		0.00	0	0.00
ADB03S		On 09/04/2013	Spot Bond	103.67806	86.06197	103.67806	85.87033		0.00	0	0.00
AER01U		On 18/11/2016	Spot Bond	100.00000	3.93373	100.00000	3.92420		0.00	0	0.00
AHF1A1		On 21/11/2014	Spot Bond	100.56844	28.72865	100.56844	28.65871		0.00	0	0.00
AHF1B1		On 21/11/2014	Spot Bond	100.63477	29.36231	100.63477	29.29078		0.00	0	0.00
AHF1C1		On 21/11/2014	Spot Bond	100.67892	29.78453	100.67892	29.71194		0.00	0	0.00
AHF2A1		On 18/10/2015	Spot Bond	101.20949	17.29259	101.20949	17.25025		0.00	0	0.00
AHF2B1		On 18/10/2015	Spot Bond	101.34649	18.07791	101.34649	18.03359		0.00	0	0.00

Contract Details	Strike	Call / Put	MTM Yield	MarkPrice	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
AHF2C1	On 18/10/2015	Spot Bond	101.52904	19.12301	101.52904	19.07605			0.00	0	0.00
AIR01	On 15/03/2019	Spot Bond	108.27946	10.73924	108.27946	10.71360			0.00	0	4,406,000.00
AIR02	On 30/04/2023	Spot Bond	124.59492	11.14846	124.59492	11.11883			0.00	0	0.00
AIR02U	On 05/10/2014	Spot Bond	100.00000	35.45134	100.00000	35.36545			0.00	0	0.00
AIR03	On 09/03/2016	Spot Bond	115.64616	17.55783	115.64616	17.51361			0.00	0	9,202,000.00
AIR03U	On 26/10/2014	Spot Bond	100.00000	33.92814	100.00000	33.84595			0.00	0	0.00
AIR04U	On 26/10/2029	Spot Bond	100.00000	13.51596	100.00000	13.48587			0.00	0	0.00
AIRL01	On 30/04/2028	Spot Bond	154.79211	3.83440	154.79211	3.82156			0.00	0	0.00
AIRL02	On 18/02/2014	Spot Bond	129.92747	37.21385	129.92747	37.11275			0.00	0	58,000.00
ANG01	On 14/01/2013	Spot Bond	101.07300	97.04401	101.07300	96.78392		2,021,460,000,000.00	20,000,000	5,000,000.00	
ANG02	On 11/10/2013	Spot Bond	101.15622	62.31538	101.15622	62.16286			0.00	0	0.00
BAW10	On 01/10/2016	Spot Bond	99.92565	9.97172	99.92565	9.94705			0.00	0	0.00
BAW11	On 01/10/2018	Spot Bond	112.23984	11.53794	112.23984	11.50973			0.00	0	0.00
BAW12	On 17/04/2015	Spot Bond	101.18527	22.50145	101.18527	22.44636			0.00	0	0.00
BAW13	On 17/04/2017	Spot Bond	101.23711	10.36676	101.23711	10.34137			0.00	0	0.00
BAW14U	On 01/01/2014	Spot Bond	100.00000	54.64473	100.00000	54.50942			0.00	0	0.00
BAW2	On 02/10/2015	Spot Bond	114.82122	20.26149	114.82122	20.21105			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM Yield	MarkPrice	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
BAW3	On 02/10/2017	Spot Bond	99.81750	9.05101	99.81750	9.02863			0.00	0	500,000.00
BAW4	On 15/09/2013	Spot Bond	100.11329	56.57049	100.11329	56.38978			0.00	0	0.00
BAW5	On 15/09/2013	Spot Bond	103.73691	61.74108	103.73691	61.59872			0.00	0	0.00
BAW6	On 02/10/2014	Spot Bond	99.83571	26.56388	99.83571	26.49820			0.00	0	0.00
BAW7	On 02/10/2014	Spot Bond	105.24488	31.27249	105.24488	31.19993			0.00	0	0.00
BAW8	On 02/10/2017	Spot Bond	111.52726	12.53650	111.52726	12.50600			0.00	0	0.00
BAW9	On 03/02/2014	Spot Bond	100.88946	42.84841	100.88946	42.74378			0.00	0	0.00
BAYA01	On 31/03/2016	Spot Bond	104.32215	16.48111	104.32215	16.43873			0.00	0	0.00
BAYA02	On 30/06/2013	Spot Bond	99.81811	70.76947	99.81811	70.50573			0.00	0	0.00
BAYA04	On 30/09/2015	Spot Bond	102.00706	18.68968	102.00706	18.64256			0.00	0	0.00
BAYA05	On 30/09/2015	Spot Bond	101.95171	18.67697	101.95171	18.62991			0.00	0	0.00
BAYA06	On 30/09/2016	Spot Bond	99.81798	13.12954	99.81798	13.09709			0.00	0	0.00
BAYA07	On 31/12/2015	Spot Bond	101.94160	18.59798	101.94160	18.55113			0.00	0	0.00
BAYA08	On 31/12/2017	Spot Bond	104.59763	12.43281	104.59763	12.40076			0.00	0	0.00
BAYA09	On 31/12/2015	Spot Bond	99.81335	17.98154	99.81335	17.93709			0.00	0	0.00
BAYA10	On 31/12/2015	Spot Bond	99.81335	17.98154	99.81335	17.93709			0.00	0	0.00
BAYA11	On 31/03/2016	Spot Bond	99.81340	15.17277	99.81340	15.13527			0.00	0	0.00
BAYA12	On 31/03/2016	Spot Bond	101.35805	15.70621	101.35805	15.66685			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM Yield	MarkPrice	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
BAYA13	On 31/03/2016	Spot Bond	102.22265	16.50910	102.22265	16.46741			0.00	0	0.00
BAYA14	On 30/09/2015	Spot Bond	102.00706	18.68968	102.00706	18.64256			0.00	0	0.00
BAYA15	On 30/06/2016	Spot Bond	102.70168	15.89751	102.70168	15.85719			0.00	0	0.00
BAYA16	On 30/09/2016	Spot Bond	102.35327	10.92154	102.35327	10.89394			0.00	0	0.00
BAYA17	On 30/09/2016	Spot Bond	99.82359	12.83642	99.82359	12.80467			0.00	0	0.00
BAYA18	On 31/12/2016	Spot Bond	99.81671	12.83771	99.81671	12.80597			0.00	0	0.00
BAYA19	On 31/12/2016	Spot Bond	99.81671	12.83771	99.81671	12.80597			0.00	0	0.00
BAYA20	On 30/09/2014	Spot Bond	99.82722	28.33247	99.82722	28.26242			0.00	0	0.00
BAYA21	On 31/03/2013	Spot Bond	99.86832	86.28542	99.86832	86.09515			0.00	0	0.00
BAYA22	On 30/09/2015	Spot Bond	97.82330	17.88535	97.82330	17.84193			0.00	0	0.00
BAYA23	On 30/06/2017	Spot Bond	103.70924	12.01070	103.70924	11.97998			0.00	0	0.00
BAYA24	On 30/06/2017	Spot Bond	99.79214	13.22669	99.79214	13.19400			0.00	0	0.00
BAYA25	On 30/06/2017	Spot Bond	100.04409	11.34615	100.04409	11.31804			0.00	0	0.00
BAYA26	On 30/09/2017	Spot Bond	99.77076	1.46459	99.77076	1.46098			0.00	0	0.00
BAYA27	On 30/09/2017	Spot Bond	92.33087	1.94653	92.33087	1.94205			0.00	0	0.00
BAYA28	On 30/09/2013	Spot Bond	99.87024	49.22269	99.87024	49.06578			0.00	0	0.00
BAYA29	On 31/12/2015	Spot Bond	99.83486	8.68547	99.83486	8.66400			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM Yield	MarkPrice	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
BAYA30	On 31/12/2015	Spot Bond	99.06007	8.83450	99.06007	8.81281			0.00	0	0.00
BAYA31	On 31/12/2018	Spot Bond	99.81958	0.59965	99.81958	0.59817			0.00	0	0.00
BAYB02	On 31/03/2016	Spot Bond	104.16088	19.27613	104.16088	19.22663			0.00	0	0.00
BAYB03	On 31/12/2016	Spot Bond	103.97505	17.57041	103.97505	17.52535			0.00	0	0.00
BAYB04	On 31/03/2017	Spot Bond	106.00425	15.13358	106.00425	15.09410			0.00	0	0.00
BAYB05	On 30/06/2019	Spot Bond	99.75847	13.03602	99.75847	13.00381			0.00	0	0.00
BAYB06	On 31/12/2019	Spot Bond	99.75846	0.24679	99.75846	0.24618			0.00	0	0.00
BAYC1U	On 31/12/2016	Spot Bond	100.00000	6.28571	100.00000	6.27378			0.00	0	0.00
BAYD1U	On 30/06/2035	Spot Bond	100.00000	18.82954	100.00000	18.78291			0.00	0	0.00
BAYD2U	On 30/06/2035	Spot Bond	100.00000	17.13700	100.00000	17.09456			0.00	0	0.00
BAYD3U	On 30/06/2035	Spot Bond	100.00000	10.57839	100.00000	10.55219			0.00	0	0.00
BAYD4U	On 30/06/2035	Spot Bond	100.00000	10.57927	100.00000	10.55278			0.00	0	0.00
BAYD5U	On 30/06/2035	Spot Bond	100.00000	12.78978	100.00000	12.75811			0.00	0	0.00
BAYD6U	On 30/06/2035	Spot Bond	100.00000	11.08212	100.00000	11.05468			0.00	0	0.00
BCJ01	On 10/03/2013	Spot Bond	100.20198	89.16877	100.20198	88.96201			0.00	0	0.00
BCP1	On 30/09/2014	Spot Bond	102.32067	28.43646	102.32067	28.36458			0.00	0	0.00
BCP2	On 30/09/2015	Spot Bond	102.37811	17.59329	102.37811	17.54880			0.00	0	0.00
BCP64U	On 24/01/2013	Spot Bond	100.00000	94.55959	100.00000	94.31525			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM Yield	MarkPrice	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
BCP65U	On 15/02/2013	Spot Bond	100.00000	89.46078	100.00000	89.24205		5,600,000,000,000.00	56,000,000	7,000,000.00	
BCP66U	On 07/03/2013	Spot Bond	100.00000	85.28037	100.00000	85.08159		0.00	0	0.00	
BD0202	On 31/12/2018	Spot Bond	169.54509	1.80256	169.54509	1.79646		0.00	0	0.00	
BD0205	On 28/04/2028	Spot Bond	150.32167	9.09188	150.32167	9.06905		0.00	0	0.00	
BD0206	On 02/03/2028	Spot Bond	150.48996	10.50842	150.48996	10.48201		0.00	0	0.00	
BD0302	On 18/04/2028	Spot Bond	105.72100	9.19128	105.72100	9.16987		0.00	0	0.00	
BD310A	On 08/05/2014	Spot Bond	101.02420	43.44712	101.02420	43.34091		0.00	0	0.00	
BD310B	On 03/07/2013	Spot Bond	101.68745	76.55081	101.68745	68.09822		0.00	0	0.00	
BD310C	On 18/02/2014	Spot Bond	100.66680	41.65274	100.66680	41.55123		0.00	0	0.00	
BD311A	On 08/02/2014	Spot Bond	100.64029	41.22350	100.64029	41.12307		0.00	0	0.00	
BD311B	On 04/07/2013	Spot Bond	104.00756	68.25895	104.00756	68.03846		0.00	0	0.00	
BD311C	On 31/10/2013	Spot Bond	100.90417	63.02170	100.90417	62.86779		0.00	0	0.00	
BD311D	On 31/03/2013	Spot Bond	101.68177	86.16069	101.68177	85.96791		0.00	0	0.00	
BD311E	On 07/12/2023	Spot Bond	100.33377	7.60104	100.33377	7.58216		0.00	0	0.00	
BD311F	On 20/09/2014	Spot Bond	100.06919	27.18771	100.06919	27.12035		0.00	0	0.00	
BD32AU	On 08/05/2014	Spot Bond	100.00000	37.53519	100.00000	37.44426		0.00	0	0.00	
BEER01	On 19/07/2013	Spot Bond	100.00000	72.34944	100.00000	72.19019		0.00	0	0.00	

Contract Details	Strike	Call / Put	MTM Yield	MarkPrice	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
BG22A1	On 21/07/2016	Spot Bond	101.11913	11.49350	101.11913	11.46538			0.00	0	0.00
BG22A2	On 21/07/2016	Spot Bond	101.12772	11.54931	101.12772	11.52105			0.00	0	0.00
BG22A3	On 21/07/2016	Spot Bond	101.15348	11.71667	101.15348	11.68799			0.00	0	0.00
BG22B1	On 21/07/2016	Spot Bond	101.23934	12.27412	101.23934	12.24405			0.00	0	0.00
BG22C1	On 21/07/2016	Spot Bond	101.32517	12.83089	101.32517	12.79943			0.00	0	0.00
BG22D1	On 21/07/2016	Spot Bond	101.56516	14.38631	101.56516	14.35098			0.00	0	0.00
BG22YU	On 21/07/2016	Spot Bond	100.00000	4.21017	100.00000	4.19997			0.00	0	0.00
BG32A1	On 30/10/2016	Spot Bond	100.93890	10.99273	100.93890	10.96588			0.00	0	0.00
BG32A2	On 30/10/2016	Spot Bond	100.99127	11.37646	100.99127	11.34866			0.00	0	0.00
BG32A3	On 30/10/2016	Spot Bond	101.01372	11.54083	101.01372	11.51262			0.00	0	0.00
BG32A4	On 30/10/2016	Spot Bond	101.02120	11.59561	101.02120	11.56726			0.00	0	0.00
BG32B	On 30/10/2016	Spot Bond	101.11093	12.25247	101.11093	12.22249			0.00	0	0.00
BG32C	On 30/10/2016	Spot Bond	101.23048	13.12696	101.23048	13.09481			0.00	0	0.00
BG32DU	On 30/10/2016	Spot Bond	100.00000	4.11926	100.00000	4.10928			0.00	0	0.00
BG32YU	On 30/10/2016	Spot Bond	100.00000	4.11926	100.00000	4.10928			0.00	0	0.00
BG42A1	On 15/03/2017	Spot Bond	100.10441	8.77581	100.10441	8.75406			0.00	0	0.00
BG42A2	On 15/03/2017	Spot Bond	100.11338	9.33759	100.11338	9.31445			0.00	0	0.00
BG42A3	On 15/03/2017	Spot Bond	100.11583	9.49078	100.11583	9.46725			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM Yield	MarkPrice	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
BG42A4	On 15/03/2017	Spot Bond	107.76177	13.07809	107.76177	13.04700			0.00	0	0.00
BG42B	On 15/03/2017	Spot Bond	100.12316	9.95033	100.12316	9.92566			0.00	0	0.00
BG42C	On 15/06/2017	Spot Bond	100.13609	10.76717	100.13609	10.74048			0.00	0	0.00
BG42DU	On 15/03/2017	Spot Bond	100.00000	2.36042	100.00000	2.35457			0.00	0	0.00
BG42YU	On 15/03/2017	Spot Bond	100.00000	2.36042	100.00000	2.35457			0.00	0	0.00
BID01	On 06/08/2014	Spot Bond	110.26280	35.63483	110.26280	35.54989		7,408,337,006.40	67,188	3,716,000.00	
BID04	On 23/11/2017	Spot Bond	100.53667	8.46883	100.53667	8.44821			0.00	0	0.00
BIDC25	On 25/01/2013	Spot Bond	99.53343	94.34027	99.53343	94.09819			0.00	0	0.00
BIDC26	On 02/08/2013	Spot Bond	96.69296	67.63413	96.69296	67.50890			0.00	0	0.00
BIDC27	On 05/02/2013	Spot Bond	99.39485	91.75458	99.39485	91.52589		397,579,400,000.00	4,000,000	1,000,000.00	
BIDC28	On 20/02/2013	Spot Bond	99.18162	88.46186	99.18162	88.24973			0.00	0	0.00
BLG1A4	On 21/11/2015	Spot Bond	100.49749	15.12818	100.49749	15.09136			0.00	0	0.00
BLG1A5	On 21/11/2032	Spot Bond	100.00000	7.02030	100.00000	7.00329			0.00	0	0.00
BLG1A6	On 21/11/2032	Spot Bond	100.60117	7.37526	100.60117	7.35730			0.00	0	0.00
BLG1B	On 21/11/2015	Spot Bond	100.49926	15.14797	100.49926	15.11111			0.00	0	0.00
BLG1C	On 21/11/2015	Spot Bond	100.52855	15.47457	100.52855	15.43691			0.00	0	0.00
BLG1D	On 21/11/2015	Spot Bond	100.58172	16.06808	100.58172	16.02895			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM Yield	MarkPrice	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
BLG1E	On 21/11/2015	Spot Bond	100.80214	18.53661	100.80214	18.49138			0.00	0	0.00
BLG1F	On 21/11/2032	Spot Bond	101.17004	14.36675	101.17004	14.33158			0.00	0	0.00
BMWFO3	On 15/06/2013	Spot Bond	100.10916	74.04785	100.10916	73.75379			0.00	0	43,000,000.00
BSR05	On 01/07/2013	Spot Bond	100.17136	77.15758	100.17136	76.94238			0.00	0	0.00
BSR09	On 20/12/2013	Spot Bond	100.07370	56.58511	100.07370	56.44490			0.00	0	0.00
BSR10	On 07/06/2013	Spot Bond	100.27042	74.18611	100.27042	74.04345			0.00	0	0.00
BUS01U	On 30/09/2016	Spot Bond	100.00000	8.16179	100.00000	8.14159			0.00	0	0.00
CBL06	On 02/11/2014	Spot Bond	112.83919	30.65655	112.83919	30.58086			0.00	0	3,804,000.00
CBL08	On 02/11/2016	Spot Bond	121.22515	16.02809	121.22515	15.98619			0.00	0	0.00
CBL09	On 29/01/2017	Spot Bond	101.55684	14.04521	101.55684	14.01072			0.00	0	0.00
CBL10	On 06/05/2014	Spot Bond	100.95576	43.01352	100.95576	42.90843			0.00	0	0.00
CBL11	On 06/05/2016	Spot Bond	108.79348	16.07754	108.79348	16.03901		2,828,630,480,000.00	26,000,000	8,603,000.00	
CBL12	On 06/09/2018	Spot Bond	109.29382	14.43354	109.29382	14.39882			0.00	0	0.00
CBL13	On 01/02/2019	Spot Bond	101.38676	11.39674	101.38676	11.36879			0.00	0	0.00
CBL14	On 01/02/2019	Spot Bond	110.62195	15.55309	110.62195	15.51592			0.00	0	0.00
CBL15	On 18/05/2015	Spot Bond	100.52977	21.55277	100.52977	21.50031			0.00	0	0.00
CBL16	On 18/05/2017	Spot Bond	105.82127	12.15741	105.82127	12.12892			0.00	0	3,612,000.00
CBL17	On 23/08/2019	Spot Bond	100.81182	10.75304	100.81182	10.72680			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
CBL18	On 23/08/2019	Spot Bond	105.70562	14.53869	105.70562	14.50520				0.00	0	0.00
CBL19	On 02/11/2015	Spot Bond	100.97754	9.78452	100.97754	9.76061				0.00	0	0.00
CBL20	On 14/12/2019	Spot Bond	100.26196	10.30509	100.26196	10.27951				0.00	0	0.00
CCT01	On 23/06/2023	Spot Bond	123.26011	10.50208	123.26011	10.47441				0.00	0	0.00
CCT02	On 12/06/2024	Spot Bond	119.72199	10.26967	119.72199	10.24324				0.00	0	1,000,000.00
CCT03	On 15/03/2025	Spot Bond	123.54995	12.10070	123.54995	12.06858				0.00	0	37,000,000.00
CGR10	On 08/12/2016	Spot Bond	100.40002	14.40115	100.40002	14.36536				0.00	0	0.00
CGR11	On 28/03/2016	Spot Bond	107.22537	19.68020	107.22537	19.63358				0.00	0	0.00
CGR12	On 14/11/2014	Spot Bond	100.86678	30.72715	100.86678	30.65131				0.00	0	0.00
CGR6	On 18/02/2013	Spot Bond	101.10082	98.96536	101.10082	98.72280				0.00	0	0.00
CGR7	On 22/07/2014	Spot Bond	102.24997	36.55131	102.24997	36.46098				0.00	0	0.00
CGR8	On 22/07/2015	Spot Bond	102.59156	25.91012	102.59156	25.84590				0.00	0	0.00
CIG01	On 06/06/2015	Spot Bond	100.41408	22.03458	100.41408	21.97981				0.00	0	0.00
CLN103	On 20/03/2013	Spot Bond	100.11325	91.62526	100.11325	91.41777				0.00	0	0.00
CLN104	On 15/06/2014	Spot Bond	100.18762	42.33158	100.18762	42.22657				0.00	0	0.00
CLN108	On 20/06/2013	Spot Bond	100.07319	72.76641	100.07319	72.48314				0.00	0	0.00
CLN110	On 31/03/2013	Spot Bond	100.00000	85.79922	100.00000	85.60982				0.00	0	0.00

Contract Details	Strike	Call / Put	MTM Yield	MarkPrice	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
CLN111	On 31/03/2013	Spot Bond	100.00000	85.79922	100.00000	85.60982			0.00	0	0.00
CLN112	On 31/03/2013	Spot Bond	100.00000	85.79922	100.00000	85.60982			0.00	0	0.00
CLN113	On 31/03/2013	Spot Bond	100.00000	85.79922	100.00000	85.60982			0.00	0	0.00
CLN114	On 20/06/2013	Spot Bond	100.07319	72.76641	100.07319	72.48314			0.00	0	0.00
CLN115	On 20/06/2013	Spot Bond	100.07319	72.76641	100.07319	72.48314			0.00	0	0.00
CLN116	On 31/08/2013	Spot Bond	100.53672	60.15414	100.53672	59.96128			0.00	0	0.00
CLN117	On 20/06/2013	Spot Bond	100.07373	72.78387	100.07373	72.50053			0.00	0	0.00
CLN118	On 20/06/2013	Spot Bond	100.06833	72.60929	100.06833	72.32663			0.00	0	0.00
CLN120	On 20/06/2013	Spot Bond	100.06400	72.46963	100.06400	72.18752			0.00	0	0.00
CLN123	On 23/05/2013	Spot Bond	100.60353	80.97374	100.60353	80.62902			0.00	0	0.00
CLN126	On 20/08/2015	Spot Bond	101.15466	21.95484	101.15466	21.90110			0.00	0	0.00
CLN127	On 01/07/2013	Spot Bond	99.83222	77.22948	99.83222	77.01462			0.00	0	0.00
CLN130	On 20/08/2015	Spot Bond	101.14186	21.81720	101.14186	21.76381			0.00	0	0.00
CLN132	On 20/09/2013	Spot Bond	100.06829	55.51222	100.06829	55.33496			0.00	0	0.00
CLN133	On 20/09/2013	Spot Bond	100.06451	55.26911	100.06451	55.09262			0.00	0	0.00
CLN134	On 20/08/2015	Spot Bond	101.20948	22.54444	101.20948	22.48922			0.00	0	0.00
CLN135	On 22/08/2013	Spot Bond	100.61649	60.48060	100.61649	60.29076			0.00	0	0.00
CLN136	On 22/08/2013	Spot Bond	100.58787	60.47454	100.58787	60.28477			0.00	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	100.59448	60.80563	100.59448	60.61057				0.00	0	0.00
CLN140	On 20/06/2013	Spot Bond	100.07482	72.81879	100.07482	72.53530				0.00	0	0.00
CLN141	On 20/06/2013	Spot Bond	100.07103	72.69658	100.07103	72.41358				0.00	0	0.00
CLN143	On 20/09/2013	Spot Bond	100.07206	55.75534	100.07206	55.57729				0.00	0	0.00
CLN145	On 20/09/2013	Spot Bond	106.64650	64.29061	106.64650	64.13898				0.00	0	0.00
CLN147	On 19/04/2013	Spot Bond	103.71200	87.33537	103.71200	87.14507				0.00	0	0.00
CLN149	On 20/09/2013	Spot Bond	104.51633	62.09039	104.51633	61.94634				0.00	0	0.00
CLN152	On 20/08/2013	Spot Bond	100.85780	62.74999	100.85780	62.55262				0.00	0	0.00
CLN154	On 20/03/2014	Spot Bond	100.09542	40.20794	100.09542	40.10830				0.00	0	0.00
CLN156	On 20/12/2013	Spot Bond	100.79729	57.08943	100.79729	56.94705				0.00	0	0.00
CLN157	On 20/12/2013	Spot Bond	100.79729	57.08943	100.79729	56.94705				0.00	0	0.00
CLN158	On 19/04/2013	Spot Bond	101.28023	95.15704	101.28023	94.67808				0.00	0	0.00
CLN159	On 14/02/2015	Spot Bond	100.83563	22.38381	100.83563	22.32919				0.00	0	0.00
CLN162	On 20/09/2015	Spot Bond	100.00000	16.37453	100.00000	16.33398				0.00	0	0.00
CLN163	On 20/09/2015	Spot Bond	100.00000	16.19472	100.00000	16.15461				0.00	0	0.00
CLN164	On 30/04/2014	Spot Bond	100.00000	47.94848	100.00000	47.83232				0.00	0	0.00
CLN165	On 30/04/2014	Spot Bond	100.00000	47.94848	100.00000	47.83232				0.00	0	0.00

Contract Details	Strike	Call / Put	MTM Yield	MarkPrice	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
CLN166	On 30/04/2014	Spot Bond	100.00000	47.94848	100.00000	47.83232			0.00	0	0.00
CLN167	On 30/04/2014	Spot Bond	100.00000	47.94848	100.00000	47.83232			0.00	0	0.00
CLN168	On 30/04/2014	Spot Bond	100.00000	47.94848	100.00000	47.83232			0.00	0	0.00
CLN169	On 30/04/2014	Spot Bond	100.00000	47.94848	100.00000	47.83232			0.00	0	0.00
CLN170	On 20/12/2015	Spot Bond	100.07575	15.75973	100.07575	15.72068			0.00	0	0.00
CLN172	On 30/04/2014	Spot Bond	100.00000	47.94848	100.00000	47.83232			0.00	0	0.00
CLN174	On 31/03/2013	Spot Bond	100.04314	85.86719	100.04314	85.67758			0.00	0	0.00
CLN175	On 31/03/2013	Spot Bond	100.23356	86.39429	100.23356	86.20322			0.00	0	0.00
CLN176	On 31/03/2013	Spot Bond	100.08420	86.06388	100.08420	85.87376			0.00	0	0.00
CLN177	On 31/03/2013	Spot Bond	100.05746	86.06831	100.05746	85.87822			0.00	0	0.00
CLN178	On 15/04/2014	Spot Bond	100.00000	46.86635	100.00000	46.75281			0.00	0	0.00
CLN179	On 20/03/2016	Spot Bond	100.06980	12.25755	100.06980	12.22718			0.00	0	0.00
CLN180	On 26/05/2013	Spot Bond	100.00000	0.00000	100.00000	0.00000			0.00	0	0.00
CLN181	On 26/05/2013	Spot Bond	100.00000	0.00000	100.00000	0.00000			0.00	0	0.00
CLN183	On 15/06/2016	Spot Bond	100.15069	14.76889	100.15069	14.73227			0.00	0	0.00
CLN184	On 01/07/2021	Spot Bond	99.78582	10.26986	99.78582	10.24692			0.00	0	0.00
CLN185	On 15/06/2016	Spot Bond	100.15069	14.76889	100.15069	14.73227			0.00	0	0.00
CLN186	On 06/07/2016	Spot Bond	101.41261	12.11065	101.41261	12.08095			0.00	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	100.22617	44.00707	100.22617	43.89788			0.00	0	0.00
CLN188	On 20/06/2014	Spot Bond	100.17009	45.04966	100.17009	44.93792			0.00	0	0.00
CLN191	On 23/08/2016	Spot Bond	108.36668	7.65550	108.36668	7.63751			0.00	0	0.00
CLN192	On 24/08/2016	Spot Bond	99.52839	13.82843	99.52839	13.79508			0.00	0	0.00
CLN193	On 29/08/2021	Spot Bond	108.34841	3.76040	108.34841	3.75075			0.00	0	0.00
CLN194	On 31/08/2016	Spot Bond	102.60151	15.16010	102.60151	15.12546			0.00	0	0.00
CLN195	On 15/06/2014	Spot Bond	100.25498	45.26334	100.25498	45.15099			0.00	0	0.00
CLN196	On 15/06/2016	Spot Bond	100.15069	14.76889	100.15069	14.73227			0.00	0	0.00
CLN197	On 15/06/2016	Spot Bond	100.15069	14.76889	100.15069	14.73227			0.00	0	0.00
CLN198	On 13/09/2021	Spot Bond	107.96614	4.27654	107.96614	4.26548			0.00	0	0.00
CLN199	On 13/09/2016	Spot Bond	107.75628	7.83464	107.75628	7.81440			0.00	0	0.00
CLN200	On 20/12/2016	Spot Bond	100.11142	14.22379	100.11142	14.18854			0.00	0	0.00
CLN205	On 24/03/2013	Spot Bond	100.00002	88.01421	100.00002	87.81687			0.00	0	0.00
CLN209	On 20/03/2013	Spot Bond	100.07054	88.36312	100.07054	88.16309			0.00	0	0.00
CLN210	On 20/06/2013	Spot Bond	100.08593	73.17840	100.08593	72.89349			0.00	0	0.00
CLN211	On 20/12/2013	Spot Bond	100.10498	58.01977	100.10498	57.87595			0.00	0	0.00
CLN213	On 12/10/2014	Spot Bond	101.25895	29.75450	101.25895	29.68161			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
CLN214	On 12/10/2014	Spot Bond	101.27689	29.81299	101.27689	29.73995				0.00	0	0.00
CLN215	On 17/10/2016	Spot Bond	105.79026	13.35422	105.79026	13.32310				0.00	0	0.00
CLN216	On 11/10/2014	Spot Bond	101.32709	29.98434	101.32709	29.91084				0.00	0	0.00
CLN217	On 11/10/2014	Spot Bond	101.30689	29.91929	101.30689	29.84596				0.00	0	0.00
CLN219	On 20/10/2016	Spot Bond	101.18509	12.02688	101.18509	11.99743				0.00	0	0.00
CLN220	On 20/10/2016	Spot Bond	101.19643	12.02492	101.19643	11.99547				0.00	0	0.00
CLN221	On 20/10/2016	Spot Bond	105.99233	13.36351	105.99233	13.33232				0.00	0	0.00
CLN222	On 20/10/2016	Spot Bond	105.99233	13.36351	105.99233	13.33232				0.00	0	0.00
CLN223	On 15/06/2014	Spot Bond	107.65143	42.22667	107.65143	42.11499				0.00	0	0.00
CLN224	On 15/06/2014	Spot Bond	110.88445	42.46048	110.88445	42.34520				0.00	0	0.00
CLN225	On 09/12/2016	Spot Bond	104.90153	12.09911	104.90153	12.07111				0.00	0	0.00
CLN226	On 20/12/2016	Spot Bond	100.07790	11.09603	100.07790	11.06853				0.00	0	0.00
CLN227	On 20/12/2016	Spot Bond	100.08711	11.95285	100.08711	11.92323				0.00	0	0.00
CLN228	On 14/06/2013	Spot Bond	100.16277	74.07404	100.16277	73.77858				0.00	0	0.00
CLN229	On 14/06/2013	Spot Bond	100.16385	74.08821	100.16385	73.79269				0.00	0	0.00
CLN230	On 17/01/2015	Spot Bond	101.18605	23.02607	101.18605	22.96970				0.00	0	0.00
CLN231	On 17/01/2015	Spot Bond	101.18605	23.02607	101.18605	22.96970				0.00	0	0.00
CLN232	On 20/06/2014	Spot Bond	100.17539	45.39536	100.17539	45.28278				0.00	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	100.85155	97.86297	100.85155	97.61390				0.00	0	0.00
CLN234	On 19/04/2013	Spot Bond	101.40617	95.46910	101.40617	94.98802				0.00	0	0.00
CLN235	On 19/04/2013	Spot Bond	101.40617	95.46910	101.40617	94.98802				0.00	0	0.00
CLN236	On 15/06/2016	Spot Bond	100.16285	15.50820	100.16285	15.46975				0.00	0	0.00
CLN237	On 14/02/2017	Spot Bond	100.71861	9.69621	100.71861	9.67257				0.00	0	0.00
CLN238	On 15/02/2013	Spot Bond	100.63163	94.69830	100.63163	94.46546				0.00	0	0.00
CLN239	On 20/03/2017	Spot Bond	100.07925	10.00083	100.07925	9.97606				0.00	0	0.00
CLN240	On 24/02/2015	Spot Bond	100.51081	20.94118	100.51081	20.89021				0.00	0	0.00
CLN241	On 24/02/2017	Spot Bond	100.54638	10.02239	100.54638	9.99800				0.00	0	0.00
CLN242	On 24/02/2019	Spot Bond	103.07581	12.77383	103.07581	12.74500				0.00	0	0.00
CLN243	On 24/02/2019	Spot Bond	103.07581	12.77383	103.07581	12.74500				0.00	0	0.00
CLN244	On 25/02/2015	Spot Bond	100.51075	20.89023	100.51075	20.83938				0.00	0	0.00
CLN245	On 25/02/2015	Spot Bond	100.51227	20.90876	100.51227	20.85788				0.00	0	0.00
CLN246	On 24/02/2017	Spot Bond	99.62826	14.74775	99.62826	14.71214				0.00	0	0.00
CLN247	On 24/02/2017	Spot Bond	100.86363	14.46833	100.86363	14.43301				0.00	0	0.00
CLN248	On 14/03/2015	Spot Bond	100.17567	19.81739	100.17567	19.76825				0.00	0	0.00
CLN249	On 24/02/2017	Spot Bond	100.84631	14.17197	100.84631	14.13738				0.00	0	0.00

Contract Details	Strike	Call / Put	MTM Yield	MarkPrice	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
CLN250	On 26/03/2015	Spot Bond	99.94994	19.39663	99.94994	19.34861			0.00	0	0.00
CLN251	On 26/03/2015	Spot Bond	99.94994	19.39663	99.94994	19.34861			0.00	0	0.00
CLN252	On 26/03/2015	Spot Bond	99.94994	19.39663	99.94994	19.34861			0.00	0	0.00
CLN253	On 26/03/2015	Spot Bond	99.94994	19.39663	99.94994	19.34861			0.00	0	0.00
CLN254	On 26/03/2015	Spot Bond	99.94994	19.39663	99.94994	19.34861			0.00	0	0.00
CLN255	On 26/03/2015	Spot Bond	99.94850	19.55606	99.94850	19.50765			0.00	0	0.00
CLN256	On 26/03/2017	Spot Bond	99.94597	9.20915	99.94597	9.18636			0.00	0	0.00
CLN257	On 26/03/2017	Spot Bond	99.94597	9.20915	99.94597	9.18636			0.00	0	0.00
CLN258	On 26/03/2017	Spot Bond	99.94597	9.20915	99.94597	9.18636			0.00	0	0.00
CLN259	On 26/03/2017	Spot Bond	99.94597	9.20915	99.94597	9.18636			0.00	0	0.00
CLN260	On 26/03/2017	Spot Bond	99.94597	9.20915	99.94597	9.18636			0.00	0	0.00
CLN261	On 26/03/2017	Spot Bond	99.94556	9.25909	99.94556	9.23617			0.00	0	0.00
CLN262	On 26/03/2019	Spot Bond	110.57517	11.48262	110.57517	11.45473			0.00	0	0.00
CLN263	On 20/06/2014	Spot Bond	100.09271	40.04194	100.09271	39.94270			0.00	0	0.00
CLN264	On 18/08/2014	Spot Bond	100.59304	28.83799	100.59304	28.76776			0.00	0	0.00
CLN265	On 02/04/2013	Spot Bond	99.85267	82.92276	99.85267	82.74073			0.00	0	0.00
CLN266	On 16/03/2014	Spot Bond	100.09928	38.53476	100.09928	38.43925			0.00	0	0.00
CLN267	On 16/03/2014	Spot Bond	100.09928	38.53476	100.09928	38.43925			0.00	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	101.01926	10.44392	101.01926	10.41839			0.00	0	0.00
CLN269	On 20/06/2017	Spot Bond	100.09028	11.04580	100.09028	11.01843			0.00	0	0.00
CLN270	On 24/02/2017	Spot Bond	100.79299	13.67853	100.79299	13.64517			0.00	0	0.00
CLN271	On 20/06/2017	Spot Bond	100.10632	12.55989	100.10632	12.52875			0.00	0	0.00
CLN272	On 20/06/2017	Spot Bond	100.07520	9.32890	100.07520	9.30578			0.00	0	0.00
CLN273	On 20/06/2017	Spot Bond	100.07467	9.27841	100.07467	9.25541			0.00	0	0.00
CLN274	On 20/06/2017	Spot Bond	100.07203	9.32935	100.07203	9.30622			0.00	0	0.00
CLN275	On 22/05/2017	Spot Bond	100.58176	9.60206	100.58176	9.57867			0.00	0	0.00
CLN276	On 24/05/2017	Spot Bond	100.62464	11.11479	100.62464	11.08771			0.00	0	0.00
CLN277	On 25/05/2017	Spot Bond	100.62450	11.08773	100.62450	11.06073			0.00	0	0.00
CLN278	On 20/06/2017	Spot Bond	100.07182	9.30915	100.07182	9.28608			0.00	0	0.00
CLN279	On 20/06/2015	Spot Bond	100.10367	22.49171	100.10367	22.43596			0.00	0	0.00
CLN280	On 07/06/2017	Spot Bond	100.32695	9.65105	100.32695	9.62709			0.00	0	0.00
CLN281	On 21/06/2015	Spot Bond	100.05044	19.63661	100.05044	19.58796			0.00	0	0.00
CLN282	On 27/06/2015	Spot Bond	99.94992	19.33100	99.94992	19.28315			0.00	0	0.00
CLN283	On 20/09/2015	Spot Bond	100.07255	15.19300	100.07255	15.15535			0.00	0	0.00
CLN284	On 20/06/2017	Spot Bond	100.08473	10.23768	100.08473	10.21231			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM Yield	MarkPrice	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
CLN285	On 20/06/2017	Spot Bond	100.08473	10.23768	100.08473	10.21231			0.00	0	0.00
CLN286	On 20/06/2017	Spot Bond	100.08473	10.23768	100.08473	10.21231			0.00	0	0.00
CLN287	On 20/06/2017	Spot Bond	100.08473	10.23768	100.08473	10.21231			0.00	0	0.00
CLN288	On 10/08/2017	Spot Bond	100.79550	9.32492	100.79550	9.30217			0.00	0	0.00
CLN289	On 30/08/2017	Spot Bond	100.46527	8.98999	100.46527	8.96764			0.00	0	0.00
CLN290	On 26/06/2017	Spot Bond	99.93367	10.35819	99.93367	10.33255			0.00	0	0.00
CLN291	On 26/06/2017	Spot Bond	99.93367	10.35819	99.93367	10.33255			0.00	0	0.00
CLN292	On 26/06/2017	Spot Bond	99.93449	10.25830	99.93449	10.23292			0.00	0	0.00
CLN293	On 30/06/2017	Spot Bond	99.84728	2.28040	99.84728	2.27476			0.00	0	0.00
CLN294	On 26/06/2017	Spot Bond	99.93449	10.25830	99.93449	10.23292			0.00	0	0.00
CLN295	On 30/06/2017	Spot Bond	99.84633	2.28613	99.84633	2.28047			0.00	0	0.00
CLN296	On 20/12/2017	Spot Bond	100.08705	1.48717	100.08705	1.48348			0.00	0	0.00
CLN297	On 30/06/2017	Spot Bond	99.84728	2.28040	99.84728	2.27476			0.00	0	0.00
CLN298	On 30/06/2017	Spot Bond	99.84728	2.28605	99.84728	2.28040			0.00	0	0.00
CLN299	On 30/06/2017	Spot Bond	99.84633	2.28613	99.84633	2.28047			0.00	0	0.00
CLN300	On 20/12/2017	Spot Bond	100.00000	5.53233	100.00000	5.51863			0.00	0	0.00
CLN301	On 20/12/2017	Spot Bond	100.00000	5.63437	100.00000	5.62041			0.00	0	0.00
CLN302	On 20/12/2017	Spot Bond	100.08579	1.48724	100.08579	1.48355			0.00	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	1.49205	100.00000	1.48836				0.00	0	0.00
CLN304	On 20/12/2017	Spot Bond	100.00000	1.49205	100.00000	1.48836				0.00	0	0.00
CLN305	On 20/12/2017	Spot Bond	100.00000	1.49205	100.00000	1.48836				0.00	0	0.00
CLN39	On 07/02/2016	Spot Bond	100.00000	23.39682	100.00000	23.34531				0.00	0	0.00
CLN40	On 07/02/2016	Spot Bond	100.00000	23.39682	100.00000	23.34531				0.00	0	0.00
CLN42	On 18/04/2028	Spot Bond	35.42491	0.68308	35.42491	0.68246				0.00	0	0.00
CLN44	On 31/03/2013	Spot Bond	156.72722	74.93617	156.72722	74.70265				0.00	0	0.00
CLN46	On 07/03/2013	Spot Bond	100.26956	90.12691	100.26956	89.91635				0.00	0	0.00
CLN47	On 07/03/2013	Spot Bond	100.26726	90.08459	100.26726	89.87413				0.00	0	0.00
CLN48	On 07/03/2013	Spot Bond	100.00000	135.61730	100.00000	135.27332				0.00	0	0.00
CLN49	On 31/03/2013	Spot Bond	156.52494	115.75946	156.52494	115.37529				0.00	0	0.00
CLN50	On 07/03/2013	Spot Bond	100.26496	90.04228	100.26496	89.83191				0.00	0	0.00
CLN51	On 07/03/2013	Spot Bond	154.89181	81.07484	154.89181	80.80428				0.00	0	0.00
CLN52	On 30/04/2013	Spot Bond	100.90305	89.70970	100.90305	89.28322				0.00	0	0.00
CLN54	On 30/04/2013	Spot Bond	100.90305	89.70970	100.90305	89.28322				0.00	0	0.00
CLN55	On 18/04/2028	Spot Bond	164.96027	5.84964	164.96027	5.82773				0.00	0	0.00
CLN56	On 30/04/2013	Spot Bond	98.96405	82.32444	98.96405	82.15534				0.00	0	0.00

Contract Details	Strike	Call / Put	MTM Yield	MarkPrice	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
CLN57	On 30/04/2013	Spot Bond	98.95402	82.34164	98.95402	82.17251			0.00	0	0.00
CLN58	On 07/03/2013	Spot Bond	100.26726	90.08459	100.26726	89.87413			0.00	0	0.00
CLN59	On 07/03/2013	Spot Bond	100.26726	90.08459	100.26726	89.87413			0.00	0	0.00
CLN61	On 02/03/2028	Spot Bond	100.00000	13.92741	100.00000	13.89292			0.00	0	0.00
CLN71	On 02/03/2028	Spot Bond	100.00000	0.00046	100.00000	0.00046			0.00	0	0.00
CLN72	On 02/03/2028	Spot Bond	100.00000	0.00046	100.00000	0.00046			0.00	0	0.00
CLN78	On 19/04/2013	Spot Bond	102.57148	84.41467	102.57148	84.23228			0.00	0	0.00
CLN81	On 18/04/2028	Spot Bond	127.81539	7.83009	127.81539	7.80885			0.00	0	0.00
CLN88	On 28/04/2028	Spot Bond	150.32167	0.00008	150.32167	0.00008			0.00	0	0.00
CLN89	On 02/03/2028	Spot Bond	150.48996	0.00009	150.48996	0.00009			0.00	0	0.00
CLNF01	On 20/10/2015	Spot Bond	80.28000	19.26413	80.28000	19.23305			0.00	0	0.00
CLNF02	On 20/10/2015	Spot Bond	80.11138	19.31457	80.11138	19.28346			0.00	0	0.00
CLNF03	On 10/10/2016	Spot Bond	101.51920	12.79523	101.51920	12.76381			0.00	0	0.00
CLNF04	On 10/10/2016	Spot Bond	101.51920	12.79523	101.51920	12.76381			0.00	0	0.00
CLNF05	On 20/09/2016	Spot Bond	100.07895	11.24559	100.07895	11.21772			0.00	0	0.00
CLNF06	On 20/12/2016	Spot Bond	100.07296	10.68759	100.07296	10.66111			0.00	0	0.00
CLNF07	On 20/06/2017	Spot Bond	100.07419	9.58188	100.07419	9.55813			0.00	0	0.00
CLNF08	On 10/07/2013	Spot Bond	101.51807	66.82321	101.51807	66.61184			0.00	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	100.07839	9.68240	100.07839	9.65841				0.00	0	0.00
CLNF10	On 24/07/2017	Spot Bond	101.17107	9.84809	101.17107	9.82398				0.00	0	0.00
COJ02	On 15/09/2016	Spot Bond	112.14249	17.23607	112.14249	17.19373				0.00	0	0.00
COJ03	On 26/04/2013	Spot Bond	102.77374	83.22104	102.77374	83.04365				0.00	0	0.00
COJ04	On 05/06/2018	Spot Bond	104.83082	10.12970	104.83082	10.10627				0.00	0	10,000.00
COJ05	On 05/06/2023	Spot Bond	123.34967	10.68585	123.34967	10.65768				0.00	0	339,647,000.00
COJ06	On 09/12/2015	Spot Bond	109.68398	17.41542	109.68398	17.37363				0.00	0	30,100,000.00
COJ07	On 23/03/2021	Spot Bond	116.79754	12.00787	116.79754	11.97740				0.00	0	0.00
COJ10C	On 18/01/2013	Spot Bond	100.00000	101.68372	100.00000	101.41684				0.00	0	0.00
COJ12C	On 17/02/2013	Spot Bond	5.86800	105.10720	5.86800	105.09043				0.00	0	0.00
CPL002	On 29/11/2014	Spot Bond	100.46415	28.44425	100.46415	28.37430				0.00	0	0.00
CPL003	On 28/02/2017	Spot Bond	100.49279	9.72038	100.49279	9.69674				0.00	0	0.00
CPL005	On 01/03/2015	Spot Bond	100.39083	20.77102	100.39083	20.71941				0.00	0	0.00
CPL007	On 01/08/2015	Spot Bond	100.94063	16.66962	100.94063	16.62890				0.00	0	0.00
CPL010	On 25/02/2013	Spot Bond	100.39538	87.27682	100.39538	87.06781				0.00	0	0.00
CPL011	On 08/03/2013	Spot Bond	100.24848	85.05006	100.24848	84.85185				0.00	0	0.00
DENG28	On 12/02/2013	Spot Bond	100.00000	90.12346	100.00000	89.90148				0.00	0	0.00

Contract Details	Strike	Call / Put	MTM Yield	MarkPrice	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
DENG31	On 02/04/2013	Spot Bond	100.00000	84.88662	100.00000	84.70006			0.00	0	0.00
DENG41	On 28/01/2013	Spot Bond	101.25137	93.51473	101.25137	93.27277			0.00	0	0.00
DENG42	On 03/04/2013	Spot Bond	101.22658	84.34220	101.22658	84.15543			0.00	0	0.00
DRD03	On 02/07/2014	Spot Bond	102.15380	38.43831	102.15380	48.13571			0.00	0	0.00
DRD04	On 03/07/2015	Spot Bond	102.26580	21.46880	102.26580	21.56878			0.00	0	0.00
DRD05	On 03/10/2013	Spot Bond	102.03232	54.97618	102.03232	68.82936			0.00	0	0.00
DV13	On 25/08/2013	Spot Bond	105.76710	65.24339	105.76710	65.09303			0.00	0	0.00
DV21	On 15/06/2016	Spot Bond	127.91650	15.26578	127.91650	15.22437			0.00	0	14,300,000.00
DV22	On 07/02/2020	Spot Bond	116.63462	11.88932	116.63462	11.85967		233,269,240,000.00	2,000,000	66,267,000.00	
DV23	On 27/02/2023	Spot Bond	119.62218	11.61948	119.62218	11.58991		143,546,616,000.00	1,200,000	105,588,000.00	
E170	On 01/08/2020	Spot Bond	146.45461	14.66524	146.45461	14.62151			0.00	0	23,000,000.00
EDC01	On 04/04/2016	Spot Bond	104.01633	19.23374	104.01633	19.18549			0.00	0	0.00
EFC01	On 31/08/2014	Spot Bond	100.57434	22.64324	100.57434	22.58688			0.00	0	0.00
EFC02	On 31/08/2015	Spot Bond	100.62205	9.22284	100.62205	9.19987			0.00	0	0.00
EFC03	On 31/08/2016	Spot Bond	100.65378	3.75545	100.65378	3.74610			0.00	0	0.00
EFC04	On 31/08/2017	Spot Bond	100.68546	1.52841	100.68546	1.52460			0.00	0	0.00
EL15	On 29/06/2015	Spot Bond	128.03785	10.71457	128.03785	10.68548			0.00	0	35,000,000.00
EL28	On 02/05/2028	Spot Bond	1.56000	118.35158	1.56000	118.32213			0.00	0	41,000,000.00

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	104.49020	2.03941	104.49020	2.03426			0.00	0	0.00
EMM01	On 28/07/2020	Spot Bond	117.22671	13.50461	117.22671	13.47079			0.00	0	0.00
EMM02	On 11/03/2021	Spot Bond	117.96601	12.21498	117.96601	12.18373			0.00	0	0.00
EMM03	On 04/05/2024	Spot Bond	108.44717	10.70331	108.44717	10.67773			0.00	0	0.00
EPF001	On 19/08/2015	Spot Bond	100.61804	16.03012	100.61804	15.99107			0.00	0	0.00
EPFC02	On 07/11/2013	Spot Bond	100.74391	61.81358	100.74391	61.66284			0.00	0	0.00
EPFC03	On 18/02/2013	Spot Bond	100.55022	88.75313	100.55022	88.53666			0.00	0	0.00
EQ183U	On 24/01/2013	Spot Bond	100.00000	94.55959	100.00000	94.31525			0.00	0	0.00
EQ184U	On 13/02/2013	Spot Bond	100.00000	94.76065	100.00000	94.52782			0.00	0	0.00
EQ185U	On 11/06/2014	Spot Bond	100.00000	34.69092	100.00000	34.60502			0.00	0	0.00
EQ186U	On 12/03/2013	Spot Bond	100.00000	88.91080	100.00000	88.70593			0.00	0	0.00
EQ187U	On 21/02/2014	Spot Bond	100.00000	34.61822	100.00000	34.49958			0.00	0	0.00
EQS01	On 18/11/2014	Spot Bond	124.62183	25.13850	124.62183	25.06616			0.00	0	0.00
EQS02	On 01/07/2015	Spot Bond	105.65441	22.86354	105.65441	22.81004			0.00	0	0.00
EQS04	On 22/09/2015	Spot Bond	106.40064	16.79348	106.40064	16.74953			0.00	0	0.00
EQS05	On 25/04/2017	Spot Bond	101.27791	11.47878	101.27791	11.45065			0.00	0	70,000,000.00
ERS3A8	On 17/11/2014	Spot Bond	100.72291	29.96831	100.72291	29.89524			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM Yield	MarkPrice	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
ERS3B2	On 17/08/2014	Spot Bond	100.66122	29.41538	100.66122	29.34370			0.00	0	0.00
ERS3B3	On 17/11/2025	Spot Bond	100.64003	0.00120	100.64003	0.00119			0.00	0	0.00
ERS3C2	On 17/08/2014	Spot Bond	100.73714	30.09586	100.73714	30.02247			0.00	0	0.00
ERS3C3	On 17/11/2025	Spot Bond	100.71039	0.00119	100.71039	0.00119			0.00	0	0.00
ERSA10	On 17/08/2013	Spot Bond	100.58516	58.94485	100.58516	60.80155			0.00	0	0.00
ERSA11	On 17/08/2014	Spot Bond	100.60896	28.94726	100.60896	28.87675			0.00	0	0.00
ERSA12	On 17/08/2015	Spot Bond	100.62801	16.20806	100.62801	16.16858			0.00	0	0.00
ERSA13	On 17/08/2013	Spot Bond	100.58802	58.95716	100.58802	60.82382			0.00	0	0.00
ERSA14	On 17/11/2025	Spot Bond	100.58833	0.00120	100.58833	0.00120			0.00	0	0.00
ERSA15	On 17/11/2025	Spot Bond	100.61654	0.00120	100.61654	0.00120			0.00	0	0.00
ES15	On 30/08/2015	Spot Bond	107.62781	19.14267	107.62781	19.09744			0.00	0	10,200,000.00
ES18	On 20/04/2018	Spot Bond	115.04070	10.44493	115.04070	10.41888			0.00	0	503,765,000.00
ES23	On 25/01/2023	Spot Bond	123.79417	12.35153	123.79417	12.31923		198,070,672,000.00		1,600,000	260,694,000.00
ES26	On 02/04/2026	Spot Bond	101.89369	9.50992	101.89369	9.48843		203,787,380,000.00		2,000,000	44,922,000.00
ES33	On 15/09/2033	Spot Bond	8.65500	91.22587	8.62000	91.51121			0.00	0	589,271,000.00
FIFB01	On 24/08/2015	Spot Bond	100.52379	16.15979	100.52379	16.12045			0.00	0	0.00
FIFC03	On 09/10/2013	Spot Bond	101.23849	62.75392	101.23849	62.60021			0.00	0	0.00
FIFC04	On 14/03/2013	Spot Bond	100.14918	83.88791	100.14918	83.69526			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
FR002U	On 02/08/2023	Spot Bond	100.00000	11.89136	100.00000	11.86256				0.00	0	0.00
FR003U	On 02/08/2023	Spot Bond	100.00000	11.57176	100.00000	11.54373				0.00	0	0.00
FR2A3C	On 15/08/2013	Spot Bond	100.72700	59.58412	100.72700	59.39692				0.00	0	0.00
FR2B3C	On 15/08/2013	Spot Bond	100.75346	59.68661	100.75346	59.49905				0.00	0	0.00
FR2C3C	On 15/08/2013	Spot Bond	100.83807	60.01448	100.83807	59.82575				0.00	0	0.00
FR2D3D	On 15/08/2013	Spot Bond	100.88562	60.19882	100.88562	60.00943				0.00	0	0.00
FRB03	On 15/09/2014	Spot Bond	106.83968	32.36630	106.83968	32.28985				0.00	0	15,212,000.00
FRB05	On 21/12/2018	Spot Bond	102.29365	9.22252	102.29365	9.20161				0.00	0	0.00
FRB08	On 10/06/2016	Spot Bond	100.22508	11.63310	100.22508	11.60424				0.00	0	0.00
FRB09	On 10/06/2017	Spot Bond	100.22502	8.40307	100.22502	8.38222				0.00	0	0.00
FRB10	On 25/01/2017	Spot Bond	101.16350	10.69239	101.16350	10.66622				0.00	0	0.00
FRB11	On 11/12/2022	Spot Bond	101.09860	0.01616	101.09860	0.01612				0.00	0	0.00
FRBC21	On 21/12/2018	Spot Bond	109.77327	11.76074	109.77327	11.73250				0.00	0	20,000.00
FRBC22	On 21/12/2018	Spot Bond	98.22086	9.14541	98.22086	9.12313				0.00	0	0.00
FRBI01	On 30/06/2014	Spot Bond	100.00000	51.18516	100.00000	51.06013				0.00	0	0.00
FRBI04	On 31/03/2013	Spot Bond	215.70757	70.17127	215.70757	69.89846				0.00	0	0.00
FRBI07	On 07/07/2013	Spot Bond	105.50847	71.36090	105.50847	71.19678				0.00	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	127.58470	3.69864	127.58470	3.68798			0.00	0	0.00
FRBI23	On 07/12/2023	Spot Bond	273.62971	2.28425	273.62971	2.27346			0.00	0	250,000.00
FRBI28	On 31/03/2028	Spot Bond	149.98730	2.32151	149.98730	2.31439			0.00	0	0.00
FRBI33	On 07/12/2033	Spot Bond	199.45863	1.91663	199.45863	1.90935			0.00	0	0.00
FRBN04	On 15/09/2015	Spot Bond	121.07209	21.78776	121.07209	21.73086			0.00	0	0.00
FRBN06	On 15/09/2015	Spot Bond	100.00000	26.98826	100.00000	26.92788			0.00	0	0.00
FRBN07	On 15/09/2015	Spot Bond	100.00000	26.98826	100.00000	26.92788			0.00	0	0.00
FRBZ01	On 30/11/2020	Spot Bond	52.69690	3.51951	52.69690	3.51543			0.00	0	0.00
FRBZ02	On 28/10/2024	Spot Bond	33.20196	3.37853	33.20196	3.37588			0.00	0	0.00
FRBZ03	On 10/12/2024	Spot Bond	31.98407	3.64474	31.98407	3.64197			0.00	0	0.00
FRC04	On 03/06/2014	Spot Bond	100.55103	39.10240	100.55103	39.01498			0.00	0	0.00
FRC08	On 29/04/2013	Spot Bond	101.09338	90.61781	101.09338	90.18425			0.00	0	0.00
FRC101	On 24/02/2017	Spot Bond	100.83125	14.01419	100.83125	13.97999			0.00	0	0.00
FRC103	On 20/03/2014	Spot Bond	100.12935	42.42180	100.12935	42.31663			0.00	0	0.00
FRC104	On 20/03/2014	Spot Bond	100.07866	39.17026	100.07866	39.07318			0.00	0	0.00
FRC105	On 24/02/2017	Spot Bond	100.80714	13.67608	100.80714	13.64272			0.00	0	0.00
FRC106	On 24/02/2017	Spot Bond	100.80714	13.67608	100.80714	13.64272			0.00	0	0.00
FRC107	On 03/06/2021	Spot Bond	100.52930	10.12356	100.52930	10.09838			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
FRC108	On 24/02/2017	Spot Bond	100.79281	13.47527	100.79281	13.44240				0.00	0	0.00
FRC109	On 20/06/2017	Spot Bond	100.08975	11.04589	100.08975	11.01851				0.00	0	0.00
FRC11	On 26/05/2013	Spot Bond	100.50743	79.75683	100.50743	79.42181				0.00	0	0.00
FRC110	On 15/06/2016	Spot Bond	100.15766	15.19278	100.15766	15.15511				0.00	0	0.00
FRC112	On 20/06/2017	Spot Bond	100.07580	9.73334	100.07580	9.70922				0.00	0	0.00
FRC113	On 20/06/2017	Spot Bond	100.08460	10.56129	100.08460	10.53513				0.00	0	0.00
FRC114	On 20/06/2014	Spot Bond	100.10209	40.51863	100.10209	40.41821				0.00	0	0.00
FRC115	On 20/06/2017	Spot Bond	98.00000	9.94108	98.00000	9.91593				0.00	0	0.00
FRC116	On 20/06/2017	Spot Bond	100.00000	9.64446	100.00000	9.61959				0.00	0	0.00
FRC117	On 15/06/2016	Spot Bond	100.15523	15.04492	100.15523	15.00761				0.00	0	0.00
FRC118	On 20/06/2017	Spot Bond	100.08737	10.54065	100.08737	10.51452				0.00	0	0.00
FRC119	On 20/06/2017	Spot Bond	100.10732	12.45861	100.10732	12.42772				0.00	0	0.00
FRC120	On 20/06/2017	Spot Bond	100.11620	13.31643	100.11620	13.28342				0.00	0	0.00
FRC121	On 20/06/2017	Spot Bond	100.08283	10.10649	100.08283	10.08145				0.00	0	0.00
FRC122	On 20/06/2017	Spot Bond	102.36455	10.94936	102.36455	10.92168				0.00	0	0.00
FRC123	On 20/06/2017	Spot Bond	100.12857	14.51717	100.12857	14.48117				0.00	0	0.00
FRC124	On 20/06/2017	Spot Bond	100.08579	10.38920	100.08579	10.36346				0.00	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	7.41460	100.00000	7.39548				0.00	0	0.00
FRC126	On 20/09/2017	Spot Bond			100.10168	11.15587	100.10168	11.12821				0.00	0	0.00
FRC127	On 20/09/2017	Spot Bond			100.12161	13.09979	100.12161	13.06732				0.00	0	0.00
FRC128	On 20/09/2017	Spot Bond			100.09179	10.19891	100.09179	10.17364				0.00	0	0.00
FRC129	On 20/09/2017	Spot Bond			100.09811	10.80976	100.09811	10.78296				0.00	0	0.00
FRC130	On 20/09/2017	Spot Bond			100.11547	12.49939	100.11547	12.46840				0.00	0	0.00
FRC131	On 20/09/2017	Spot Bond			100.10701	11.67499	100.10701	11.64606				0.00	0	0.00
FRC132	On 20/09/2017	Spot Bond			100.12057	12.99803	100.12057	12.96581				0.00	0	0.00
FRC133	On 20/09/2017	Spot Bond			100.12805	13.73066	100.12805	13.69662				0.00	0	0.00
FRC134	On 20/09/2017	Spot Bond			100.11516	12.46885	100.11516	12.43795				0.00	0	0.00
FRC135	On 20/09/2017	Spot Bond			100.11151	12.11264	100.11151	12.08262				0.00	0	0.00
FRC136	On 20/09/2017	Spot Bond			100.09968	10.96245	100.09968	10.93528				0.00	0	0.00
FRC137	On 20/09/2017	Spot Bond			100.09779	10.77922	100.09779	10.75249				0.00	0	0.00
FRC138	On 20/09/2017	Spot Bond			100.12327	13.26261	100.12327	13.22973				0.00	0	0.00
FRC139	On 20/09/2017	Spot Bond			100.12172	13.10996	100.12172	13.07747				0.00	0	0.00
FRC140	On 20/09/2017	Spot Bond			100.11745	12.69275	100.11745	12.66128				0.00	0	0.00
FRC141	On 20/09/2017	Spot Bond			100.12348	13.28295	100.12348	13.25002				0.00	0	0.00
FRC142	On 20/09/2017	Spot Bond			100.10439	11.42052	100.10439	11.39221				0.00	0	0.00

Contract Details	Strike	Call / Put	MTM Yield	MarkPrice	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
FRC143	On 20/09/2017	Spot Bond	100.09221	10.23964	100.09221	10.21427			0.00	0	0.00
FRC144	On 20/09/2017	Spot Bond	100.07700	8.77336	100.07700	8.75163			0.00	0	0.00
FRC145	On 20/09/2017	Spot Bond	100.12940	13.86293	100.12940	13.82856			0.00	0	0.00
FRC146	On 20/09/2014	Spot Bond	100.09221	28.70523	100.09221	28.63409			0.00	0	0.00
FRC147	On 20/09/2015	Spot Bond	100.10419	18.06957	100.10419	18.02479			0.00	0	0.00
FRC148	On 24/02/2017	Spot Bond	100.72629	12.72658	100.72629	12.69555			0.00	0	0.00
FRC149	On 20/09/2015	Spot Bond	100.09926	17.62641	100.09926	17.58272			0.00	0	0.00
FRC150	On 20/09/2017	Spot Bond	100.08547	9.58801	100.08547	9.56425			0.00	0	0.00
FRC151	On 20/09/2017	Spot Bond	98.00000	1.38120	98.00000	1.37771			0.00	0	0.00
FRC152	On 20/12/2017	Spot Bond	100.08652	9.68984	100.08652	9.66582			0.00	0	0.00
FRC153	On 20/12/2017	Spot Bond	100.07817	8.88538	100.07817	8.86337			0.00	0	0.00
FRC154	On 20/12/2017	Spot Bond	100.08103	9.16034	100.08103	9.13763			0.00	0	0.00
FRC155	On 20/12/2017	Spot Bond	100.10890	11.85819	100.10890	11.82881			0.00	0	0.00
FRC157	On 30/09/2013	Spot Bond	100.20368	49.27914	100.20368	49.12159			0.00	0	0.00
FRC158	On 11/06/2014	Spot Bond	100.21459	34.62037	100.21459	34.53447			0.00	0	0.00
FRC159	On 30/09/2013	Spot Bond	100.20368	49.27914	100.20368	49.12159			0.00	0	0.00
FRC160	On 12/06/2014	Spot Bond	100.19795	34.53994	100.19795	34.45426			0.00	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	100.07944	1.48759	100.07944	1.48391			0.00	0	0.00
FRC162	On 14/12/2018	Spot Bond	100.38297	0.60958	100.38297	0.60807			0.00	0	0.00
FRC17	On 03/06/2014	Spot Bond	100.57737	39.46941	100.57737	39.38115			0.00	0	0.00
FRC29	On 22/07/2014	Spot Bond	101.33365	31.86541	101.33365	31.78729			0.00	0	0.00
FRC37	On 20/06/2015	Spot Bond	100.08266	21.01995	100.08266	20.96786			0.00	0	0.00
FRC40	On 20/12/2015	Spot Bond	100.08218	16.37292	100.08218	16.33235			0.00	0	0.00
FRC41	On 25/10/2013	Spot Bond	101.28616	64.83899	101.28616	64.68011			0.00	0	0.00
FRC46	On 10/09/2017	Spot Bond	98.45245	9.54924	98.45245	9.52592			0.00	0	0.00
FRC47	On 18/02/2013	Spot Bond	115.36525	87.30637	115.36525	87.06611			0.00	0	0.00
FRC55	On 11/07/2013	Spot Bond	101.29693	66.15331	101.29693	65.94445			0.00	0	0.00
FRC56U	On 06/02/2013	Spot Bond	100.00000	91.47870	100.00000	91.25000			0.00	0	0.00
FRC57	On 20/06/2014	Spot Bond	100.06887	38.54747	100.06887	38.45195			0.00	0	0.00
FRC61	On 28/07/2017	Spot Bond	101.11641	9.98862	101.11641	9.96418			0.00	0	0.00
FRC66	On 31/01/2022	Spot Bond	115.36587	7.51672	115.36587	7.49814			0.00	0	0.00
FRC67	On 20/09/2016	Spot Bond	100.08387	11.70389	100.08387	11.67489			0.00	0	0.00
FRC68	On 20/09/2016	Spot Bond	100.08483	11.79355	100.08483	11.76432			0.00	0	0.00
FRC69	On 31/01/2022	Spot Bond	115.54905	5.75697	115.54905	5.74272			0.00	0	0.00
FRC70	On 20/09/2014	Spot Bond	113.64754	27.25516	113.64754	27.19854			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
FRC71	On 31/01/2022	Spot Bond	115.36587	5.27898	115.36587	5.26593				0.00	0	0.00
FRC72	On 31/01/2017	Spot Bond	117.71276	6.39665	117.71276	6.38059				0.00	0	0.00
FRC74	On 20/09/2016	Spot Bond	118.00209	8.91501	118.00209	8.89599				0.00	0	0.00
FRC76	On 28/07/2017	Spot Bond	101.27177	11.13998	101.27177	11.11269				0.00	0	0.00
FRC77	On 15/06/2016	Spot Bond	100.00000	18.11066	100.00000	18.06581				0.00	0	0.00
FRC78	On 15/06/2016	Spot Bond	100.20020	17.78441	100.20020	17.74028				0.00	0	0.00
FRC79	On 15/06/2016	Spot Bond	100.17418	16.19810	100.17418	16.15793				0.00	0	0.00
FRC80	On 15/06/2016	Spot Bond	4.73000	106.92526	4.73000	106.88952				0.00	0	0.00
FRC82	On 15/06/2016	Spot Bond	100.17741	16.39520	100.17741	16.35453				0.00	0	0.00
FRC83	On 20/12/2016	Spot Bond	100.07144	10.54809	100.07144	10.52195				0.00	0	0.00
FRC84	On 20/12/2016	Spot Bond	100.08326	11.64411	100.08326	11.61525				0.00	0	0.00
FRC85	On 20/12/2014	Spot Bond	100.11237	30.48905	100.11237	30.41348				0.00	0	0.00
FRC86	On 20/12/2016	Spot Bond	100.09907	13.11842	100.09907	13.08590				0.00	0	0.00
FRC87	On 20/12/2016	Spot Bond	100.09502	12.73992	100.09502	12.70834				0.00	0	0.00
FRC90	On 20/03/2013	Spot Bond	100.06298	87.57807	100.06298	87.37984				0.00	0	0.00
FRC91	On 20/03/2013	Spot Bond	100.06521	87.58602	100.06521	87.38775				0.00	0	0.00
FRC92	On 20/03/2013	Spot Bond	100.06023	87.61987	100.06023	87.42154				0.00	0	0.00

Contract Details	Strike	Call / Put	MTM Yield	MarkPrice	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
FRC93	On 20/03/2013	Spot Bond	100.06131	87.70247	100.06131	87.50395			0.00	0	0.00
FRC94	On 20/03/2017	Spot Bond	100.08049	10.16752	100.08049	10.14233			0.00	0	4,000,000.00
FRC95	On 15/06/2016	Spot Bond	100.16123	15.40964	100.16123	15.37142			0.00	0	0.00
FRC96	On 20/03/2017	Spot Bond	100.08038	10.15742	100.08038	10.13225			0.00	0	0.00
FRC97	On 20/03/2015	Spot Bond	97.80179	22.75305	97.80179	22.69782			0.00	0	0.00
FRC98	On 15/06/2016	Spot Bond	100.16949	15.91230	100.16949	15.87284			0.00	0	0.00
FRC99	On 24/02/2017	Spot Bond	100.83728	14.09870	100.83728	14.06429			0.00	0	0.00
FRE2A1	On 02/08/2013	Spot Bond	99.94942	61.73713	99.94942	61.54447			0.00	0	0.00
FRE2A2	On 02/08/2013	Spot Bond	101.49845	63.34803	101.49845	63.14768			0.00	0	10,000.00
FRE2B1	On 02/08/2013	Spot Bond	99.46188	61.93288	99.46188	61.74042			0.00	0	0.00
FRE2B2	On 02/08/2013	Spot Bond	103.49133	62.85453	103.49133	62.65238			0.00	0	0.00
FRE2C	On 02/08/2013	Spot Bond	97.69123	62.57884	97.69123	62.38738			0.00	0	0.00
FRE2D	On 02/08/2013	Spot Bond	100.87998	61.73138	100.87998	61.53719			0.00	0	0.00
FRE2E	On 02/08/2013	Spot Bond	101.02852	62.17163	101.02852	61.97580			0.00	0	0.00
FRE2F	On 02/08/2013	Spot Bond	101.21079	62.71200	101.21079	62.51416			0.00	0	0.00
FRE2G	On 02/08/2013	Spot Bond	101.32512	63.05104	101.32512	62.85192			0.00	0	0.00
FRI15	On 14/03/2015	Spot Bond	144.28965	16.11973	144.28965	16.06813			0.00	0	0.00
FRJ13	On 01/09/2013	Spot Bond	100.90946	58.59062	100.90946	58.40216			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
FRJ14	On 20/07/2014	Spot Bond	103.60434	30.84507	103.60434	30.76795				0.00	0	0.00
FRJ15	On 04/04/2015	Spot Bond	101.69223	22.79075	101.69223	22.73471				0.00	0	0.00
FRJ16	On 21/01/2016	Spot Bond	103.43851	13.59062	103.43851	13.55668				0.00	0	0.00
FRJ17	On 04/04/2017	Spot Bond	102.25429	10.35472	102.25429	10.32913				0.00	0	0.00
FRJ18	On 21/02/2018	Spot Bond	101.76484	8.06946	101.76484	8.04961				0.00	0	0.00
FRJ19	On 04/04/2019	Spot Bond	100.00000	12.95891	100.00000	12.93433				0.00	0	0.00
FRS36	On 07/12/2023	Spot Bond	261.70847	2.37929	261.70847	2.36837				0.00	0	0.00
FRS37	On 07/12/2023	Spot Bond	273.38978	2.28608	273.38978	2.27529				0.00	0	0.00
FRS43	On 07/12/2023	Spot Bond	256.75899	2.42128	256.75899	2.41032				0.00	0	0.00
FRS46	On 31/01/2022	Spot Bond	123.65104	3.36049	123.65104	3.35171				0.00	0	0.00
FRS49	On 27/10/2020	Spot Bond	101.04016	8.02207	101.04016	8.00246				0.00	0	0.00
FRS51	On 31/01/2022	Spot Bond	123.78317	3.68680	123.78317	3.67640				0.00	0	0.00
FRS56	On 19/07/2016	Spot Bond	101.29456	12.30184	101.29456	12.27169				0.00	0	0.00
FRS59	On 07/10/2016	Spot Bond	101.45459	10.60827	101.45459	10.58224				0.00	0	0.00
FRS61	On 02/08/2013	Spot Bond	101.10626	62.40209	101.10626	62.20539				0.00	0	0.00
FRS62	On 04/11/2026	Spot Bond	100.92257	7.88922	100.92257	7.86994				0.00	0	0.00
FRS63	On 22/12/2013	Spot Bond	100.00005	56.12711	100.00005	55.98812				0.00	0	0.00

Contract Details			Strike	Call / Put	MTM Yield	MarkPrice	Previous MTM	Previous Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
FRS64	On 26/01/2042	Spot Bond			98.38735	3.03159	98.38735	3.02439				0.00	0	0.00
FRS65	On 30/03/2013	Spot Bond			101.21006	84.83306	101.21006	84.64355				0.00	0	0.00
FRS66	On 22/03/2013	Spot Bond			100.00000	87.36930	100.00000	87.17253				0.00	0	0.00
FRS67	On 25/05/2013	Spot Bond			100.42877	79.70543	100.42877	79.36943				0.00	0	0.00
FRS68	On 09/11/2024	Spot Bond			100.00000	0.86477	100.00000	0.86267				0.00	0	0.00
FRS69	On 31/05/2017	Spot Bond			104.97509	12.20636	104.97509	12.17479				0.00	0	0.00
FRS70	On 04/06/2013	Spot Bond			100.28475	76.86715	100.28475	76.54752				0.00	0	0.00
FRS71	On 08/06/2013	Spot Bond			100.19981	75.62123	100.19981	75.31212				0.00	0	0.00
FRS72	On 09/11/2024	Spot Bond			100.80772	7.56518	100.80772	7.54672				0.00	0	0.00
FRS73	On 12/06/2017	Spot Bond			101.07593	16.17671	101.07593	16.13627				0.00	0	0.00
FRS74	On 14/06/2017	Spot Bond			100.44759	8.42391	100.44759	8.40298				0.00	0	0.00
FRS75	On 13/06/2014	Spot Bond			100.17395	38.56314	100.17395	38.46749				0.00	0	0.00
FRS76	On 18/06/2017	Spot Bond			100.76967	14.63312	100.76967	14.59664				0.00	0	0.00
FRS77	On 19/07/2014	Spot Bond			100.98200	30.09203	100.98200	30.01849				0.00	0	0.00
FRS78	On 08/08/2013	Spot Bond			100.85889	60.26617	100.85889	60.07661				0.00	0	0.00
FRS79	On 10/07/2017	Spot Bond			102.64440	1.61004	102.64440	1.60605				0.00	0	0.00
FRS80	On 24/10/2013	Spot Bond			100.85054	60.59188	100.85054	60.44398				0.00	0	0.00
FRS81	On 30/10/2042	Spot Bond			108.09035	2.45788	108.09035	2.45156				0.00	0	0.00

Contract Details	Strike	Call / Put	MTM Yield	MarkPrice	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
FRS82	On 21/11/2017	Spot Bond	101.11747	1.53475	101.11747	1.53099			0.00	0	0.00
FRS83	On 13/12/2013	Spot Bond	100.16642	53.88681	100.16642	53.75317			0.00	0	0.00
FRX14	On 01/09/2014	Spot Bond	107.16699	32.84401	107.16699	32.76624			0.00	0	1,402,000.00
FRX15	On 14/03/2015	Spot Bond	108.33117	24.29756	108.33117	24.23952			0.00	0	800,000.00
FRX16	On 15/09/2016	Spot Bond	107.16932	13.56828	107.16932	13.53615			0.00	0	0.00
FRX17	On 15/09/2017	Spot Bond	109.08100	11.69821	109.08100	11.67012			0.00	0	0.00
FRX18	On 14/04/2018	Spot Bond	117.62764	11.65725	117.62764	11.62765			0.00	0	0.00
FRX19	On 15/11/2019	Spot Bond	108.91524	9.53000	108.91524	9.50713			0.00	0	2,512,000.00
FRX24	On 10/12/2024	Spot Bond	118.59653	9.63968	118.59653	9.61506			0.00	0	0.00
FRX31	On 21/02/2031	Spot Bond	109.40010	11.96010	109.40010	11.93177			0.00	0	0.00
FRX45	On 14/04/2045	Spot Bond	86.57971	10.84422	86.57971	10.82280			0.00	0	0.00
FTG1	On 05/09/2016	Spot Bond	100.55204	14.68537	100.55204	14.64882			0.00	0	0.00
GBL01	On 15/10/2015	Spot Bond	101.32185	17.72243	101.32185	17.67898			0.00	0	0.00
GFC03	On 10/04/2015	Spot Bond	101.40666	23.33226	101.40666	23.27503			0.00	0	0.00
GFC04	On 11/04/2017	Spot Bond	107.64302	13.05626	107.64302	13.02540			0.00	0	0.00
GFC2	On 27/02/2013	Spot Bond	100.00000	94.90000	100.00000	94.67458			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

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
GPT11	On 29/01/2013	Spot Bond	100.00000		98.83472	100.00000	98.58259			0.00	0	0.00
GPT12	On 28/02/2013	Spot Bond	100.00000		91.79793	100.00000	91.58041			0.00	0	0.00
GPT20	On 30/01/2013	Spot Bond	100.79486		93.06130	100.79486	92.82275			0.00	0	0.00
GPT21	On 28/02/2013	Spot Bond	100.37860		86.65470	100.37860	86.44868			0.00	0	0.00
GRA292	On 15/02/2013	Spot Bond	100.00000		89.46078	100.00000	89.24205			0.00	0	0.00
GRA300	On 15/02/2013	Spot Bond	99.24126		89.53238	99.24126	89.31496			0.00	0	0.00
GRA301	On 20/03/2013	Spot Bond	98.75737		82.94406	98.75737	82.75834			0.00	0	0.00
GRB85	On 25/01/2013	Spot Bond	100.00000		94.31525	100.00000	94.07216			0.00	0	0.00
GRB89	On 25/01/2013	Spot Bond	99.54346		94.33973	99.54346	94.09763			0.00	0	0.00
GRD164	On 18/01/2013	Spot Bond	100.00000		96.05263	100.00000	95.80052			0.00	0	0.00
GRD166	On 15/02/2013	Spot Bond	100.00000		89.46078	100.00000	89.24205			0.00	0	0.00
GRD179	On 11/01/2013	Spot Bond	99.74328		97.86062	99.74328	97.59961			0.00	0	0.00
GRD180	On 16/01/2013	Spot Bond	99.49715		96.57755	99.49715	96.32396			0.00	0	0.00
GRD181	On 31/01/2013	Spot Bond	99.45694		92.91127	99.45694	92.67664			0.00	0	0.00
GRD182	On 04/02/2013	Spot Bond	99.40089		91.98397	99.40089	91.75412			0.00	0	0.00
GRDB1	On 10/01/2018	Spot Bond	101.20169		8.10738	101.20169	8.08753			0.00	0	0.00
GRDC1	On 10/01/2018	Spot Bond	101.57032		10.23713	101.57032	10.21198			0.00	0	0.00
GRH1A1	On 25/10/2017	Spot Bond	100.58455		1.63869	100.58455	1.63322			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
GRH1A2	On 25/10/2017	Spot Bond	100.59878	1.63784	100.59878	1.63237				0.00	0	0.00
GRH1A3	On 25/10/2017	Spot Bond	100.62628	1.63619	100.62628	1.63072				0.00	0	0.00
GRH1A4	On 25/10/2017	Spot Bond	100.00000	1.94787	100.00000	1.94284				0.00	0	0.00
GRH1B	On 25/10/2017	Spot Bond	100.66039	1.63415	100.66039	1.62869				0.00	0	0.00
GRH1C	On 25/10/2017	Spot Bond	100.70773	1.63132	100.70773	1.62586				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	100.25900	27.91686	100.25900	27.84757				0.00	0	0.00
GRT02	On 13/05/2016	Spot Bond	101.08226	12.86250	101.08226	12.83104				0.00	0	0.00
GRT03	On 15/10/2015	Spot Bond	101.25499	17.35381	101.25499	17.31130				0.00	0	0.00
GRT04	On 15/09/2016	Spot Bond	100.11004	10.37013	100.11004	10.34443				0.00	0	0.00
GRT05	On 25/01/2015	Spot Bond	101.64234	22.01246	101.64234	21.95836				0.00	0	0.00
GRT06	On 11/12/2017	Spot Bond	100.23736	8.41028	100.23736	8.38941				0.00	0	0.00
GSIZ16	On 23/09/2016	Spot Bond	99.99999	10.68010	99.99999	10.65365				0.00	0	0.00
HILB01	On 18/07/2015	Spot Bond	101.18024	17.12489	101.18024	17.08298				0.00	0	0.00
HILB02	On 13/09/2017	Spot Bond	100.20054	8.32112	100.20054	8.30047				0.00	0	0.00
HILC02	On 17/01/2013	Spot Bond	100.97196	96.27150	100.97196	96.01579				0.00	0	0.00
HM1B5U	On 19/07/2045	Spot Bond	100.00000	0.00000	100.00000	0.00000				0.00	0	0.00

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
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	101.50868	101.07737	101.50868	100.80896				0.00	0	0.00
HMS1B3	On 19/01/2013	Spot Bond	101.50868	101.07737	101.50868	100.80896				0.00	0	0.00
HMS1B5	On 19/07/2013	Spot Bond	100.00000	68.60017	100.00000	68.47038				0.00	0	0.00
HMS1B6	On 19/07/2013	Spot Bond	100.00000	75.86866	100.00000	75.72472				0.00	0	0.00
HMS1B7	On 19/07/2013	Spot Bond	101.18125	64.60328	101.18125	64.39951				0.00	0	0.00
HMS1B8	On 19/07/2015	Spot Bond	101.21718	17.41195	101.21718	17.36931				0.00	0	0.00
HMS1B9	On 19/07/2015	Spot Bond	107.10005	18.14557	107.10005	18.09883				0.00	0	0.00
HMS1C2	On 19/01/2013	Spot Bond	101.59173	101.30361	101.59173	101.03439				0.00	0	0.00
HMS1C3	On 19/07/2013	Spot Bond	101.22625	64.71107	101.22625	64.50689				0.00	0	0.00
HMS1C4	On 19/07/2015	Spot Bond	101.28016	17.77783	101.28016	17.73427				0.00	0	0.00
HMS1C5	On 19/07/2015	Spot Bond	117.06290	16.37062	117.06290	16.32501				0.00	0	0.00
HMS1D2	On 19/01/2013	Spot Bond	101.69896	101.59582	101.69896	101.32555				0.00	0	0.00
HMS1D3	On 19/07/2013	Spot Bond	101.30724	64.90505	101.30724	64.70012				0.00	0	0.00
HMS1D4	On 19/07/2015	Spot Bond	101.36111	18.24785	101.36111	18.20310				0.00	0	0.00
HMS1D5	On 19/07/2015	Spot Bond	114.94363	17.24484	114.94363	17.19755				0.00	0	0.00
HMS1E2	On 19/01/2013	Spot Bond	102.07916	102.63250	102.07916	102.35849				0.00	0	0.00
HMS1E3	On 19/07/2013	Spot Bond	101.41519	65.16357	101.41519	64.95763				0.00	0	0.00

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
HMS1E4	On 19/07/2015	Spot Bond	101.46001	18.82169	101.46001	18.77550				0.00	0	0.00
HMS1F2	On 19/01/2013	Spot Bond	102.24978	103.91724	102.24978	103.63936				0.00	0	0.00
HMS1G2	On 19/01/2013	Spot Bond	102.77072	105.80832	102.77072	105.52401				0.00	0	0.00
HWAY20	On 31/07/2020	Spot Bond	120.49879	12.14099	120.49879	12.10992				0.00	0	32,640,000.00
HWAY23	On 07/12/2023	Spot Bond	278.97229	2.24424	278.97229	2.23349				0.00	0	96,000,000.00
HWAY24	On 07/12/2024	Spot Bond	279.46415	2.24063	279.46415	2.22989				0.00	0	0.00
HWAY34	On 31/07/2034	Spot Bond	109.78196	12.21011	109.78196	12.18112				0.00	0	29,404,000.00
HWAY35	On 31/07/2035	Spot Bond	110.08516	12.18659	110.08516	12.15758				0.00	0	0.00
I2025	On 31/01/2025	Spot Bond	0.99000	114.79228	0.99000	114.76557				79,200,000.00	80,000	205,100,000.00
I2038	On 31/01/2038	Spot Bond	1.70000	114.61570	1.70000	114.58685				0.00	0	18,735,390.00
I2050	On 31/12/2050	Spot Bond	1.90000	118.65635	1.90000	118.62572				133,000,000.00	70,000	43,023,454.00
IBC01	On 16/03/2015	Spot Bond	94.50000	23.18294	94.50000	23.14072				0.00	0	0.00
IBL11	On 12/03/2015	Spot Bond	111.10415	25.39469	111.10415	25.33277				0.00	0	0.00
IBL12	On 12/03/2013	Spot Bond	100.38955	89.82525	100.38955	89.61759				0.00	0	0.00
IBL13	On 12/03/2015	Spot Bond	101.98179	20.07536	101.98179	20.02476				0.00	0	2,000,000.00
IBL14	On 28/06/2015	Spot Bond	100.56090	19.49949	100.56090	19.40206				0.00	0	1,000,000.00
IBL15	On 28/06/2013	Spot Bond	99.93156	70.44000	99.93156	70.15529				0.00	0	0.00

Contract Details	Strike	Call / Put	MTM Yield	MarkPrice	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
IBL18	On 10/12/2013	Spot Bond	100.23834	57.46413	100.23834	57.32152			0.00	0	0.00
IBL19	On 15/03/2014	Spot Bond	100.38793	38.70583	100.38793	38.60965			0.00	0	1,000,000.00
IBL20	On 15/03/2014	Spot Bond	104.99431	44.17404	104.99431	44.07117			0.00	0	0.00
IBL21	On 15/03/2016	Spot Bond	110.23108	16.78735	110.23108	16.74668			0.00	0	0.00
IBL22	On 15/03/2018	Spot Bond	114.54738	12.30945	114.54738	12.27870			0.00	0	0.00
IBL23	On 21/04/2014	Spot Bond	103.99743	40.65916	103.99743	40.56573			0.00	0	0.00
IBL24	On 21/04/2014	Spot Bond	101.06758	43.81010	101.06758	43.70296			0.00	0	0.00
IBL25	On 18/08/2014	Spot Bond	100.58995	28.70690	100.58995	28.63699			0.00	0	0.00
IBL26	On 18/08/2014	Spot Bond	111.22906	27.56158	111.22906	27.48977			0.00	0	0.00
IBL28	On 18/08/2016	Spot Bond	108.02289	14.61732	108.02289	14.58305			0.00	0	0.00
IBL32	On 03/11/2014	Spot Bond	100.81617	29.60970	100.81617	29.53745			0.00	0	0.00
IBL33	On 03/11/2016	Spot Bond	100.86946	11.17506	100.86946	11.14778			0.00	0	0.00
IBL34	On 31/01/2017	Spot Bond	123.12082	5.01162	123.12082	4.99857			0.00	0	0.00
IBL36	On 31/01/2022	Spot Bond	127.68743	3.28582	127.68743	3.27702			0.00	0	0.00
IBL37	On 02/04/2015	Spot Bond	99.85267	18.89938	99.85267	18.85264			0.00	0	0.00
IBL38	On 02/04/2017	Spot Bond	99.84531	8.67230	99.84531	8.65085			0.00	0	0.00
IBL39	On 02/04/2018	Spot Bond	108.72274	11.03213	108.72274	11.00585			0.00	0	0.00
IBL40	On 15/06/2015	Spot Bond	100.33316	19.71431	100.33316	19.66535			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM Yield	MarkPrice	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
IBL42	On 15/06/2017	Spot Bond	100.11008	9.13332	100.11008	9.11068			0.00	0	0.00
IBL43	On 15/11/2015	Spot Bond	100.65809	9.54170	100.65809	9.51845			0.00	0	0.00
IBL45	On 21/12/2018	Spot Bond	102.66026	8.68518	102.66026	8.66543			0.00	0	0.00
IBL46	On 15/01/2020	Spot Bond	99.50921	10.37767	99.50921	10.30919			0.00	0	5,000.00
IC02	On 09/05/2013	Spot Bond	100.00000	81.02851	100.00000	80.86382			0.00	0	0.00
IDC01U	On 08/11/2026	Spot Bond	100.00000	0.00133	100.00000	0.00133			0.00	0	0.00
IDCP01	On 19/04/2015	Spot Bond	100.89947	20.50033	100.89947	20.45437			0.00	0	0.00
IDCP02	On 19/04/2015	Spot Bond	100.89947	20.50033	100.89947	20.45437			0.00	0	0.00
IDCP03	On 31/01/2017	Spot Bond	101.97863	10.25955	101.97863	10.23660			0.00	0	0.00
IDCP04	On 19/10/2017	Spot Bond	100.89947	7.77411	100.89947	7.75668			0.00	0	0.00
IDW001	On 30/06/2016	Spot Bond	100.90751	14.32458	100.90751	14.28882		47,678,798,475,000.00	472,500,000	135,000,000.00	
IDW002	On 30/06/2016	Spot Bond	100.84756	13.60766	100.84756	13.57371		4,538,140,200,000.00	45,000,000	15,000,000.00	
IDW003	On 30/06/2016	Spot Bond	99.83295	13.83358	99.83295	13.79937		4,492,482,750,000.00	45,000,000	15,000,000.00	
IFM01	On 31/03/2016	Spot Bond	114.58662	18.55571	114.58662	18.50959			0.00	0	0.00
IHL01	On 29/12/2014	Spot Bond	99.86601	27.09854	99.86601	27.03151			0.00	0	0.00
IHL02	On 29/12/2014	Spot Bond	99.86601	27.09854	99.86601	27.03151			0.00	0	0.00
IHL03	On 17/05/2017	Spot Bond	100.72296	10.71392	100.72296	10.68780			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM Yield	MarkPrice	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
IKH1D	On 09/12/2028	Spot Bond	100.00000	7.66580	100.00000	7.64682			0.00	0	0.00
IN01E	On 23/07/2013	Spot Bond	101.81841	65.65126	101.81841	65.44306			0.00	0	0.00
IN02E	On 06/08/2013	Spot Bond	101.39919	60.57559	101.39919	60.38417			0.00	0	0.00
IN03E	On 13/08/2013	Spot Bond	101.19088	59.30744	101.19088	59.12037			0.00	0	0.00
IN04	On 15/03/2015	Spot Bond	103.56174	25.69697	103.56174	25.63780			0.00	0	0.00
IN04E	On 27/08/2013	Spot Bond	100.41740	58.83729	100.41740	58.65292			0.00	0	0.00
IN05E	On 14/11/2013	Spot Bond	100.58388	60.63435	100.58388	60.48508			0.00	0	0.00
IN07	On 16/05/2013	Spot Bond	101.41671	79.58843	101.41671	79.42728			0.00	0	0.00
IN09	On 01/02/2016	Spot Bond	101.24311	15.57096	101.24311	15.53282			0.00	0	0.00
IN177U	On 24/01/2013	Spot Bond	100.00000	94.55959	100.00000	94.31525			0.00	0	0.00
IN178U	On 24/01/2013	Spot Bond	100.00000	94.55959	100.00000	94.31525			0.00	0	0.00
IN181U	On 31/01/2013	Spot Bond	100.00000	92.87532	100.00000	92.63959			0.00	0	0.00
IND204	On 24/01/2013	Spot Bond	100.00000	94.55959	100.00000	94.31525			0.00	0	0.00
IND205	On 31/01/2013	Spot Bond	100.00000	92.87532	100.00000	92.63959			0.00	0	0.00
IND207	On 14/02/2013	Spot Bond	100.00000	89.68059	100.00000	89.46078			0.00	0	0.00
IND208	On 21/02/2013	Spot Bond	100.00000	88.16425	100.00000	87.95181			0.00	0	0.00
IND209	On 28/02/2013	Spot Bond	100.00000	86.69834	100.00000	86.49289			0.00	0	0.00
IND234	On 21/08/2013	Spot Bond	100.00000	64.61151	100.00000	64.48892			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM Yield	MarkPrice	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
IND302	On 08/01/2013	Spot Bond	99.71860	98.65240	99.71860	98.38723			0.00	0	0.00
IND303	On 15/01/2013	Spot Bond	99.62049	96.82867	99.62049	96.57345			0.00	0	0.00
IND304	On 22/01/2013	Spot Bond	99.50873	95.07519	99.50873	94.82940			0.00	0	0.00
IND305	On 29/01/2013	Spot Bond	99.40818	93.38713	99.40818	93.15022			0.00	0	0.00
IND306	On 05/02/2013	Spot Bond	99.30784	91.76120	99.30784	91.53268			0.00	0	0.00
IND307	On 12/02/2013	Spot Bond	99.19658	90.19503	99.19658	89.97448			0.00	0	0.00
IND308	On 19/02/2013	Spot Bond	99.09525	88.68377	99.09525	88.47075			0.00	0	0.00
IND309	On 26/02/2013	Spot Bond	98.99412	87.22525	98.99412	87.01939			0.00	0	0.00
IND310	On 05/03/2013	Spot Bond	98.88812	85.81738	98.88812	85.61832			0.00	0	0.00
IND311	On 12/03/2013	Spot Bond	98.78695	84.45650	98.78695	84.26389			0.00	0	0.00
IND312	On 19/03/2013	Spot Bond	98.68599	83.14076	98.68599	82.95429			0.00	0	0.00
IND313	On 26/03/2013	Spot Bond	100.00000	81.65548	100.00000	81.47321			0.00	0	0.00
IND314	On 02/04/2013	Spot Bond	100.00000	80.39648	100.00000	80.21978			0.00	0	0.00
IND315	On 09/04/2013	Spot Bond	100.00000	79.17570	100.00000	79.00433			0.00	0	0.00
IND316	On 16/04/2013	Spot Bond	100.00000	77.99145	100.00000	77.82516			0.00	0	0.00
IND317	On 23/04/2013	Spot Bond	100,000.00000	0.33072	100,000.00000	0.32775			0.00	0	0.00
IND318	On 24/04/2013	Spot Bond	100.00000	76.68067	100.00000	76.51992			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM Yield	MarkPrice	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
IND319	On 25/04/2013	Spot Bond	100.00000	76.51992	100.00000	76.35983			0.00	0	0.00
IND320	On 26/04/2013	Spot Bond	100.00000	76.35983	100.00000	76.20042			0.00	0	0.00
IND321	On 27/04/2013	Spot Bond	100.00000	76.20042	100.00000	76.04167			0.00	0	0.00
IND322	On 28/04/2013	Spot Bond	100.00000	76.04167	100.00000	75.88358			0.00	0	0.00
IND323	On 29/04/2013	Spot Bond	100.00000	75.88358	100.00000	75.72614			0.00	0	0.00
IND324	On 30/04/2013	Spot Bond	100.00000	75.72614	100.00000	75.56936			0.00	0	0.00
IND325	On 01/05/2013	Spot Bond	100.00000	75.56936	100.00000	75.41322			0.00	0	0.00
IND326	On 02/05/2013	Spot Bond	100.00000	75.41322	100.00000	75.25773			0.00	0	0.00
IND327	On 03/05/2013	Spot Bond	100.00000	75.25773	100.00000	75.10288			0.00	0	0.00
IND328	On 04/05/2013	Spot Bond	100.00000	75.10288	100.00000	74.94867			0.00	0	0.00
IND329	On 05/05/2013	Spot Bond	100.00000	74.94867	100.00000	74.79508			0.00	0	0.00
IND330	On 06/05/2013	Spot Bond	100.00000	74.79508	100.00000	74.64213			0.00	0	0.00
IND331	On 07/05/2013	Spot Bond	100.00000	74.64213	100.00000	74.48980			0.00	0	0.00
IND332	On 08/05/2013	Spot Bond	100.00000	74.48980	100.00000	74.33809			0.00	0	0.00
IND333	On 09/05/2013	Spot Bond	100.00000	74.33809	100.00000	74.18699			0.00	0	0.00
IND334	On 20/08/2013	Spot Bond	100.00000	64.73432	100.00000	64.61151			0.00	0	0.00
IND335	On 27/08/2013	Spot Bond	100.00000	63.87949	100.00000	63.75829			0.00	0	0.00
IND336	On 03/09/2013	Spot Bond	100.00000	63.03594	100.00000	62.91635			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM Yield	MarkPrice	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
IND337	On 10/09/2013	Spot Bond	100.00000	62.20354	100.00000	62.08552			0.00	0	0.00
IND338	On 17/09/2013	Spot Bond	100.00000	61.38212	100.00000	61.26567			0.00	0	0.00
IND339	On 25/09/2013	Spot Bond	100.00000	60.45664	100.00000	60.34194			0.00	0	0.00
IND340	On 01/10/2013	Spot Bond	100.00000	59.77169	100.00000	59.65829			0.00	0	0.00
IND341	On 08/10/2013	Spot Bond	100.00000	58.98239	100.00000	58.87049			0.00	0	0.00
IND342	On 15/10/2013	Spot Bond	100.00000	58.20351	100.00000	58.09309			0.00	0	0.00
IND343	On 22/10/2013	Spot Bond	100.00000	57.43492	100.00000	57.32595			0.00	0	0.00
IND344	On 29/10/2013	Spot Bond	100.00000	56.67647	100.00000	56.56895			0.00	0	0.00
IND345	On 05/11/2013	Spot Bond	100.00000	55.92805	100.00000	55.82194			0.00	0	0.00
IND346	On 12/11/2013	Spot Bond	100.00000	55.18950	100.00000	55.08479			0.00	0	0.00
IND347	On 19/11/2013	Spot Bond	100.00000	54.46071	100.00000	54.35738			0.00	0	0.00
IND348	On 26/11/2013	Spot Bond	100.00000	53.74154	100.00000	53.63958			0.00	0	0.00
IND349	On 03/12/2013	Spot Bond	100.00000	53.03187	100.00000	52.93126			0.00	0	0.00
IND350	On 10/12/2013	Spot Bond	100.00000	52.33157	100.00000	52.23228			0.00	0	0.00
IND351	On 17/12/2013	Spot Bond	100.00000	51.64052	100.00000	51.54254			0.00	0	0.00
INF001	On 30/07/2013	Spot Bond	100.81810	92.11687	100.81810	91.81362			0.00	0	0.00
INF002	On 05/02/2013	Spot Bond	100.70300	96.62740	100.70300	96.38368			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM Yield	MarkPrice	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
ING100	On 19/05/2013	Spot Bond	100.70818	82.49196	100.70818	82.13440			0.00	0	0.00
ING114	On 31/12/2015	Spot Bond	101.98370	15.82413	101.98370	15.78424			0.00	0	0.00
ING115	On 31/03/2016	Spot Bond	106.31357	15.61530	106.31357	15.57446			0.00	0	0.00
ING116	On 31/03/2016	Spot Bond	104.39662	15.04636	104.39662	15.00764			0.00	0	0.00
ING130	On 16/02/2013	Spot Bond	100.00000	89.24205	100.00000	89.02439			0.00	0	0.00
ING131	On 24/02/2013	Spot Bond	100.00000	87.52998	100.00000	87.32057			0.00	0	0.00
ING132	On 22/12/2018	Spot Bond	99.99991	8.51944	99.99991	8.49835			0.00	0	0.00
ING133	On 28/02/2013	Spot Bond	100.00000	91.74852	100.00000	91.53110			0.00	0	0.00
ING135	On 10/12/2014	Spot Bond	100.36848	30.20295	100.36848	30.12791			0.00	0	0.00
ING138	On 22/03/2017	Spot Bond	100.00021	9.92766	100.00021	9.90308			0.00	0	0.00
ING148	On 18/03/2013	Spot Bond	100.00000	87.75381	100.00000	87.55437			0.00	0	0.00
ING153	On 03/04/2017	Spot Bond	6.50000	101.62987	6.50000	101.61201			0.00	0	0.00
ING154	On 03/04/2013	Spot Bond	101.36114	82.43451	101.36114	102.47300			0.00	0	0.00
ING157	On 12/04/2013	Spot Bond	101.10456	97.93432	101.10456	97.42422			0.00	0	0.00
ING161	On 20/03/2017	Spot Bond	100.08473	10.28823	100.08473	10.26274			0.00	0	0.00
ING166	On 02/01/2013	Spot Bond	101.23411	52.36440	101.23411	52.36438			0.00	0	0.00
ING167	On 30/09/2014	Spot Bond	101.44140	25.66022	101.44140	25.59585			0.00	0	0.00
ING168	On 07/03/2013	Spot Bond	100.25042	89.83960	100.25042	89.62974			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
ING169	On 07/06/2013	Spot Bond	100.25042	76.05248	100.25042	75.74021				0.00	0	0.00
ING170	On 18/03/2013	Spot Bond	100.08567	87.51669	100.08567	87.31765				0.00	0	0.00
ING171	On 19/03/2013	Spot Bond	100.07206	87.36115	100.07206	87.16293				0.00	0	0.00
ING173	On 28/02/2013	Spot Bond	100.37849	91.30374	100.37849	91.08667				0.00	0	0.00
ING174	On 28/05/2013	Spot Bond	100.38408	78.68340	100.38408	78.35595				0.00	0	0.00
ING175	On 28/08/2013	Spot Bond	100.38408	58.60681	100.38408	58.42322				0.00	0	0.00
ING176	On 28/02/2013	Spot Bond	100.37919	91.31232	100.37919	91.09523				0.00	0	0.00
ING177	On 28/02/2015	Spot Bond	100.00000	14.64641	100.00000	14.61093				0.00	0	0.00
ING178	On 28/08/2015	Spot Bond	100.00000	9.37370	100.00000	9.35099				0.00	0	0.00
ING182	On 23/01/2013	Spot Bond	100.96288	94.75780	100.96288	94.51008				0.00	0	0.00
ING183	On 11/06/2013	Spot Bond	100.27920	74.07777	100.27920	73.79227				0.00	0	0.00
ING185	On 18/06/2013	Spot Bond	100.08647	70.84829	100.08647	70.57029				0.00	0	0.00
ING187	On 01/07/2013	Spot Bond	100.00000	76.58387	100.00000	76.36875				0.00	0	0.00
ING32	On 30/04/2013	Spot Bond	100.90615	89.30020	100.90615	88.87767				0.00	0	0.00
ING33	On 31/10/2013	Spot Bond	100.92542	62.97020	100.92542	62.81639				0.00	0	0.00
ING34	On 31/10/2013	Spot Bond	100.92542	62.97020	100.92542	62.81639				0.00	0	0.00
ING46	On 16/10/2013	Spot Bond	101.29332	65.69509	101.29332	65.53410				0.00	0	0.00

Contract Details	Strike	Call / Put	MTM Yield	MarkPrice	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
ING60U	On 28/02/2014	Spot Bond	100.00000	44.44580	100.00000	44.33573			0.00	0	0.00
ING89	On 31/12/2014	Spot Bond	102.06095	27.58639	102.06095	27.51682			0.00	0	0.00
INJ02	On 30/04/2015	Spot Bond	101.68471	26.68431	101.68471	26.61869			0.00	0	0.00
IPB3	On 04/12/2013	Spot Bond	100.42003	59.03338	100.42003	58.88665			0.00	0	0.00
IPF01	On 13/04/2015	Spot Bond	101.24581	22.84166	101.24581	22.78571			0.00	0	0.00
IPF02	On 13/04/2016	Spot Bond	101.27443	14.07746	101.27443	14.04297			0.00	0	0.00
IPF03	On 13/04/2017	Spot Bond	101.29354	10.57905	101.29354	10.55313			0.00	0	0.00
IPF06	On 13/04/2017	Spot Bond	107.00679	12.32779	107.00679	12.29879			0.00	0	0.00
IPL4	On 29/03/2014	Spot Bond	105.51634	42.83914	105.51634	42.73898			0.00	0	2,000.00
IPL5	On 28/09/2015	Spot Bond	100.55058	15.17268	100.55058	15.08331			0.00	0	0.00
IPL6	On 28/09/2017	Spot Bond	111.16948	12.53951	111.16948	12.50891			0.00	0	13,511,000.00
IV012	On 26/11/2014	Spot Bond	100.64446	30.03422	100.64446	29.96104			0.00	0	0.00
IV013	On 22/06/2015	Spot Bond	100.00026	20.85096	100.00026	20.79933			0.00	0	0.00
IV014	On 22/06/2015	Spot Bond	106.83400	21.06120	106.83400	21.01173			0.00	0	0.00
IV015	On 20/09/2017	Spot Bond	100.08056	9.41531	100.08056	9.39198			0.00	0	1,000,000.00
IV016	On 06/12/2021	Spot Bond	100.38986	8.44939	100.38986	8.42838			0.00	0	0.00
IV017	On 31/01/2022	Spot Bond	117.02647	3.49552	117.02647	3.48678			0.00	0	1,000,000.00
IV019	On 31/03/2028	Spot Bond	129.51692	2.72311	129.51692	2.71510			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
IV01E	On 29/08/2013	Spot Bond	100.38643	58.51170	100.38643	58.32639				0.00	0	0.00
IV022	On 02/04/2022	Spot Bond	99.81973	7.63186	99.81973	7.61299				0.00	0	0.00
IV023	On 11/07/2022	Spot Bond	101.53934	7.33161	101.53934	7.31361				0.00	0	0.00
IV024	On 27/07/2022	Spot Bond	101.19270	9.09357	101.19270	9.07131				0.00	0	0.00
IV025	On 12/09/2019	Spot Bond	100.25130	0.25193	100.25130	0.25130				0.00	0	1,400,000.00
IV026	On 27/09/2024	Spot Bond	99.94061	7.71476	99.94061	7.69567				0.00	0	0.00
IV02E	On 17/10/2013	Spot Bond	100.95973	64.77645	100.95973	64.60910				0.00	0	0.00
IV030	On 31/01/2025	Spot Bond	92.45654	2.90587	92.45654	2.89478				0.00	0	0.00
IV030A	On 31/01/2025	Spot Bond	95.34778	2.80974	95.34778	2.79790				0.00	0	0.00
IV03E	On 18/11/2013	Spot Bond	100.52241	60.05750	100.52241	59.90972				0.00	0	0.00
IV04	On 31/03/2013	Spot Bond	103.46133	88.84119	103.46133	88.63964				0.00	0	0.00
IV07	On 31/03/2013	Spot Bond	99.88087	86.00064	99.88087	85.81097				0.00	0	2,000,000.00
IV08	On 30/04/2018	Spot Bond	114.89453	14.73705	114.89453	14.70014				0.00	0	0.00
IV09	On 30/04/2018	Spot Bond	101.30356	11.12552	101.30356	11.09825				0.00	0	0.00
IV19A	On 31/03/2028	Spot Bond	129.51692	2.69421	129.51692	2.68629				0.00	0	0.00
IVA204	On 26/01/2013	Spot Bond	100.00000	94.07216	100.00000	93.83033				0.00	0	0.00
IVA206	On 09/02/2013	Spot Bond	100.00000	90.79602	100.00000	90.57072				0.00	0	0.00

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
IVA207	On 16/02/2013	Spot Bond	100.00000	89.24205	100.00000	89.02439	0.00	0	0.00			
IVA208	On 23/02/2013	Spot Bond	100.00000	87.74038	100.00000	87.52998	0.00	0	0.00			
IVA229	On 19/07/2013	Spot Bond	100.00000	68.79015	100.00000	68.65964	0.00	0	0.00			
IVA234	On 23/08/2013	Spot Bond	100.00000	64.36657	100.00000	64.24445	0.00	0	0.00			
IVA301	On 03/01/2013	Spot Bond	100.00000	50.00000	100.00000	99.72678	0.00	0	0.00			
IVA302	On 10/01/2013	Spot Bond	99.69055	98.12399	99.69055	97.86172	0.00	0	0.00			
IVA303	On 17/01/2013	Spot Bond	99.59249	96.32057	99.59249	96.06809	0.00	0	0.00			
IVA304	On 24/01/2013	Spot Bond	99.47998	94.58635	99.47998	94.34314	0.00	0	0.00			
IVA305	On 31/01/2013	Spot Bond	99.37949	92.91640	99.37949	92.68192	0.00	0	0.00			
IVA306	On 07/02/2013	Spot Bond	99.27921	91.30759	99.27921	91.08138	0.00	0	0.00			
IVA307	On 14/02/2013	Spot Bond	99.16760	89.75769	99.16760	89.53934	0.00	0	0.00			
IVA308	On 21/02/2013	Spot Bond	99.06633	88.26179	99.06633	88.05086	0.00	0	0.00			
IVA309	On 28/02/2013	Spot Bond	98.96527	86.81783	98.96527	86.61394	0.00	0	0.00			
IVA310	On 07/03/2013	Spot Bond	98.85919	85.42382	98.85919	85.22663	0.00	0	0.00			
IVA311	On 14/03/2013	Spot Bond	98.75808	84.07607	98.75808	83.88525	0.00	0	0.00			
IVA312	On 22/03/2013	Spot Bond	100.00000	82.39278	100.00000	82.20721	0.00	0	0.00			
IVA313	On 28/03/2013	Spot Bond	100.00000	81.29176	100.00000	81.11111	0.00	0	0.00			
IVA314	On 04/04/2013	Spot Bond	100.00000	80.04386	100.00000	79.86871	0.00	0	0.00			

Contract Details	Strike	Call / Put	MTM Yield	MarkPrice	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
IVA315	On 11/04/2013	Spot Bond	100.00000	78.83369	100.00000	78.66379			0.00	0	0.00
IVA316	On 18/04/2013	Spot Bond	100.00000	77.65957	100.00000	77.49469			0.00	0	0.00
IVA317	On 10/05/2013	Spot Bond	100.00000	74.18699	100.00000	74.03651			0.00	0	0.00
IVA318	On 11/05/2013	Spot Bond	100.00000	74.03651	100.00000	73.88664			0.00	0	0.00
IVA319	On 12/05/2013	Spot Bond	100.00000	73.88664	100.00000	73.73737			0.00	0	0.00
IVA320	On 13/05/2013	Spot Bond	100.00000	73.73737	100.00000	73.58871			0.00	0	0.00
IVA321	On 14/05/2013	Spot Bond	100.00000	73.58871	100.00000	73.44064			0.00	0	0.00
IVA322	On 15/05/2013	Spot Bond	100.00000	73.44064	100.00000	73.29317			0.00	0	0.00
IVA323	On 16/05/2013	Spot Bond	100.00000	73.29317	100.00000	73.14629			0.00	0	0.00
IVA324	On 17/05/2013	Spot Bond	100.00000	73.14629	100.00000	73.00000			0.00	0	0.00
IVA325	On 18/05/2013	Spot Bond	100.00000	73.00000	100.00000	72.85429			0.00	0	0.00
IVA326	On 19/05/2013	Spot Bond	100.00000	72.85429	100.00000	72.70916			0.00	0	0.00
IVA327	On 20/05/2013	Spot Bond	100.00000	72.70916	100.00000	72.56461			0.00	0	0.00
IVA328	On 21/05/2013	Spot Bond	100.00000	72.56461	100.00000	72.42063			0.00	0	0.00
IVA329	On 22/05/2013	Spot Bond	100.00000	72.42063	100.00000	72.27723			0.00	0	0.00
IVA330	On 23/05/2013	Spot Bond	100.00000	72.27723	100.00000	72.13439			0.00	0	0.00
IVA331	On 24/05/2013	Spot Bond	100.00000	72.13439	100.00000	71.99211			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM Yield	MarkPrice	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
IVA332	On 25/05/2013	Spot Bond	100.00000	71.99211	100.00000	71.85039			0.00	0	0.00
IVA333	On 15/08/2013	Spot Bond	100.00000	65.35191	100.00000	65.22793			0.00	0	0.00
IVA334	On 22/08/2013	Spot Bond	100.00000	64.48892	100.00000	64.36657			0.00	0	0.00
IVA335	On 29/08/2013	Spot Bond	100.00000	63.63733	100.00000	63.51659			0.00	0	0.00
IVA336	On 05/09/2013	Spot Bond	100.00000	62.79698	100.00000	62.67784			0.00	0	0.00
IVA337	On 12/09/2013	Spot Bond	100.00000	61.96773	100.00000	61.85016			0.00	0	0.00
IVA338	On 19/09/2013	Spot Bond	100.00000	61.14943	100.00000	61.03342			0.00	0	0.00
IVA339	On 26/09/2013	Spot Bond	100.00000	60.34194	100.00000	60.22745			0.00	0	0.00
IVA340	On 03/10/2013	Spot Bond	100.00000	59.54510	100.00000	59.43213			0.00	0	0.00
IVA341	On 10/10/2013	Spot Bond	100.00000	58.75879	100.00000	58.64732			0.00	0	0.00
IVA342	On 17/10/2013	Spot Bond	100.00000	57.98287	100.00000	57.87286			0.00	0	0.00
IVA343	On 24/10/2013	Spot Bond	100.00000	57.21719	100.00000	57.10864			0.00	0	0.00
IVA344	On 31/10/2013	Spot Bond	100.00000	56.46162	100.00000	56.35450			0.00	0	0.00
IVA345	On 07/11/2013	Spot Bond	100.00000	55.71603	100.00000	55.61032			0.00	0	0.00
IVA346	On 14/11/2013	Spot Bond	100.00000	54.98029	100.00000	54.87598			0.00	0	0.00
IVA347	On 21/11/2013	Spot Bond	100.00000	54.25426	100.00000	54.15132			0.00	0	0.00
IVA348	On 28/11/2013	Spot Bond	100.00000	53.53781	100.00000	53.43624			0.00	0	0.00
IVA349	On 05/12/2013	Spot Bond	100.00000	52.83083	100.00000	52.73060			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM Yield	MarkPrice	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
IVA350	On 12/12/2013	Spot Bond	100.00000	52.13319	100.00000	52.03428			0.00	0	0.00
IVA351	On 19/12/2013	Spot Bond	100.00000	51.44475	100.00000	51.34715			0.00	0	0.00
IVC001	On 05/07/2013	Spot Bond	99.74330	68.08874	99.74330	67.87664			0.00	0	0.00
IVC002	On 12/02/2020	Spot Bond	100.81205	8.12457	100.81205	8.10474			0.00	0	0.00
IVC004	On 29/04/2014	Spot Bond	101.01716	43.33132	101.01716	43.22538			0.00	0	0.00
IVC005	On 27/07/2015	Spot Bond	101.02507	17.06799	101.02507	17.02626			0.00	0	0.00
IVF001	On 10/01/2013	Spot Bond	101.09934	103.37075	101.09934	103.09064			0.00	0	0.00
IVF002	On 01/08/2013	Spot Bond	100.81807	61.69020	100.81807	61.49623			0.00	0	0.00
IVF003	On 07/02/2013	Spot Bond	100.68775	96.14245	100.68775	95.90120			0.00	0	0.00
IVF004	On 09/05/2013	Spot Bond	100.65963	85.53520	100.65963	85.15126			0.00	0	0.00
JDC01U	On 14/05/2013	Spot Bond	100.00000	77.74647	100.00000	77.59004			0.00	0	0.00
JDC02U	On 14/11/2013	Spot Bond	100.00000	57.80141	100.00000	57.66139			0.00	0	0.00
JDG01	On 30/10/2015	Spot Bond	101.04078	9.84381	101.04078	9.81974			0.00	0	0.00
KCF01U	On 30/04/2013	Spot Bond	100.00000	91.43584	100.00000	91.00657			0.00	0	0.00
KCF02U	On 30/04/2013	Spot Bond	100.00000	91.14075	100.00000	90.71286			0.00	0	0.00
KSB004	On 01/02/2013	Spot Bond	105.05151	103.37200	105.05151	103.09812			0.00	0	0.00
KSB005	On 28/02/2013	Spot Bond	104.62962	96.98606	104.62962	96.74709			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM Yield	MarkPrice	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
KSB007	On 31/08/2017	Spot Bond	102.42188	2.12907	102.42188	2.12421			0.00	0	0.00
KSB008	On 01/11/2017	Spot Bond	101.21431	1.60612	101.21431	1.60219			0.00	0	0.00
KSP003	On 01/02/2013	Spot Bond	100.00000	99.42822	100.00000	99.17650			0.00	0	0.00
KSP004	On 01/04/2013	Spot Bond	100.00000	86.26247	100.00000	86.07247			0.00	0	0.00
KW01	On 31/10/2027	Spot Bond	153.49881	10.75703	153.49881	10.72324			0.00	0	0.00
LBK01	On 25/10/2013	Spot Bond	101.46222	64.12692	101.46222	63.96954			0.00	0	1,000,000.00
LBK02	On 26/03/2015	Spot Bond	100.47188	19.27538	100.47188	19.22744			0.00	0	0.00
LGL02	On 13/08/2017	Spot Bond	103.08494	12.27959	103.08494	12.25188			0.00	0	5,716,000.00
LGL03	On 03/04/2018	Spot Bond	101.72477	1.33623	101.72477	1.33321			0.00	0	0.00
LHL01	On 13/12/2015	Spot Bond	100.30391	8.99003	100.30391	8.96770			0.00	0	0.00
LHL02	On 13/12/2015	Spot Bond	100.60223	19.27267	100.60223	19.22956			0.00	0	10,000,000.00
LHL03	On 13/12/2016	Spot Bond	100.33330	3.67019	100.33330	3.66107			0.00	0	0.00
MAQ007	On 27/01/2013	Spot Bond	100.00000	93.83033	100.00000	93.58974			0.00	0	0.00
MAQ008	On 09/02/2013	Spot Bond	100.00000	90.79602	100.00000	90.57072			0.00	0	0.00
MAQ015	On 23/08/2013	Spot Bond	100.00000	64.36657	100.00000	64.24445			0.00	0	0.00
MAQ018	On 11/01/2013	Spot Bond	99.71780	97.86115	99.71780	97.60021			0.00	0	0.00
MAQ020	On 02/08/2013	Spot Bond	100.80210	61.50064	100.80210	61.30730			0.00	0	0.00
MAQ023	On 11/01/2013	Spot Bond	99.74586	97.86056	99.74586	97.59955			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
MAQ024	On 11/03/2013	Spot Bond	98.89515	84.63577	98.89515	84.44213				0.00	0	0.00
MAQ025	On 11/10/2013	Spot Bond	101.14527	64.45027	101.14527	64.29254				0.00	0	0.00
MAQ026	On 11/02/2013	Spot Bond	99.30996	90.40676	99.30996	90.18492				0.00	0	0.00
MAQ027	On 07/03/2013	Spot Bond	98.95948	85.41119	98.95948	85.21386				0.00	0	0.00
MAQ028	On 12/04/2013	Spot Bond	98.43044	78.92811	98.43044	78.76047				0.00	0	0.00
MBC17	On 06/02/2013	Spot Bond	99.38845	91.52639	99.38845	91.29885			2,385,322,800,000.00	24,000,000	3,000,000.00	
MBC18	On 21/02/2013	Spot Bond	99.17027	88.25092	99.17027	88.03982				0.00	0	0.00
MBF018	On 15/04/2013	Spot Bond	101.29323	96.95741	101.29323	96.45931				0.00	0	1,000,000.00
MBF019	On 15/04/2014	Spot Bond	101.31233	44.90315	101.31233	44.79309				0.00	0	0.00
MBF024	On 26/05/2013	Spot Bond	100.54173	79.50354	100.54173	79.16951				0.00	0	0.00
MBF025	On 26/05/2014	Spot Bond	100.58073	40.23050	100.58073	40.13253				0.00	0	0.00
MBF027	On 07/10/2014	Spot Bond	101.30733	31.56163	101.30733	31.48427				0.00	0	0.00
MBF028	On 16/04/2015	Spot Bond	101.17095	22.38378	101.17095	22.32898				0.00	0	133,350,000.00
MBF029	On 01/10/2015	Spot Bond	99.84625	8.64065	99.84625	8.61904				0.00	0	0.00
MBF030	On 01/10/2017	Spot Bond	99.84060	1.45354	99.84060	1.44991				0.00	0	0.00
MBF031	On 06/12/2013	Spot Bond	100.25866	54.70965	100.25866	54.57233				0.00	0	0.00
MBP011	On 30/01/2013	Spot Bond	100.00000	99.97928	100.00000	99.72487				0.00	0	0.00

Contract Details	Strike	Call / Put	MTM Yield	MarkPrice	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
MBP012	On 29/01/2013	Spot Bond	101.07042	99.79054	101.07042	99.53344			0.00	0	0.00
MBP013	On 29/01/2014	Spot Bond	101.08567	43.66134	101.08567	43.55453			0.00	0	0.00
MBP18U	On 28/01/2014	Spot Bond	100.00000	44.06703	100.00000	43.96027			0.00	0	0.00
MBP19U	On 18/02/2013	Spot Bond	100.00000	94.73571	100.00000	94.50576			0.00	0	0.00
MBP20U	On 17/02/2014	Spot Bond	100.00000	41.86736	100.00000	41.76593			0.00	0	0.00
MBP21U	On 11/04/2014	Spot Bond	100.00000	44.03807	100.00000	43.93139			0.00	0	0.00
MBP22U	On 09/09/2014	Spot Bond	100.00000	22.31256	100.00000	22.25731			0.00	0	0.00
MBP23U	On 13/02/2015	Spot Bond	100.00000	22.02407	100.00000	21.97072			0.00	0	0.00
MBP24U	On 22/03/2016	Spot Bond	100.00000	5.66358	100.00000	5.64956			0.00	0	0.00
MBP25U	On 22/03/2015	Spot Bond	100.00000	13.82710	100.00000	13.79286			0.00	0	0.00
MBSA01	On 16/04/2019	Spot Bond	109.95029	10.31163	109.95029	10.28685			0.00	0	3,000.00
MCB3M	On 13/12/2014	Spot Bond	100.21678	27.95191	100.21678	27.88256			0.00	0	0.00
MCB4M	On 13/12/2013	Spot Bond	100.18427	53.88149	100.18427	53.74784			0.00	0	0.00
MCB5M	On 13/12/2014	Spot Bond	100.20050	22.03251	100.20050	21.97786			0.00	0	0.00
MEFSA1	On 05/10/2014	Spot Bond	101.34831	29.92258	101.34831	29.85526			0.00	0	0.00
MEFSA2	On 05/10/2014	Spot Bond	101.35889	29.96803	101.35889	29.90059			0.00	0	0.00
MEFSA3	On 05/10/2016	Spot Bond	101.41174	12.30407	101.41174	12.27637			0.00	0	0.00
MEFSA4	On 05/01/2019	Spot Bond	103.44664	11.27287	103.44664	11.24735			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
MEFSA6	On 05/07/2026	Spot Bond	103.61067	11.15155	103.61067	103.61067	11.12628			0.00	0	0.00
MEFSB3	On 05/10/2016	Spot Bond	101.86568	14.50407	101.86568	101.86568	14.47131			0.00	0	0.00
MEFSB4	On 05/01/2019	Spot Bond	104.35890	14.14539	104.35890	104.35890	14.11315			0.00	0	0.00
MEFSB5	On 05/01/2022	Spot Bond	104.67108	14.54792	104.67108	104.67108	14.51467			0.00	0	0.00
MET01	On 15/12/2014	Spot Bond	106.18586	26.48141	106.18586	106.18586	26.41951			0.00	0	96,600,000.00
MFS1A1	On 20/12/2015	Spot Bond	100.06286	14.67507	100.06286	100.06286	14.63871			0.00	0	0.00
MFS1A2	On 20/12/2018	Spot Bond	100.06556	7.16648	100.06556	100.06556	7.14872			0.00	0	0.00
MFS1B	On 20/09/2019	Spot Bond	110.15502	9.79624	110.15502	110.15502	9.76980			0.00	0	0.00
MGL01	On 15/09/2015	Spot Bond	107.16233	19.40082	107.16233	107.16233	19.35489			0.00	0	25,400,000.00
MIL01	On 31/05/2015	Spot Bond	100.44922	20.80581	100.44922	100.44922	20.75408			0.00	0	0.00
MIL02	On 31/05/2017	Spot Bond	104.78971	11.30569	104.78971	104.78971	11.27954			0.00	0	0.00
MQB01	On 31/05/2013	Spot Bond	100.42970	78.64121	100.42970	100.42970	78.30831			0.00	0	0.00
MQB02	On 31/05/2017	Spot Bond	104.79935	11.00158	104.79935	104.79935	10.97614			0.00	0	6,906,000.00
MTN02	On 13/07/2014	Spot Bond	110.61908	37.63013	110.61908	110.61908	37.54020		7,432,274,747.04		67,188	3,089,406.00
MTN03	On 13/07/2015	Spot Bond	110.59153	22.72769	110.59153	110.59153	22.67338			0.00	0	10,700,000.00
MTN04	On 13/07/2017	Spot Bond	115.34633	14.98622	115.34633	115.34633	14.94917			0.00	0	4,205,000.00
MTN05	On 28/10/2013	Spot Bond	102.81634	55.80099	102.81634	102.81634	55.67395			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM Yield	MarkPrice	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
MTNC11	On 16/01/2013	Spot Bond	99.67668	96.57158	99.67668	96.31757		1,993,533,600,000.00	20,000,000	5,000,000.00	
MTNC12	On 20/03/2013	Spot Bond	98.77372	82.94172	98.77372	82.75598		0.00	0	0.00	
MTNC13	On 09/04/2013	Spot Bond	98.48888	79.42564	98.48888	79.25578		0.00	0	0.00	
N4A111	On 14/08/2020	Spot Bond	100.00000	6.53472	100.00000	6.51888		0.00	0	0.00	
N4A202	On 14/08/2020	Spot Bond	100.00000	0.11180	100.00000	0.11153		0.00	0	0.00	
N4A205	On 14/08/2020	Spot Bond	100.00000	6.84487	100.00000	6.82828		0.00	0	0.00	
N4A208	On 14/08/2020	Spot Bond	100.00000	6.92945	100.00000	6.91266		0.00	0	0.00	
N4A211	On 14/08/2020	Spot Bond	100.89771	6.36628	100.89771	6.35074		0.00	0	0.00	
N4A302	On 14/08/2020	Spot Bond	100.61875	6.45075	100.61875	6.43503		0.00	0	0.00	
N4A305	On 14/08/2020	Spot Bond	100.62967	6.56223	100.62967	6.54624		0.00	0	0.00	
N4A308	On 14/08/2020	Spot Bond	100.63509	6.61796	100.63509	6.60183		0.00	0	0.00	
N4A311	On 14/08/2020	Spot Bond	100.64159	6.68482	100.64159	6.66855		0.00	0	0.00	
N4A402	On 14/08/2020	Spot Bond	100.65787	6.85197	100.65787	6.83528		0.00	0	0.00	
N4A405	On 14/08/2020	Spot Bond	100.66881	6.96337	100.66881	6.94641		0.00	0	0.00	
N4A408	On 14/08/2020	Spot Bond	100.68074	7.08589	100.68074	7.06862		0.00	0	0.00	
N4A411	On 14/08/2020	Spot Bond	100.69157	7.19726	100.69157	7.17971		0.00	0	0.00	
N4A502	On 14/08/2020	Spot Bond	100.69687	7.25294	100.69687	7.23525		0.00	0	0.00	
N4B508	On 14/08/2020	Spot Bond	100.76218	7.92057	100.76218	7.90125		0.00	0	0.00	

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
N4C508	On 14/08/2020	Spot Bond	100.83813	8.69853	100.83813	8.67730				0.00	0	0.00
N4D68U	On 14/08/2020	Spot Bond	100.00000	0.11180	100.00000	0.11153				0.00	0	0.00
N4E68U	On 14/08/2020	Spot Bond	100.00000	0.11180	100.00000	0.11153				0.00	0	0.00
NAM01	On 19/11/2022	Spot Bond	103.67668	8.86288	103.67668	8.84245				0.00	0	0.00
NBK10B	On 21/04/2014	Spot Bond	101.36748	43.62741	101.36748	43.52043				0.00	0	0.00
NBK11B	On 27/10/2014	Spot Bond	100.92433	30.02879	100.92433	29.95544				0.00	0	0.00
NBK12B	On 20/02/2015	Spot Bond	100.76441	20.56437	100.76441	20.51421				0.00	0	0.00
NBK13B	On 21/02/2017	Spot Bond	100.97362	9.28782	100.97362	9.26513				0.00	0	2,000,000.00
NBK14B	On 27/08/2015	Spot Bond	100.60434	15.37522	100.60434	15.33778				0.00	0	0.00
NBK15B	On 27/08/2017	Spot Bond	100.47967	8.45773	100.47967	8.43714				0.00	0	125,000,000.00
NBK2A	On 15/09/2015	Spot Bond	112.76469	20.40963	112.76469	20.35928				0.00	0	11,618,000.00
NBK2B	On 15/09/2015	Spot Bond	100.61353	15.87248	100.61353	15.83296				0.00	0	0.00
NBK3A	On 09/09/2019	Spot Bond	122.79495	12.75761	122.79495	12.72391				0.00	0	5,009,000.00
NBK4	On 28/10/2024	Spot Bond	32.99078	3.44247	32.99078	3.43978				0.00	0	0.00
NBK5B	On 19/04/2013	Spot Bond	101.43082	94.90667	101.43082	94.42832				0.00	0	0.00
NBK6A	On 19/04/2015	Spot Bond	108.29303	23.24463	108.29303	23.18943				0.00	0	10,400,000.00
NBK6B	On 19/04/2015	Spot Bond	101.23516	22.87303	101.23516	22.81700				0.00	0	0.00

Contract Details	Strike	Call / Put	MTM Yield	MarkPrice	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
NBK7B	On 19/04/2020	Spot Bond	101.30698	8.75446	101.30698	8.73300			0.00	0	0.00
NBK8A	On 24/03/2014	Spot Bond	104.56520	43.08013	104.56520	42.98015			0.00	0	0.00
NBK8B	On 24/03/2014	Spot Bond	100.00004	37.84638	100.00004	37.75266			0.00	0	20,000,000.00
NBK9A	On 23/03/2016	Spot Bond	109.74955	16.38898	109.74955	16.34942			0.00	0	6,815,000.00
NBK9B	On 23/03/2016	Spot Bond	100.00006	11.84064	100.00006	11.81133			0.00	0	0.00
NBK11	On 31/03/2013	Spot Bond	119.17407	95.05370	119.17407	94.79309			0.00	0	0.00
NCLN17	On 24/01/2013	Spot Bond	100.94176	99.92193	100.94176	99.66144			0.00	0	0.00
NCLN19	On 07/03/2013	Spot Bond	100.33399	91.31170	100.33399	91.09825			0.00	0	0.00
NCLN43	On 28/08/2014	Spot Bond	100.00000	31.87915	100.00000	31.81866			0.00	0	0.00
NCLN44	On 17/09/2014	Spot Bond	100.00000	40.26667	100.00000	40.19028			0.00	0	0.00
NCLN45	On 22/09/2014	Spot Bond	100.00000	30.40102	100.00000	30.34335			0.00	0	0.00
NCLN46	On 20/10/2014	Spot Bond	100.00000	28.82674	100.00000	28.77205			0.00	0	0.00
NCLN48	On 25/02/2015	Spot Bond	100.55018	21.37193	100.55018	21.31990			0.00	0	0.00
NCLN49	On 12/03/2013	Spot Bond	100.22266	89.89934	100.22266	89.69181			0.00	0	0.00
NCLN50	On 25/03/2013	Spot Bond	99.94761	87.36689	99.94761	87.17153			0.00	0	0.00
NCLN51	On 26/03/2013	Spot Bond	99.94811	87.11428	99.94811	86.91990			0.00	0	0.00
NCLN52	On 26/03/2013	Spot Bond	99.94811	87.11428	99.94811	86.91990			0.00	0	0.00
NCLN53	On 26/03/2013	Spot Bond	99.94811	87.11428	99.94811	86.91990			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
NCLN54	On 31/03/2015	Spot Bond	99.86407	19.98358	99.86407	19.93415				0.00	0	0.00
NCLN55	On 07/04/2015	Spot Bond	101.50309	23.77377	101.50309	23.71540				0.00	0	0.00
NCLN56	On 15/04/2015	Spot Bond	101.36582	23.35178	101.36582	23.29451				0.00	0	0.00
NCLN58	On 01/06/2015	Spot Bond	100.40506	21.00118	100.40506	20.94899				0.00	0	0.00
NCLN61	On 30/11/2015	Spot Bond	80.20911	18.05076	80.20911	18.02166				0.00	0	0.00
NCLN62	On 02/12/2015	Spot Bond	100.38119	15.71272	100.38119	15.67367				0.00	0	0.00
NCLN63	On 08/12/2015	Spot Bond	100.00000	13.13268	100.00000	13.10776				0.00	0	0.00
NCLN64	On 25/01/2016	Spot Bond	101.10639	13.81473	101.10639	13.78093				0.00	0	0.00
NCLN65	On 25/01/2016	Spot Bond	101.21257	14.51467	101.21257	14.47913				0.00	0	0.00
NCLN66	On 29/01/2016	Spot Bond	101.03995	13.74876	101.03995	13.71515				0.00	0	0.00
NCLN67	On 13/07/2016	Spot Bond	101.41775	10.92008	101.41775	12.68789				0.00	0	0.00
NCLN68	On 30/01/2013	Spot Bond	100.00000	98.37308	100.00000	98.12277				0.00	0	0.00
NCLN69	On 27/05/2016	Spot Bond	76.11506	14.64329	76.11506	14.62060				0.00	0	0.00
NCLN70	On 30/08/2013	Spot Bond	100.41337	58.77866	100.41337	58.59040				0.00	0	0.00
NCLN71	On 17/03/2014	Spot Bond	100.10537	38.64741	100.10537	38.55161				0.00	0	0.00
NCLN72	On 17/03/2014	Spot Bond	100.10374	38.57788	100.10374	38.48226				0.00	0	0.00
NCLN73	On 03/07/2015	Spot Bond	99.82783	18.87697	99.82783	17.87412				0.00	0	0.00

Contract Details	Strike	Call / Put	MTM Yield	MarkPrice	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
NCLN74	On 15/08/2017	Spot Bond	100.74066	9.25148	100.74066	9.22893			0.00	0	0.00
NCLN75	On 20/09/2017	Spot Bond	100.07228	8.32017	100.07228	8.29955			0.00	0	0.00
NCLN76	On 20/09/2015	Spot Bond	100.06803	14.83937	100.06803	14.80260			0.00	0	0.00
NCLN77	On 09/10/2017	Spot Bond	101.43571	1.68579	101.43571	1.68165			0.00	0	0.00
NED11	On 17/09/2015	Spot Bond	110.75661	20.74283	110.75661	20.69240			0.00	0	0.00
NED6	On 20/09/2013	Spot Bond	105.36061	61.65067	105.36061	61.50671			0.00	0	0.00
NED8	On 08/02/2014	Spot Bond	106.42411	47.69811	106.42411	47.58763			0.00	0	4,010,000.00
NED9	On 06/07/2017	Spot Bond	101.17472	8.43689	101.17472	8.41624			0.00	0	0.00
NEDH1A	On 20/11/2018	Spot Bond	119.90407	14.41942	119.90407	14.38205			0.00	0	0.00
NEDH1B	On 20/11/2018	Spot Bond	108.97397	10.51733	108.97397	10.48983			0.00	0	0.00
NET41	On 16/02/2013	Spot Bond	100.00000	89.24205	100.00000	89.02439			0.00	0	0.00
NET45	On 13/03/2013	Spot Bond	98.87170	84.25252	98.87170	84.06067			0.00	0	0.00
NHM001	On 04/09/2015	Spot Bond	100.47393	17.62394	100.47393	17.58011			0.00	0	1,000,000.00
NILB10	On 08/12/2016	Spot Bond	156.96491	4.68633	156.96491	4.67048			0.00	0	0.00
NMP20N	On 24/07/2020	Spot Bond	115.40836	12.22334	115.40836	12.19311			0.00	0	0.00
NPL01	On 14/03/2013	Spot Bond	98.83767	84.06528	98.83767	83.87435			0.00	0	0.00
NPL02	On 13/06/2013	Spot Bond	97.39714	69.94891	97.39714	69.81859			0.00	0	0.00
NPL03	On 12/12/2013	Spot Bond	100.19307	54.01285	100.19307	53.87886			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
NQ1A10	On 22/05/2020	Spot Bond	114.59979	10.28391	114.59979	10.25579				0.00	0	0.00
NQ1A11	On 22/05/2016	Spot Bond	100.55569	12.61322	100.55569	12.58251				0.00	0	0.00
NQ1A12	On 22/05/2014	Spot Bond	100.53494	40.63989	100.53494	40.54096				0.00	0	0.00
NQ1A14	On 22/05/2013	Spot Bond	100.49411	80.76229	100.49411	80.41729				0.00	0	0.00
NQ1A15	On 22/05/2015	Spot Bond	100.52625	20.46474	100.52625	20.41493				0.00	0	0.00
NQ1B10	On 22/05/2020	Spot Bond	116.99821	10.27944	116.99821	10.25082				0.00	0	0.00
NQ1B11	On 22/05/2014	Spot Bond	100.56446	40.88216	100.56446	40.78262				0.00	0	0.00
NQ1B13	On 22/05/2013	Spot Bond	100.52540	80.89827	100.52540	80.55261				0.00	0	0.00
NQ1B14	On 22/05/2015	Spot Bond	100.54276	20.64151	100.54276	20.59127				0.00	0	0.00
NQ1C10	On 22/05/2020	Spot Bond	114.44931	10.68833	114.44931	10.65913				0.00	0	0.00
NQ1C11	On 22/05/2014	Spot Bond	100.59918	41.16710	100.59918	41.06684				0.00	0	0.00
NQ1C13	On 22/05/2013	Spot Bond	100.56709	81.07956	100.56709	80.73302				0.00	0	0.00
NQ1C14	On 22/05/2015	Spot Bond	100.57314	20.96707	100.57314	20.91602				0.00	0	0.00
NQF1A9	On 22/05/2013	Spot Bond	100.57316	81.10600	100.57316	80.75932				0.00	0	0.00
NQF1B9	On 22/05/2013	Spot Bond	100.58790	81.26052	100.58790	80.91314				0.00	0	0.00
NQF1C9	On 22/05/2013	Spot Bond	100.65124	81.44584	100.65124	81.09751				0.00	0	0.00
NQF1D4	On 22/05/2013	Spot Bond	100.70756	81.69122	100.70756	81.34168				0.00	0	0.00

Contract Details	Strike	Call / Put	MTM Yield	MarkPrice	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
NQF1D5	On 22/05/2020	Spot Bond	100.72887	9.32880	100.72887	9.30605			0.00	0	0.00
NQF1D6	On 22/05/2016	Spot Bond	100.67612	14.03618	100.67612	14.00197			0.00	0	0.00
NRA013	On 31/10/2013	Spot Bond	134.34526	58.63339	134.34526	58.45512			0.00	0	30,000,000.00
NRA014	On 30/04/2014	Spot Bond	108.59837	40.52207	108.59837	40.42509			0.00	0	24,200,000.00
NRA018	On 30/11/2018	Spot Bond	125.30314	10.99451	125.30314	10.96516			0.00	0	7,500,000.00
NRA01U	On 31/03/2013	Spot Bond	100.00000	85.79922	100.00000	85.60982			0.00	0	0.00
NRA022	On 31/10/2022	Spot Bond	134.80590	10.90670	134.80590	10.87569			0.00	0	4,500,000.00
NRA023	On 31/05/2023	Spot Bond	171.14853	4.11590	171.14853	4.10110			0.00	0	82,000,000.00
NRA028	On 30/11/2028	Spot Bond	135.14144	9.98231	135.14144	9.95403			0.00	0	6,100,000.00
NTC09	On 18/04/2013	Spot Bond	101.23304	95.33943	101.23304	94.85733			0.00	0	0.00
NTC10	On 18/04/2014	Spot Bond	101.21485	44.42973	101.21485	44.32094			0.00	0	0.00
NTC11	On 18/04/2014	Spot Bond	101.18197	44.29574	101.18197	44.18730			0.00	0	0.00
NTC12	On 25/08/2016	Spot Bond	101.47481	11.00486	101.47481	10.97784			0.00	0	1,000,000.00
NTC13	On 31/01/2015	Spot Bond	100.95122	21.89119	100.95122	21.83770			0.00	0	0.00
NTC14	On 26/07/2013	Spot Bond	100.91565	62.85458	100.91565	62.65678			0.00	0	0.00
NTC15	On 26/07/2015	Spot Bond	101.05067	16.91024	101.05067	16.86889			0.00	0	700,000.00
OCT1A1	On 18/10/2015	Spot Bond	100.00000	16.94256	100.00000	16.90152			0.00	0	0.00
OCT1A4	On 18/10/2015	Spot Bond	100.00000	16.99765	100.00000	16.95648			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
OCT1B1	On 18/10/2015	Spot Bond	100.00000	17.03071	100.00000	16.98945				0.00	0	0.00
OCT1C1	On 18/10/2015	Spot Bond	100.00000	17.82400	100.00000	17.78083				0.00	0	0.00
OCT1D1	On 18/10/2015	Spot Bond	100.00000	18.70545	100.00000	18.66013				0.00	0	0.00
OCT1E1	On 18/10/2015	Spot Bond	100.00000	24.21445	100.00000	24.15580				0.00	0	0.00
OML01	On 27/10/2015	Spot Bond	108.19161	17.74496	108.19161	17.70285				0.00	0	103,316,000.00
OTCA2U	On 31/07/2016	Spot Bond	100.00000	4.10928	100.00000	4.09932				0.00	0	0.00
PBET01	On 13/09/2015	Spot Bond	104.37000	14.58814	104.37000	14.55960				0.00	0	0.00
PCF03	On 06/04/2015	Spot Bond	100.00000	25.87378	100.00000	25.81109				0.00	0	0.00
PCF03U	On 02/03/2016	Spot Bond	100.00000	5.95150	100.00000	5.93677				0.00	0	0.00
PMM02	On 13/06/2013	Spot Bond	100.19068	74.55037	100.19068	74.25176				0.00	0	0.00
PMM04	On 25/01/2013	Spot Bond	99.51117	94.34146	99.51117	94.09943				0.00	0	0.00
PMM05	On 27/02/2013	Spot Bond	100.38733	91.77268	100.38733	91.55396				0.00	0	0.00
PNP03	On 21/02/2013	Spot Bond	100.00000	88.16425	100.00000	87.95181				0.00	0	0.00
PNP05	On 21/08/2013	Spot Bond	100.00000	68.36543	100.00000	68.23573				0.00	0	0.00
PNP07	On 21/02/2013	Spot Bond	100.47782	88.11442	100.47782	87.90120				0.00	0	0.00
PR2A1F	On 15/06/2014	Spot Bond	100.10564	38.79030	100.10564	38.69416				0.00	0	0.00
PR2A1G	On 15/06/2014	Spot Bond	100.09773	34.10858	100.09773	34.02113				0.00	0	0.00

Contract Details			Strike	Call / Put	MTM Yield	MarkPrice	Previous MTM	Previous Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
PR2A4D	On 15/06/2013	Spot Bond			100.09376	73.71053	100.09376	73.41784				0.00	0	0.00
PR2A9D	On 15/06/2013	Spot Bond			100.09863	73.81705	100.09863	73.52392				0.00	0	0.00
PR2A9E	On 15/09/2013	Spot Bond			100.10500	56.21139	100.10500	56.03183				0.00	0	0.00
PR2B1F	On 15/06/2014	Spot Bond			100.10840	38.90908	100.10840	38.81264				0.00	0	0.00
PR2B1G	On 15/06/2014	Spot Bond			100.10173	34.10727	100.10173	34.01982				0.00	0	0.00
PR2B4D	On 15/06/2013	Spot Bond			100.10673	73.99459	100.10673	73.70074				0.00	0	0.00
PR2B5E	On 15/09/2013	Spot Bond			100.10663	56.28180	100.10663	56.10202				0.00	0	0.00
PR2C1F	On 15/06/2014	Spot Bond			100.11457	39.17458	100.11457	39.07747				0.00	0	0.00
PR2C1G	On 15/06/2014	Spot Bond			100.10653	34.10569	100.10653	34.01825				0.00	0	0.00
PR2C4D	On 15/06/2013	Spot Bond			100.12130	74.31414	100.12130	74.01899				0.00	0	0.00
PR2D1F	On 15/06/2014	Spot Bond			100.12138	39.46801	100.12138	39.37017				0.00	0	0.00
PR2D1G	On 15/06/2014	Spot Bond			100.11212	34.10386	100.11212	34.01641				0.00	0	0.00
PR2D4D	On 15/06/2013	Spot Bond			100.13423	74.59817	100.13423	74.30186				0.00	0	0.00
PRM1A4	On 15/02/2014	Spot Bond			100.68448	41.52974	100.68448	41.42852				0.00	0	0.00
R009	On 15/09/2014	Spot Bond			116.98567	33.74532	116.98567	33.65860				0.00	0	0.00
R009P	On 15/09/2014	Spot Bond			91.25497	27.94057	91.25497	27.88261				0.00	0	0.00
R010P	On 21/12/2025	Spot Bond			40.60007	0.82951	40.60007	0.82867				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

Contract Details	Strike	Call / Put	MTM Yield	MarkPrice	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
R157	On 15/09/2015	Spot Bond	5.31500	124.39077	5.31000	124.38675		94,476,022,455,000.00	775,357,000	8,383,404,100.00	
R158	On 15/09/2015	Spot Bond	124.15418	21.13132	124.15418	21.07438		0.00	0	0.00	
R158P	On 15/09/2015	Spot Bond	86.87026	14.29789	86.87026	14.26942		0.00	0	0.00	
R159	On 15/09/2016	Spot Bond	130.95502	16.13153	130.95502	16.08620		0.00	0	0.00	
R159P	On 15/09/2016	Spot Bond	82.70497	7.74314	82.70497	7.72835		0.00	0	0.00	
R179	On 01/08/2013	Spot Bond	107.05466	68.59661	107.05466	68.43697		0.00	0	0.00	
R186	On 21/12/2026	Spot Bond	7.25500	128.56244	7.23000	128.79636		15,070,765,249,375.00	077,293,625	0,510,085,324.00	
R187P	On 21/12/2026	Spot Bond	38.29047	0.75039	38.29047	0.74967		0.00	0	0.00	
R188P	On 21/12/2027	Spot Bond	36.16829	0.69089	36.16829	0.69026		0.00	0	0.00	
R189	On 31/03/2013	Spot Bond	216.67637	146.86175	216.63771	146.26793		1,308,075,245,690.00	6,037,000	1,061,000,000.00	
R197	On 07/12/2023	Spot Bond	0.91000	285.27436	0.91000	285.20852		4,815,720,000.00	5,292,000	126,611,418.00	
R201	On 21/12/2014	Spot Bond	5.03500	107.17509	5.03000	107.17012		207,643,400,000.00	41,240,000	518,517,967.00	
R202	On 07/12/2033	Spot Bond	1.62000	216.40253	1.62000	216.34839		7,808,400,000.00	4,820,000	1,010,408,000.00	
R2023	On 28/02/2023	Spot Bond	6.76500	109.81357	6.75500	109.86936		276,417,900,000.00	40,860,000	1,530,974,000.00	
R203	On 15/09/2017	Spot Bond	5.76500	112.59038	5.76000	112.59428		4,788,639,600,000.00	830,640,000	5,928,350,000.00	
R204	On 21/12/2018	Spot Bond	6.00500	110.16017	5.99500	110.19475		9,288,534,000,000.00	546,800,000	4,314,214,891.00	
R2048	On 28/02/2048	Spot Bond	108.88836	10.84910	108.88836	10.82307		127,110,827,046,000.00	167,350,000	2,529,350,000.00	

Contract Details	Strike	Call / Put	MTM Yield	MarkPrice	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
R205	On 31/03/2014	Spot Bond	100.00000	36.77188	100.00000	36.68082			0.00	0	0.00
R206	On 15/01/2014	Spot Bond	5.03500	105.95300	5.03000	105.94376		3,392,079,500,000.00	673,700,000	1,052,013,000.00	
R207	On 15/01/2020	Spot Bond	6.26000	108.94812	6.25000	108.98801		3,954,489,576,000.00	631,707,600	5,570,871,979.00	
R208	On 31/03/2021	Spot Bond	6.36000	104.21973	6.35000	104.26620		7,175,606,400,000.00	128,240,000	8,890,352,716.00	
R209	On 31/03/2036	Spot Bond	8.05500	82.78335	8.02000	83.07770		8,875,192,320,000.00	101,824,000	8,479,468,869.00	
R210	On 31/03/2028	Spot Bond	1.36000	165.25245	1.36000	165.21229		5,317,600,000.00	3,910,000	149,987,001.00	
R211	On 31/01/2017	Spot Bond	0.13000	113.50200	-0.13000	113.47864		(23,400,000.00)	180,000	1,117,000,000.00	
R212	On 31/01/2022	Spot Bond	0.86000	133.22605	0.85000	133.30305		86,187,480,000.00	100,218,000	1,158,087,820.00	
R213	On 28/02/2031	Spot Bond	7.75000	95.15908	7.72000	95.41423		9,235,132,500,000.00	191,630,000	3,750,786,776.00	
R214	On 28/02/2041	Spot Bond	84.68795	9.79465	84.68795	9.77556		130,950,859,886,250.00	546,275,000	6,248,027,000.00	
R223C	On 15/03/2013	Spot Bond	98.99493	83.85284	98.99493	83.66257		0.00	0	0.00	
R224C	On 15/09/2013	Spot Bond	96.64575	57.76076	96.64575	57.63509		0.00	0	0.00	
R225C	On 15/03/2014	Spot Bond	94.28171	39.69516	94.28171	39.61055		0.00	0	0.00	
R226C	On 15/09/2014	Spot Bond	91.87036	27.74123	91.87036	27.68336		0.00	0	0.00	
R227C	On 15/03/2015	Spot Bond	88.83566	19.90229	88.83566	19.86192		0.00	0	0.00	
R228C	On 15/09/2015	Spot Bond	86.87026	14.29789	86.87026	14.26942		0.00	0	0.00	
R229C	On 15/03/2016	Spot Bond	84.86749	10.42475	84.86749	10.40440		0.00	0	0.00	
R230C	On 15/09/2016	Spot Bond	82.70497	7.74314	82.70497	7.72835		0.00	0	0.00	

Contract Details	Strike	Call / Put	MTM Yield	MarkPrice	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
R323C	On 21/06/2013	Spot Bond	97.62766	68.86913	97.62766	68.74250			0.00	0	0.00
R324C	On 21/12/2013	Spot Bond	95.17874	47.20252	95.17874	47.10167			0.00	0	0.00
R325C	On 21/06/2014	Spot Bond	92.80992	32.74598	92.80992	32.67747			0.00	0	0.00
R326C	On 21/12/2014	Spot Bond	90.60553	23.04069	90.60553	22.99344			0.00	0	0.00
R327C	On 21/06/2015	Spot Bond	87.76872	16.64251	87.76872	16.60927			0.00	0	0.00
R328C	On 21/12/2015	Spot Bond	85.82547	12.04068	85.82547	12.01708			0.00	0	0.00
R329C	On 21/06/2016	Spot Bond	83.71772	8.86853	83.71772	8.85151			0.00	0	0.00
R330C	On 21/12/2016	Spot Bond	81.42381	6.66727	81.42381	6.65477			0.00	0	0.00
R331C	On 21/06/2017	Spot Bond	77.48625	5.37347	77.48625	5.36381			0.00	0	0.00
R332C	On 21/12/2017	Spot Bond	75.13464	4.21445	75.13464	4.20707			0.00	0	0.00
R333C	On 21/06/2018	Spot Bond	72.16183	3.44975	72.16183	3.44391			0.00	0	0.00
R334C	On 21/12/2018	Spot Bond	70.13136	2.77194	70.13136	2.76737			0.00	0	0.00
R335C	On 21/06/2019	Spot Bond	68.17127	2.25491	68.17127	2.25128			0.00	0	0.00
R336C	On 21/12/2019	Spot Bond	66.23386	1.86041	66.23386	1.85748			0.00	0	0.00
R337C	On 21/06/2020	Spot Bond	63.06100	1.67149	63.06100	1.66898			0.00	0	0.00
R338C	On 21/12/2020	Spot Bond	61.24492	1.41906	61.24492	1.41698			0.00	0	0.00
R339C	On 21/06/2021	Spot Bond	59.05342	1.25290	59.05342	1.25112			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM Yield	MarkPrice	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
R340C	On 21/12/2021	Spot Bond	57.39997	1.08496	57.39997	1.08346			0.00	0	0.00
R341C	On 21/06/2022	Spot Bond	55.80907	0.94799	55.80907	0.94670			0.00	0	0.00
R342C	On 21/12/2022	Spot Bond	54.27807	0.83535	54.27807	0.83425			0.00	0	0.00
R343C	On 21/06/2023	Spot Bond	52.85822	0.73873	52.85822	0.73778			0.00	0	0.00
R344C	On 21/12/2023	Spot Bond	51.49553	0.65781	51.49553	0.65698			0.00	0	0.00
R345C	On 21/06/2024	Spot Bond	44.45722	1.00288	44.45722	1.00178			0.00	0	0.00
R346C	On 21/12/2024	Spot Bond	43.11572	0.93597	43.11572	0.93497			0.00	0	0.00
R347C	On 21/06/2025	Spot Bond	41.83089	0.87871	41.83089	0.87780			0.00	0	0.00
R348C	On 21/12/2025	Spot Bond	40.60007	0.82951	40.60007	0.82867			0.00	0	0.00
R349C	On 21/06/2026	Spot Bond	39.42073	0.78709	39.42073	0.78631			0.00	0	0.00
R350C	On 21/12/2026	Spot Bond	38.29047	0.75039	38.29047	0.74967			0.00	0	0.00
R351C	On 21/06/2027	Spot Bond	37.20704	0.71856	37.20704	0.71789			0.00	0	0.00
R352C	On 21/12/2027	Spot Bond	36.16829	0.69089	36.16829	0.69026			0.00	0	0.00
RCSB01	On 16/03/2014	Spot Bond	100.16140	41.14736	100.16140	41.04531			0.00	0	0.00
RCSB02	On 15/07/2013	Spot Bond	101.36584	65.65777	101.36584	65.45035			0.00	0	0.00
RCSB03	On 15/07/2016	Spot Bond	101.68455	14.23036	101.68455	14.19536			0.00	0	0.00
RCSB04	On 25/05/2015	Spot Bond	100.60342	22.01995	100.60342	21.96632			0.00	0	0.00
RCSB2U	On 24/07/2017	Spot Bond	100.00000	1.71198	100.00000	1.70783			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM Yield	MarkPrice	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
RCSC08	On 08/03/2013	Spot Bond	100.25681	90.68350	100.25681	90.47215			0.00	0	0.00
RCSC09	On 06/06/2013	Spot Bond	100.32689	76.76112	100.32689	76.44447			0.00	0	0.00
RCSC10	On 06/06/2013	Spot Bond	100.32010	76.76246	100.32010	76.44582			0.00	0	0.00
RCSC11	On 06/09/2013	Spot Bond	100.32441	57.94030	100.32441	57.75487			0.00	0	0.00
RDFB01	On 30/03/2015	Spot Bond	101.54349	18.77628	101.54349	18.72914			0.00	0	0.00
RDFC04	On 06/09/2013	Spot Bond	100.00000	80.28150	100.00000	80.16697			0.00	0	0.00
RDFC06	On 07/03/2013	Spot Bond	100.26310	85.24736	100.26310	85.04820			0.00	0	0.00
RES06	On 18/10/2014	Spot Bond	101.21857	31.17689	101.21857	31.10054			0.00	0	0.00
RES07	On 14/02/2013	Spot Bond	5.87500	105.16406	5.87500	105.14725			0.00	0	0.00
RES12	On 20/08/2015	Spot Bond	100.60466	16.04497	100.60466	16.00589			0.00	0	0.00
RES13	On 09/01/2013	Spot Bond	101.37541	98.36087	101.37541	98.09289			0.00	0	0.00
RES14	On 04/10/2013	Spot Bond	101.28378	63.51659	101.28378	63.36096			0.00	0	0.00
RES15	On 12/11/2017	Spot Bond	100.77784	9.11500	100.77784	9.09275			0.00	0	0.00
RES16	On 14/02/2013	Spot Bond	100.58027	89.62692	100.58027	89.40611			0.00	0	0.00
RESB01	On 03/06/2014	Spot Bond	100.38116	40.02617	100.38116	39.92672			0.00	0	0.00
RMBI06	On 24/07/2038	Spot Bond	100.00000	0.00000	100.00000	0.00000			0.00	0	0.00
RP001	On 28/02/2013	Spot Bond	100.60804	94.57642	100.60804	94.35112			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM Yield	MarkPrice	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
RP002	On 28/02/2013	Spot Bond	100.65009	95.13419	100.65009	94.90748			0.00	0	0.00
RP004	On 25/11/2014	Spot Bond	102.09902	31.33663	102.09902	31.25930			0.00	0	0.00
RP005	On 31/03/2017	Spot Bond	99.79665	12.70594	99.79665	12.67453			0.00	0	0.00
RP006	On 30/04/2019	Spot Bond	101.65073	13.40373	101.65073	13.37079			0.00	0	0.00
RP007	On 30/04/2016	Spot Bond	101.46985	17.19820	101.46985	17.15598			0.00	0	0.00
RP008	On 30/04/2016	Spot Bond	101.46985	17.19820	101.46985	17.15598			0.00	0	0.00
RP009	On 16/07/2013	Spot Bond	101.38750	65.55098	101.38750	65.34386			0.00	0	0.00
RP010	On 23/08/2013	Spot Bond	100.62446	60.77496	100.62446	60.58419			0.00	0	0.00
RP011	On 12/09/2013	Spot Bond	100.24328	57.43404	100.24328	57.25036			0.00	0	0.00
RP012	On 10/10/2013	Spot Bond	101.50905	62.53012	101.50905	62.37660			0.00	0	0.00
RP013	On 27/09/2016	Spot Bond	99.91990	13.53536	99.91990	13.50186			0.00	0	0.00
RP014	On 27/09/2019	Spot Bond	99.90988	11.80349	99.90988	11.77429			0.00	0	0.00
RP015	On 10/06/2013	Spot Bond	100.25061	73.04311	100.25061	72.75041			0.00	0	0.00
RP016	On 10/12/2015	Spot Bond	100.36848	9.04479	100.36848	9.02232			0.00	0	0.00
RPG01	On 28/02/2014	Spot Bond	100.51732	41.15429	100.51732	41.05191			0.00	0	0.00
RPG01U	On 25/02/2014	Spot Bond	100.00000	36.01898	100.00000	35.93172			0.00	0	0.00
RPG02	On 25/11/2014	Spot Bond	100.62598	29.85413	100.62598	29.78140			0.00	0	0.00
RPI01	On 22/07/2016	Spot Bond	5.25000	102.35078	5.25000	102.33636			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
RPP01U	On 31/08/2018	Spot Bond	100.00000	0.64221	100.00000	0.64062				0.00	0	0.00
RPP04U	On 07/10/2016	Spot Bond	100.00000	4.35558	100.00000	4.34503				0.00	0	0.00
RPP05U	On 21/01/2013	Spot Bond	100.00000	95.30026	100.00000	95.05208				0.00	0	0.00
RPS001	On 16/11/2022	Spot Bond	101.48404	16.83551	101.48404	16.79738				0.00	0	0.00
RW21	On 21/04/2021	Spot Bond	115.23085	10.45851	115.23085	10.43239				0.00	0	5,304,000.00
SA062U	On 18/01/2013	Spot Bond	100.00000	96.05263	100.00000	95.80052				0.00	0	0.00
SBC2	On 28/04/2016	Spot Bond	104.86804	9.27773	104.86804	9.25952				0.00	0	0.00
SBK12	On 24/11/2016	Spot Bond	114.56238	13.11156	114.56238	13.07880				0.00	0	29,700,000.00
SBK13	On 24/11/2016	Spot Bond	100.56539	11.56568	100.56539	11.53752				0.00	0	0.00
SBK14	On 01/12/2017	Spot Bond	107.95466	10.99100	107.95466	10.96496				0.00	0	16,700,000.00
SBK15	On 23/01/2022	Spot Bond	101.20234	8.36691	101.20234	8.34642				0.00	0	0.00
SBK16	On 15/03/2023	Spot Bond	100.11990	7.57506	100.11990	7.55628				0.00	0	0.00
SBK17	On 31/07/2024	Spot Bond	101.08312	8.42723	101.08312	8.40684				0.00	0	0.00
SBK18	On 24/10/2020	Spot Bond	101.24095	8.83007	101.24095	8.80843				0.00	0	0.00
SBK19	On 24/10/2019	Spot Bond	101.21627	8.80446	101.21627	8.78290				0.00	0	0.00
SBK7	On 24/05/2015	Spot Bond	107.37565	21.53660	107.37565	21.48553				0.00	0	14,906,000.00
SBK8	On 10/04/2013	Spot Bond	102.36256	85.06075	102.36256	84.87363				0.00	0	2,700,000.00

Contract Details	Strike	Call / Put	MTM Yield	MarkPrice	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
SBK9	On 10/04/2018	Spot Bond	105.03639	10.81859	105.03639	10.79354			0.00	0	6,804,000.00
SBK11	On 09/04/2014	Spot Bond	132.16219	39.23994	132.16219	39.12266			0.00	0	1,105,000.00
SBN18	On 14/09/2013	Spot Bond	162.56493	45.73015	162.56493	45.58009			0.00	0	0.00
SBN20	On 31/03/2013	Spot Bond	155.18315	75.19589	155.18315	74.96324			0.00	0	0.00
SBN27	On 15/09/2015	Spot Bond	120.12124	21.98304	120.12124	21.92599			0.00	0	0.00
SBN29	On 15/09/2015	Spot Bond	120.50039	21.90479	120.50039	21.84780			0.00	0	0.00
SBN31	On 15/09/2015	Spot Bond	120.69056	21.86573	120.69056	21.80877			0.00	0	0.00
SBN32	On 19/03/2013	Spot Bond	143.06048	80.39662	143.06048	80.15383			0.00	0	0.00
SBN33	On 15/09/2017	Spot Bond	106.46393	11.71913	106.46393	11.69153			0.00	0	0.00
SBN34	On 15/09/2015	Spot Bond	120.29708	21.94669	120.29708	21.88967			0.00	0	0.00
SBN35	On 15/09/2015	Spot Bond	120.39190	21.92713	120.39190	21.87012			0.00	0	0.00
SBN36	On 31/03/2013	Spot Bond	215.59863	70.18331	215.59863	69.91054			0.00	0	0.00
SBN42	On 31/03/2013	Spot Bond	100.00000	85.79922	100.00000	85.60982			0.00	0	0.00
SBN45	On 15/09/2017	Spot Bond	100.10760	8.18759	100.10760	8.16730			0.00	0	0.00
SBN49	On 02/06/2014	Spot Bond	99.06612	40.99037	99.06612	40.88972			0.00	0	0.00
SBN50	On 23/09/2014	Spot Bond	100.00010	28.31234	100.00010	28.24223			0.00	0	0.00
SBN51	On 03/10/2016	Spot Bond	99.81852	10.18149	99.81852	12.69148			0.00	0	0.00
SBN52	On 03/07/2013	Spot Bond	99.79990	76.93224	99.79990	68.61468			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM Yield	MarkPrice	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
SBR003	On 05/11/2013	Spot Bond	100.00000	62.38513	100.00000	62.23400			0.00	0	0.00
SBS13	On 22/09/2017	Spot Bond	109.84578	11.87453	109.84578	11.84584			0.00	0	0.00
SBS14	On 07/02/2014	Spot Bond	100.78863	42.08154	100.78863	41.97888			0.00	0	0.00
SBS15	On 26/04/2016	Spot Bond	100.87410	13.38482	100.87410	13.35215			0.00	0	1,000,000.00
SBS16	On 22/09/2018	Spot Bond	99.99987	7.39292	99.99987	7.37461			0.00	0	0.00
SBS17	On 23/06/2018	Spot Bond	100.00000	1.18478	100.00000	1.18215			0.00	0	0.00
SBS18	On 23/06/2018	Spot Bond	99.99997	7.94776	99.99997	7.92808			0.00	0	0.00
SBS19	On 23/06/2021	Spot Bond	113.08735	9.29497	113.08735	9.27211			0.00	0	0.00
SBS20	On 15/05/2026	Spot Bond	109.22356	10.35415	109.22356	10.32925			0.00	0	0.00
SBS21	On 15/05/2026	Spot Bond	100.77436	8.13754	100.77436	8.11770			0.00	0	0.00
SBS22	On 23/05/2015	Spot Bond	100.47821	20.54167	100.47821	20.49169			0.00	0	0.00
SBS23	On 23/05/2017	Spot Bond	100.50480	9.40774	100.50480	9.38485			0.00	0	0.00
SBS24	On 23/05/2019	Spot Bond	100.51996	7.75379	100.51996	7.73492			0.00	0	0.00
SBS25	On 24/05/2019	Spot Bond	106.95022	9.50167	106.95022	9.47922			0.00	0	2,124,000.00
SBS3	On 25/05/2026	Spot Bond	102.76906	8.72614	102.76906	8.70618			0.00	0	0.00
SBS4	On 16/11/2021	Spot Bond	104.14309	9.28301	104.14309	9.26154			0.00	0	6,000.00
SBS7	On 26/03/2013	Spot Bond	103.79928	90.01431	103.79928	89.80721			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM Yield	MarkPrice	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
SBS9	On 07/07/2016	Spot Bond	120.54819	18.32670	120.54819	18.27978			0.00	0	2,109,000.00
SBSI10	On 03/07/2013	Spot Bond	120.15971	75.77530	120.15971	77.69770			0.00	0	87,000.00
SBSI11	On 07/12/2023	Spot Bond	272.67152	2.29159	272.67152	2.28078			0.00	0	1,000,000.00
SBSI12	On 31/01/2017	Spot Bond	123.12082	5.01162	123.12082	4.99857			0.00	0	3,000,000.00
SCM107	On 15/09/2017	Spot Bond	114.44000	9.33982	114.44000	9.31375			0.00	0	0.00
SCM220	On 20/01/2013	Spot Bond	100.00000	105.86433	100.00000	105.58793			0.00	0	0.00
SCM221	On 17/02/2013	Spot Bond	100.00000	89.02439	100.00000	88.80779			0.00	0	0.00
SHF01	On 15/12/2016	Spot Bond	100.00000	3.68815	100.00000	3.67902			0.00	0	0.00
SHI02	On 01/10/2021	Spot Bond	82.63494	0.20651	82.63494	0.20604			0.00	0	0.00
SHI05	On 31/01/2017	Spot Bond	120.42805	4.89291	120.42805	4.86689			0.00	0	0.00
SHPCBU	On 03/04/2017	Spot Bond	6.50000	101.62987	6.50000	101.61201			0.00	0	0.00
SHS01	On 15/12/2016	Spot Bond	100.12305	11.17623	100.12305	11.14851			0.00	0	0.00
SHS02	On 29/06/2013	Spot Bond	99.88484	70.26161	99.88484	69.99768			0.00	0	0.00
SHS03	On 29/06/2015	Spot Bond	99.87542	20.02862	99.87542	19.97907			0.00	0	0.00
SHS04	On 29/06/2017	Spot Bond	100.24421	10.06713	100.24421	10.04214			0.00	0	0.00
SHS05	On 29/06/2017	Spot Bond	103.11523	10.77721	103.11523	10.75261			0.00	0	5,000.00
SHS06	On 12/12/2017	Spot Bond	100.24161	1.50822	100.24161	1.50447			0.00	0	0.00
SLI1	On 15/08/2013	Spot Bond	105.71322	66.39034	105.71322	66.23741			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM Yield	MarkPrice	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
SLI2	On 15/08/2016	Spot Bond	112.32955	15.71283	112.32955	15.67480			0.00	0	8,200,000.00
SMF1	On 27/06/2013	Spot Bond	101.56711	73.53230	101.56711	73.39495			0.00	0	0.00
SNT01	On 15/09/2017	Spot Bond	105.65786	11.82043	105.65786	11.79276			0.00	0	18,700,000.00
SPDA1	On 21/08/2014	Spot Bond	100.80059	28.52080	100.80059	28.45122			0.00	0	0.00
SPDA2	On 21/08/2016	Spot Bond	100.58343	10.74781	100.58343	10.72163			0.00	0	0.00
SPDA3	On 21/08/2015	Spot Bond	100.81342	15.75934	100.81342	15.72089			0.00	0	0.00
SPDA4	On 21/08/2017	Spot Bond	100.58796	8.67403	100.58796	8.65290			0.00	0	0.00
SSA01	On 28/06/2016	Spot Bond	107.52630	13.62796	107.52630	13.59578			0.00	0	0.00
SSA02	On 20/04/2015	Spot Bond	101.25454	22.49155	101.25454	22.43645			0.00	0	0.00
SSN001	On 01/03/2017	Spot Bond	100.41357	9.94234	100.41357	9.91763			0.00	0	0.00
SSN002	On 26/03/2017	Spot Bond	99.94314	9.55870	99.94314	9.53504			0.00	0	0.00
SSN003	On 25/04/2017	Spot Bond	101.14726	10.57992	101.14726	10.55403			0.00	0	0.00
SSN004	On 31/03/2021	Spot Bond	94.17275	8.92779	94.17275	8.90888			0.00	0	0.00
SSN005	On 31/03/2021	Spot Bond	93.82087	8.95833	93.82087	8.93942			0.00	0	0.00
SSN006	On 21/12/2014	Spot Bond	104.67610	26.14957	104.67610	26.08916			0.00	0	0.00
SSN007	On 15/01/2020	Spot Bond	101.56575	10.76671	101.56575	10.74271			0.00	0	0.00
SSN008	On 18/06/2017	Spot Bond	100.11486	9.47132	100.11486	9.44784			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM Yield	MarkPrice	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
SSN009	On 15/09/2017	Spot Bond	107.35953	11.60887	107.35953	11.58134			0.00	0	0.00
SSN010	On 15/09/2015	Spot Bond	121.64737	21.67114	121.64737	21.61433			0.00	0	0.00
SSN011	On 31/01/2025	Spot Bond	105.50721	2.76170	105.50721	2.75457			0.00	0	0.00
SYN867	On 19/01/2013	Spot Bond	100.00000	95.80052	100.00000	95.54974			0.00	0	0.00
SYN869	On 19/01/2013	Spot Bond	100.00000	95.80052	100.00000	95.54974			0.00	0	0.00
SYN870	On 20/01/2013	Spot Bond	100.00000	95.54974	100.00000	95.30026			0.00	0	0.00
SYN872	On 13/02/2013	Spot Bond	100.00000	89.90148	100.00000	89.68059			0.00	0	0.00
SYN873	On 14/02/2013	Spot Bond	100.00000	89.68059	100.00000	89.46078			0.00	0	0.00
SYN874	On 16/02/2013	Spot Bond	100.00000	89.24205	100.00000	89.02439			0.00	0	0.00
SYN875	On 16/02/2013	Spot Bond	100.00000	89.24205	100.00000	89.02439			0.00	0	0.00
SYN876	On 20/02/2013	Spot Bond	100.00000	88.37772	100.00000	88.16425			0.00	0	0.00
SYN878	On 21/02/2013	Spot Bond	100.00000	88.16425	100.00000	87.95181			0.00	0	0.00
SYN880	On 23/02/2013	Spot Bond	100.00000	87.74038	100.00000	87.52998			0.00	0	0.00
SYN881	On 23/02/2013	Spot Bond	100.00000	87.74038	100.00000	87.52998			0.00	0	0.00
SYN882	On 27/02/2013	Spot Bond	100.00000	86.90476	100.00000	86.69834			0.00	0	0.00
SYN887	On 17/02/2013	Spot Bond	100.00000	89.02439	100.00000	88.80779			0.00	0	0.00
SYN911	On 19/07/2013	Spot Bond	100.00000	68.79015	100.00000	68.65964			0.00	0	0.00
SYN913	On 19/07/2013	Spot Bond	100.00000	68.79015	100.00000	68.65964			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM Yield	MarkPrice	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
SYN923	On 21/08/2013	Spot Bond	100.00000	64.61151	100.00000	64.48892			0.00	0	0.00
SYN924	On 22/08/2013	Spot Bond	100.00000	64.48892	100.00000	64.36657			0.00	0	0.00
SYN925	On 23/08/2013	Spot Bond	100.00000	64.36657	100.00000	64.24445			0.00	0	0.00
SYN928	On 19/07/2013	Spot Bond	100.00000	68.79015	100.00000	68.65964			0.00	0	0.00
SYN929	On 19/07/2013	Spot Bond	100.00000	68.79015	100.00000	68.65964			0.00	0	0.00
SYN950	On 15/01/2013	Spot Bond	99.68672	96.82663	99.68672	96.57125			0.00	0	0.00
SYN951	On 21/01/2013	Spot Bond	99.60062	95.31815	99.60062	95.07087			0.00	0	0.00
SYN953	On 05/02/2013	Spot Bond	99.38728	91.75516	99.38728	91.52648			0.00	0	0.00
SYN954	On 21/01/2013	Spot Bond	99.60314	95.31804	99.60314	95.07075			0.00	0	0.00
SYN955	On 12/02/2013	Spot Bond	99.28767	90.18691	99.28767	89.96619			0.00	0	0.00
SYN956	On 14/02/2013	Spot Bond	99.25974	89.74915	99.25974	89.53063			0.00	0	0.00
SYN957	On 18/02/2013	Spot Bond	99.20138	88.88724	99.20138	88.67302			0.00	0	0.00
SYN958	On 18/02/2013	Spot Bond	99.20211	88.88716	99.20211	88.67294			0.00	0	0.00
SYN959	On 19/02/2013	Spot Bond	99.18693	88.67448	99.18693	88.46132		9,521,945,280,000.00	96,000,000	12,000,000.00	
SYN960	On 28/01/2013	Spot Bond	99.50500	93.61945	99.50500	93.38112			0.00	0	0.00
SYN961	On 22/02/2013	Spot Bond	99.14341	88.04267	99.14341	87.83262			0.00	0	0.00
SYN963	On 25/02/2013	Spot Bond	99.09929	87.42041	99.09929	87.21341			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM Yield	MarkPrice	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
SYN964	On 26/02/2013	Spot Bond	99.07862	87.21574	99.07862	87.00975			0.00	0	0.00
SYN965	On 01/03/2013	Spot Bond	99.03521	86.60575	99.03521	86.40272			0.00	0	0.00
SYN966	On 21/01/2013	Spot Bond	98.12653	95.38425	98.12653	95.14028			0.00	0	0.00
SYN967	On 18/03/2013	Spot Bond	98.78368	83.31433	98.78368	83.12689			0.00	0	0.00
SYN968	On 23/01/2013	Spot Bond	99.57277	94.82624	99.57277	94.58157			0.00	0	0.00
SZ18	On 30/09/2015	Spot Bond	119.55998	20.22529	119.55998	20.17328			0.00	0	0.00
SZ25	On 30/09/2025	Spot Bond	111.67266	10.16045	111.67266	10.13572			0.00	0	0.00
T018	On 15/07/2014	Spot Bond	100.00000	41.45851	100.00000	41.36726			0.00	0	0.00
TF105U	On 25/10/2014	Spot Bond	100.00000	30.26068	100.00000	30.18738			0.00	0	0.00
TFS06	On 20/03/2014	Spot Bond	104.23307	43.28929	104.23307	43.18908			0.00	0	1,000,000.00
TFS100	On 22/01/2013	Spot Bond	99.58856	95.07144	99.58856	94.82546			0.00	0	0.00
TFS101	On 06/02/2013	Spot Bond	99.37012	91.52782	99.37012	91.30032			0.00	0	0.00
TFS103	On 14/03/2013	Spot Bond	98.86706	84.06130	98.86706	83.87033			0.00	0	0.00
TFS104	On 29/01/2013	Spot Bond	99.29473	0.00000	99.29473	0.00000		1,588,715,680,000.00	16,000,000	4,000,000.00	
TFS73	On 11/02/2013	Spot Bond	100.66418	95.50281	100.66418	95.26559			0.00	0	0.00
TFS77	On 12/04/2013	Spot Bond	101.16928	95.28483	101.16928	94.78823			0.00	0	0.00
TFS78	On 18/04/2013	Spot Bond	101.07247	95.07842	101.07247	94.59834			0.00	0	0.00
TFS83	On 28/07/2015	Spot Bond	100.91059	16.25295	100.91059	16.21326			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM Yield	MarkPrice	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
TFS84	On 28/07/2016	Spot Bond	110.02135	15.58373	110.02135	15.54665			0.00	0	0.00
TFS88	On 08/02/2013	Spot Bond	100.00000	91.02244	100.00000	90.79602			0.00	0	0.00
TFS90	On 05/03/2013	Spot Bond	100.30600	90.62337	100.30600	90.41059			0.00	0	0.00
TFS93	On 17/02/2014	Spot Bond	100.55190	40.88492	100.55190	40.78539			0.00	0	0.00
TFS97	On 14/11/2013	Spot Bond	100.62855	60.78314	100.62855	60.63506			0.00	0	0.00
TH10A1	On 18/10/2038	Spot Bond	101.17076	7.66969	101.17076	7.65092			0.00	0	0.00
TH10A2	On 18/10/2038	Spot Bond	101.20716	7.90607	101.20716	7.88671			0.00	0	0.00
TH10A3	On 18/10/2038	Spot Bond	103.42947	11.10165	103.42947	11.07653			0.00	0	0.00
TH10A4	On 18/07/2017	Spot Bond	100.80622	1.66990	100.80622	1.66469			0.00	0	0.00
TH10A5	On 18/07/2017	Spot Bond	100.83814	1.66796	100.83814	1.66276			0.00	0	0.00
TH10A6	On 18/07/2017	Spot Bond	100.90574	2.32508	100.90574	2.31192			0.00	0	0.00
TH10A7	On 18/10/2038	Spot Bond	100.17362	0.00000	100.17362	0.00000			0.00	0	0.00
TH10A8	On 18/10/2038	Spot Bond	100.18041	0.00000	100.18041	0.00000			0.00	0	0.00
TH10A9	On 18/07/2017	Spot Bond	100.00000	2.18631	100.00000	2.16112			0.00	0	0.00
TH10B1	On 18/10/2038	Spot Bond	101.28535	8.41382	101.28535	8.39320			0.00	0	0.00
TH10B2	On 18/07/2017	Spot Bond	100.89554	1.66448	100.89554	1.65929			0.00	0	0.00
TH10C1	On 18/10/2038	Spot Bond	101.45249	9.49800	101.45249	9.47469			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM Yield	MarkPrice	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
TH10C2	On 18/07/2017	Spot Bond	101.00134	1.65809	101.00134	1.65292			0.00	0	0.00
TH10D1	On 18/10/2038	Spot Bond	102.14068	13.94519	102.14068	13.91076			0.00	0	0.00
TH10D2	On 18/07/2017	Spot Bond	101.44362	1.63167	101.44362	1.62655			0.00	0	0.00
TH9A10	On 18/07/2016	Spot Bond	101.20953	11.67825	101.20953	11.64965			0.00	0	0.00
THE8A1	On 18/04/2036	Spot Bond	101.06155	6.95970	101.06155	6.94268			0.00	0	0.00
THE8A2	On 18/04/2036	Spot Bond	101.14347	7.49231	101.14347	7.47398			0.00	0	0.00
THE8A3	On 18/04/2036	Spot Bond	105.45079	7.58396	105.45079	7.56470			0.00	0	0.00
THE8B1	On 18/04/2036	Spot Bond	101.30716	8.55540	101.30716	8.53443			0.00	0	0.00
THE8C1	On 18/04/2036	Spot Bond	101.37985	9.02697	101.37985	9.00484			0.00	0	0.00
THE8D1	On 18/04/2036	Spot Bond	102.14790	13.99175	102.14790	13.95720			0.00	0	0.00
THE9A1	On 18/07/2016	Spot Bond	101.15653	11.35282	101.15653	11.32503			0.00	0	0.00
THE9A2	On 18/01/2016	Spot Bond	101.18212	13.69892	101.18212	13.66538			0.00	0	0.00
THE9A3	On 18/07/2016	Spot Bond	101.20040	11.62216	101.20040	11.59370			0.00	0	0.00
THE9A5	On 18/07/2039	Spot Bond	101.18212	7.66897	101.18212	7.65020			0.00	0	0.00
THE9A6	On 18/07/2039	Spot Bond	101.20040	7.78717	101.20040	7.76810			0.00	0	0.00
THE9A7	On 18/07/2039	Spot Bond	101.20953	7.84624	101.20953	7.82703			0.00	0	0.00
THE9A8	On 18/07/2016	Spot Bond	101.17116	11.44261	101.17116	11.41461			0.00	0	0.00
THE9A9	On 18/07/2016	Spot Bond	101.20040	11.62216	101.20040	11.59370			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM Yield	MarkPrice	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
THE9B1	On 18/07/2016	Spot Bond	101.30089	12.23878	101.30089	12.20879			0.00	0	0.00
THE9B2	On 18/07/2039	Spot Bond	101.30089	8.43659	101.30089	8.41592			0.00	0	0.00
THE9B3	On 18/07/2016	Spot Bond	101.30089	12.23878	101.30089	12.20879			0.00	0	0.00
THE9C1	On 18/07/2016	Spot Bond	101.44699	13.13415	101.44699	13.10193			0.00	0	0.00
THE9C2	On 18/07/2039	Spot Bond	101.48350	9.61465	101.48350	9.59105			0.00	0	0.00
THE9C3	On 18/07/2016	Spot Bond	101.43786	13.07824	101.43786	13.04616			0.00	0	0.00
THE9D1	On 18/07/2016	Spot Bond	102.16719	17.52864	102.16719	17.48535			0.00	0	0.00
THE9D2	On 18/07/2039	Spot Bond	102.21271	14.29212	102.21271	14.25682			0.00	0	0.00
THE9D3	On 18/07/2016	Spot Bond	102.19450	17.69466	102.19450	17.65095			0.00	0	0.00
TL13	On 31/12/2013	Spot Bond	99.87885	54.70577	99.87885	54.57045			0.00	0	0.00
TL15	On 29/04/2015	Spot Bond	111.48563	23.98190	111.48563	23.92360			0.00	0	2,606,000.00
TL20	On 22/02/2020	Spot Bond	102.36770	11.38738	102.36770	11.36547			0.00	0	0.00
TN17	On 14/11/2017	Spot Bond	111.51511	10.60828	111.51511	10.58234			0.00	0	995,617,000.00
TN20	On 17/09/2020	Spot Bond	120.69176	11.59436	120.69176	11.56415		101,381,078,400.00		840,000	277,747,000.00
TN23	On 06/11/2023	Spot Bond	122.92168	10.24679	122.92168	10.21971		98,337,344,000.00		800,000	87,014,000.00
TN25	On 19/08/2025	Spot Bond	112.54971	11.77023	112.54971	11.74172			0.00	0	133,700,000.00
TN27	On 14/11/2027	Spot Bond	105.64973	9.47149	105.64973	9.44931			0.00	0	9,520,000.00

Contract Details	Strike	Call / Put	MTM Yield	MarkPrice	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
TORQ1	On 15/04/2022	Spot Bond	100.66243	7.10743	100.66243	7.09011			0.00	0	0.00
TORQ2	On 15/04/2022	Spot Bond	100.67816	7.27429	100.67816	7.25656			0.00	0	0.00
TORQ3	On 15/04/2022	Spot Bond	100.69808	7.48557	100.69808	7.46732			0.00	0	0.00
TORQ4	On 15/04/2022	Spot Bond	100.70018	7.50781	100.70018	7.48950			0.00	0	0.00
TORQ5	On 15/04/2022	Spot Bond	100.79857	8.55198	100.79857	8.53111			0.00	0	0.00
TORQ6	On 15/04/2022	Spot Bond	101.00182	14.53452	101.00182	14.49899			0.00	0	0.00
TPDA01	On 05/04/2015	Spot Bond	101.21676	22.81353	101.21676	22.75377			0.00	0	0.00
TPDA02	On 05/04/2017	Spot Bond	101.26720	10.24685	101.26720	10.22000			0.00	0	0.00
TPDA03	On 05/04/2018	Spot Bond	101.29746	8.92722	101.29746	8.90382			0.00	0	0.00
TR30	On 31/12/2099	Spot Bond	10.00000	100.08034	10.00000	100.05355			0.00	0	0.00
TR31	On 31/12/2099	Spot Bond	9.75000	100.07835	9.75000	100.05222			0.00	0	0.00
TR32	On 31/12/2099	Spot Bond	100.00000	10.07776	100.00000	10.05177			0.00	0	0.00
TSP116	On 09/02/2013	Spot Bond	100.00000	90.79602	100.00000	90.57072			0.00	0	0.00
TSP117	On 23/02/2013	Spot Bond	100.00000	87.74038	100.00000	87.52998			0.00	0	0.00
TSP125	On 23/08/2013	Spot Bond	100.00000	64.36657	100.00000	64.24445			0.00	0	0.00
TSP128	On 07/02/2013	Spot Bond	100.00000	91.25000	100.00000	91.02244			0.00	0	0.00
TSP129	On 07/03/2013	Spot Bond	98.80121	85.43112	98.80121	85.23402			0.00	0	0.00
TSP131	On 03/05/2013	Spot Bond	97.87620	75.65528	97.87620	75.50211			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM Yield	MarkPrice	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
TSP133	On 03/01/2013	Spot Bond	99.84733	50.03820	99.84733	99.72719			0.00	0	0.00
TSP134	On 27/06/2013	Spot Bond	99.82860	67.63016	99.82860	67.50529			0.00	0	0.00
TSP135	On 07/02/2013	Spot Bond	99.36331	91.30086	99.36331	91.07450			0.00	0	0.00
TSP136	On 30/05/2013	Spot Bond	97.76060	71.75038	97.76060	71.61276			0.00	0	100,000,000.00
UG21	On 02/03/2021	Spot Bond	120.75743	12.25548	120.75743	12.22354			0.00	0	0.00
UTR041	On 19/04/2014	Spot Bond	101.23503	44.49110	101.23503	44.38213			0.00	0	0.00
UTR042	On 19/04/2016	Spot Bond	101.32511	14.64962	101.32511	14.61371			0.00	0	0.00
UTR043	On 06/04/2015	Spot Bond	101.70719	24.80400	101.70719	24.74300			0.00	0	0.00
UTR40	On 10/09/2017	Spot Bond	110.55481	13.62846	110.55481	13.59536			0.00	0	0.00
VIP1A5	On 07/11/2013	Spot Bond	100.00000	62.72764	100.00000	62.57568			0.00	0	0.00
VIP1B3	On 07/11/2013	Spot Bond	100.00000	62.97980	100.00000	62.82723			0.00	0	0.00
VIP1C3	On 07/11/2013	Spot Bond	100.00000	63.06385	100.00000	62.91108			0.00	0	0.00
VKE01	On 08/05/2015	Spot Bond	100.80302	21.46082	100.80302	21.40847			0.00	0	0.00
VKE02	On 08/05/2016	Spot Bond	100.83292	13.28651	100.83292	13.25408			0.00	0	0.00
VKE03	On 08/05/2017	Spot Bond	100.83423	9.87865	100.83423	9.85454			0.00	0	0.00
VOD002	On 28/02/2013	Spot Bond	100.00000	91.61846	100.00000	91.40137			0.00	0	0.00
VOD006	On 28/02/2013	Spot Bond	100.36906	91.14543	100.36906	90.92876			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM Yield	MarkPrice	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
VOYT01	On 09/09/2015	Spot Bond	128.75000	10.86737	128.75000	10.84277			0.00	0	0.00
WS04	On 30/05/2016	Spot Bond	121.77342	14.74062	121.77342	14.70196			0.00	0	95,853,225.00
WS05	On 01/08/2018	Spot Bond	243.55465	7.62581	243.55465	7.59130			0.00	0	33,433,000.00
WSP1	On 28/05/2015	Spot Bond	107.94222	20.62698	107.94222	20.57785			0.00	0	14,200,000.00
WSP2	On 28/05/2017	Spot Bond	110.97172	10.74310	110.97172	10.71693			0.00	0	81,000,000.00
WSP3	On 28/05/2019	Spot Bond	113.15781	8.99134	113.15781	8.96909			0.00	0	0.00
WSP4	On 28/05/2020	Spot Bond	112.59168	8.85991	112.59168	8.83807			0.00	0	0.00
WSP5	On 28/05/2021	Spot Bond	113.82178	8.69585	113.82178	8.67423			0.00	0	27,000,000.00
Z006	On 31/08/2013	Spot Bond	96.69614	59.66571	96.69614	59.53584			0.00	0	0.00
Z009	On 30/11/2013	Spot Bond	95.45272	49.28798	95.45272	49.18242			0.00	0	0.00
Z014	On 30/06/2015	Spot Bond	87.68655	16.33688	87.68655	16.30410			0.00	0	0.00
Z018	On 31/03/2014	Spot Bond	93.89641	38.52683	93.89641	38.44543			0.00	0	0.00
Z019	On 30/06/2014	Spot Bond	92.71091	32.10073	92.71091	32.03325			0.00	0	0.00
Z020	On 19/10/2015	Spot Bond	86.49267	13.44859	86.49267	13.42206			0.00	0	0.00
Z025	On 30/11/2014	Spot Bond	90.84932	23.98825	90.84932	23.93867			0.00	0	0.00
Z071	On 01/07/2015	Spot Bond	87.67412	16.30761	87.67412	16.27490			0.00	0	75,000,000.00
Z083	On 30/09/2019	Spot Bond	67.16812	2.02041	67.16812	2.01718			0.00	0	0.00
ZA001	On 01/09/2016	Spot Bond	100.00000	7.90948	100.00000	7.89447			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
ZA002	On 16/08/2024	Spot Bond	100.00000	0.03185	100.00000	100.00000	0.03179			0.00	0	0.00
ZA003	On 01/09/2016	Spot Bond	100.00000	7.90948	100.00000	100.00000	7.89447			0.00	0	0.00
ZA007	On 31/03/2015	Spot Bond	100.00000	21.19277	100.00000	100.00000	21.15256			0.00	0	0.00
ZA008	On 19/03/2015	Spot Bond	100.00000	21.68126	100.00000	100.00000	21.64013			0.00	0	0.00
ZA009	On 22/04/2015	Spot Bond	100.00000	20.32560	100.00000	100.00000	20.28704			0.00	0	0.00
ZA010	On 22/04/2015	Spot Bond	100.00000	20.32560	100.00000	100.00000	20.28704			0.00	0	0.00
ZA011	On 20/05/2015	Spot Bond	100.00000	19.27306	100.00000	100.00000	19.23649			0.00	0	0.00
ZA012	On 20/05/2015	Spot Bond	100.00000	19.27306	100.00000	100.00000	19.23649			0.00	0	0.00
ZA013	On 18/06/2015	Spot Bond	100.00000	18.24035	100.00000	100.00000	18.20575			0.00	0	0.00
ZA014	On 18/06/2015	Spot Bond	100.00000	18.24035	100.00000	100.00000	18.20575			0.00	0	0.00
ZA015	On 20/07/2015	Spot Bond	100.00000	17.16491	100.00000	100.00000	17.13234			0.00	0	0.00
ZA016	On 20/07/2015	Spot Bond	100.00000	17.16491	100.00000	100.00000	17.13234			0.00	0	0.00
ZA017	On 20/08/2015	Spot Bond	100.00000	16.18358	100.00000	100.00000	16.15288			0.00	0	0.00
ZA018	On 20/08/2015	Spot Bond	100.00000	16.18358	100.00000	100.00000	16.15288			0.00	0	0.00
ZA019	On 21/09/2015	Spot Bond	100.00000	15.22941	100.00000	100.00000	15.20051			0.00	0	0.00
ZA020	On 21/09/2015	Spot Bond	100.00000	15.22941	100.00000	100.00000	15.20051			0.00	0	0.00
ZA021	On 20/10/2015	Spot Bond	100.00000	14.41337	100.00000	100.00000	14.38602			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM Yield	MarkPrice	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
ZA022	On 18/11/2015	Spot Bond	100.00000	13.64106	100.00000	13.61518			0.00	0	0.00
ZA023	On 20/04/2016	Spot Bond	100.00000	10.20147	100.00000	10.18212			0.00	0	0.00
ZA024	On 20/05/2016	Spot Bond	100.00000	9.63653	100.00000	9.61825			0.00	0	0.00
ZA025	On 21/06/2016	Spot Bond	100.00000	9.06837	100.00000	9.05116			0.00	0	0.00
ZA026	On 21/06/2016	Spot Bond	100.00000	9.06837	100.00000	9.05116			0.00	0	0.00
ZA027	On 20/07/2016	Spot Bond	100.00000	8.58246	100.00000	8.56617			0.00	0	0.00
ZA028	On 19/08/2016	Spot Bond	100.00000	8.10717	100.00000	8.09179			0.00	0	0.00
ZA029	On 20/09/2016	Spot Bond	100.00000	7.62918	100.00000	7.61470			0.00	0	0.00

Total for j-Bonds : **500,254,444,685,469.00 ,706,598,601 88 104 841 358.00**

Grand Total: **10,254,985,227,853.00 '06,604,980 88 106 186 047.00**