



JOHANNESBURG STOCK EXCHANGE

Interest Rates & Currency Derivatives

Daily MTM Report

Daily summary for: 19/12/2012

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	8.62250	8.62250	8.63510	8.63510		13.21	164,465,565.00	19,074	305,452.00		
\$ / R	On 18/03/2013	Foreign Exchange Future	10.85	Call	10.31830	0.01032	11.50270	0.01150	10.318	23.61	0.00	0	250.00
\$ / R	On 18/03/2013	Foreign Exchange Future	10.85	Put	2,237.81830	2.23782	2,226.40270	2.22640	2,237.818	23.61	0.00	0	0.00
\$ / R	On 18/03/2013	Foreign Exchange Future	11.00	Call	8.96810	0.00897	9.98360	0.00998	8.968	24.22	0.00	0	0.00
\$ / R	On 18/03/2013	Foreign Exchange Future	11.00	Put	2,386.46810	2.38647	2,374.88360	2.37488	2,386.468	24.22	0.00	0	0.00
\$ / R	On 18/03/2013	Foreign Exchange Future	10.00	Call	25.99200	0.02599	28.37050	0.02837	25.992	19.86	0.00	0	21,000.00
\$ / R	On 18/03/2013	Foreign Exchange Future	10.00	Put	1,403.49200	1.40349	1,393.27050	1.39327	1,403.492	19.86	0.00	0	0.00
\$ / R	On 18/03/2013	Foreign Exchange Future	10.20	Call	20.76490	0.02076	22.71120	0.02271	20.765	20.85	0.00	0	250.00
\$ / R	On 18/03/2013	Foreign Exchange Future	10.20	Put	1,598.26490	1.59826	1,587.61120	1.58761	1,598.265	20.85	0.00	0	0.00
\$ / R	On 18/03/2013	Foreign Exchange Future	10.55	Call	14.04670	0.01405	15.68360	0.01568	14.047	22.37	0.00	0	250.00
\$ / R	On 18/03/2013	Foreign Exchange Future	10.55	Put	1,941.54670	1.94155	1,930.58360	1.93058	1,941.547	22.37	0.00	0	0.00
\$ / R	On 18/03/2013	Foreign Exchange Future	9.50	Call	50.44960	0.05045	54.58320	0.05458	50.450	17.40	0.00	0	3,500.00
\$ / R	On 18/03/2013	Foreign Exchange Future	9.50	Put	927.94960	0.92795	919.48320	0.91948	927.950	17.40	0.00	0	0.00
\$ / R	On 18/03/2013	Foreign Exchange Future	9.55	Call	46.89770	0.04690	50.79960	0.05080	46.898	17.65	0.00	0	0.00
\$ / R	On 18/03/2013	Foreign Exchange Future	9.55	Put	974.39770	0.97440	965.69960	0.96570	974.398	17.65	0.00	0	0.00
\$ / R	On 18/03/2013	Foreign Exchange Future	9.60	Call	43.66000	0.04366	47.34460	0.04734	43.660	17.89	0.00	0	200.00
\$ / R	On 18/03/2013	Foreign Exchange Future	9.60	Put	1,021.16000	1.02116	1,012.24460	1.01224	1,021.160	17.89	0.00	0	0.00

Contract Details			Strike	Call / Put	MTM	Yield	MarkPrice	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
\$ / R	On 18/03/2013	Foreign Exchange Future	9.35	Call	63.30440		0.06330	67.93480	0.06793	63.304	16.66	0.00	0	200.00
\$ / R	On 18/03/2013	Foreign Exchange Future	9.35	Put	790.80440		0.79080	782.83480	0.78283	790.804	16.66	0.00	0	0.00
\$ / R	On 18/03/2013	Foreign Exchange Future	9.41	Call	57.72850		0.05773	62.14120	0.06214	57.729	16.96	0.00	0	2,000.00
\$ / R	On 18/03/2013	Foreign Exchange Future	9.41	Put	845.22850		0.84523	837.04120	0.83704	845.229	16.96	0.00	0	0.00
\$ / R	On 18/03/2013	Foreign Exchange Future	9.45	Call	54.35160		0.05435	58.62620	0.05863	54.352	17.15	0.00	0	1,000.00
\$ / R	On 18/03/2013	Foreign Exchange Future	9.45	Put	881.85160		0.88185	873.52620	0.87353	881.852	17.15	0.00	0	0.00
\$ / R	On 18/03/2013	Foreign Exchange Future	9.25	Call	74.15650		0.07416	79.17840	0.07918	74.156	16.16	0.00	0	5,000.00
\$ / R	On 18/03/2013	Foreign Exchange Future	9.25	Put	701.65650		0.70166	694.07840	0.69408	701.656	16.16	0.00	0	0.00
\$ / R	On 18/03/2013	Foreign Exchange Future	9.30	Call	68.46770		0.06847	73.28980	0.07329	68.468	16.41	0.00	0	10,000.00
\$ / R	On 18/03/2013	Foreign Exchange Future	9.30	Put	745.96770		0.74597	738.18980	0.73819	745.968	16.41	0.00	0	0.00
\$ / R	On 18/03/2013	Foreign Exchange Future	9.32	Call	66.34190		0.06634	71.08640	0.07109	66.342	16.51	0.00	0	2,000.00
\$ / R	On 18/03/2013	Foreign Exchange Future	9.32	Put	763.84190		0.76384	755.98640	0.75599	763.842	16.51	0.00	0	0.00
\$ / R	On 18/03/2013	Foreign Exchange Future	8.85	Call	148.76020		0.14876	155.56430	0.15556	148.760	14.29	0.00	0	200.00
\$ / R	On 18/03/2013	Foreign Exchange Future	8.85	Put	376.26020		0.37626	370.46430	0.37046	376.260	14.29	0.00	0	0.00
\$ / R	On 18/03/2013	Foreign Exchange Future	9.00	Call	113.15470		0.11315	119.53670	0.11954	113.155	14.95	33,946.41	300	21,300.00
\$ / R	On 18/03/2013	Foreign Exchange Future	9.00	Put	490.65470		0.49065	484.43670	0.48444	490.655	14.95	0.00	0	1,000.00
\$ / R	On 18/03/2013	Foreign Exchange Future	9.10	Call	94.98150		0.09498	100.66090	0.10066	94.981	15.41	0.00	0	10,000.00
\$ / R	On 18/03/2013	Foreign Exchange Future	9.10	Put	572.48150		0.57248	565.56090	0.56556	572.482	15.41	0.00	0	0.00
\$ / R	On 18/03/2013	Foreign Exchange Future	8.60	Call	235.41530		0.23542	245.20250	0.24520	235.415	13.21	0.00	0	0.00
\$ / R	On 18/03/2013	Foreign Exchange Future	8.60	Put	212.91530		0.21292	210.10250	0.21010	212.915	13.21	0.00	0	6,500.00
\$ / R	On 18/03/2013	Foreign Exchange Future	8.70	Call	196.01110		0.19601	203.24930	0.20325	196.011	13.64	0.00	0	0.00
\$ / R	On 18/03/2013	Foreign Exchange Future	8.70	Put	273.51110		0.27351	268.14930	0.26815	273.511	13.64	0.00	0	0.00
\$ / R	On 18/03/2013	Foreign Exchange Future	8.75	Call	178.78920		0.17879	185.87960	0.18588	178.789	13.86	0.00	0	0.00
\$ / R	On 18/03/2013	Foreign Exchange Future	8.75	Put	306.28920		0.30629	300.77960	0.30078	306.289	13.86	1,562,074.92	5,100	6,000.00
\$ / R	On 18/03/2013	Foreign Exchange Future	8.30	Call	412.16390		0.41216	421.20270	0.42120	412.164	12.80	0.00	0	0.00
\$ / R	On 18/03/2013	Foreign Exchange Future	8.30	Put	89.66390		0.08966	86.10270	0.08610	89.664	12.80	0.00	0	7,000.00
\$ / R	On 18/03/2013	Foreign Exchange Future	8.40	Call	345.96910		0.34597	355.17080	0.35517	345.969	12.93	0.00	0	0.00
\$ / R	On 18/03/2013	Foreign Exchange Future	8.40	Put	123.46910		0.12347	120.07080	0.12007	123.469	12.93	0.00	0	3,000.00

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	8.50	Call	287.02610		0.28703	296.50210	0.29650	287.026	13.07	0.00	0	0.00
\$ / R	On 18/03/2013	Foreign Exchange Future	8.50	Put	164.52610		0.16453	161.40210	0.16140	164.526	13.07	0.00	0	3,376.00
\$ / R	On 18/03/2013	Foreign Exchange Future	7.95	Call	699.07010		0.69907	710.33000	0.71033	699.070	13.07	0.00	0	0.00
\$ / R	On 18/03/2013	Foreign Exchange Future	7.95	Put	26.57010		0.02657	25.23000	0.02523	26.570	13.07	0.00	0	0.00
\$ / R	On 18/03/2013	Foreign Exchange Future	8.00	Call	654.06180		0.65406	665.29570	0.66530	654.062	12.95	0.00	0	0.00
\$ / R	On 18/03/2013	Foreign Exchange Future	8.00	Put	31.56180		0.03156	30.19570	0.03020	31.562	12.95	0.00	0	10,000.00
\$ / R	On 18/03/2013	Foreign Exchange Future	8.10	Call	566.54110		0.56654	577.77080	0.57777	566.541	12.71	0.00	0	0.00
\$ / R	On 18/03/2013	Foreign Exchange Future	8.10	Put	44.04110		0.04404	42.67080	0.04267	44.041	12.71	0.00	0	180.00
\$ / R	On 18/03/2013	Foreign Exchange Future	7.90	Call	744.78720		0.74479	756.08680	0.75609	744.787	13.19	0.00	0	0.00
\$ / R	On 18/03/2013	Foreign Exchange Future	7.90	Put	22.28720		0.02229	20.98680	0.02099	22.287	13.19	0.00	0	0.00
\$ / R	On 14/06/2013	Foreign Exchange Future			8.72400		8.72400	8.73800	8.73800		14.40	1,404,564.00	161	53,045.00
\$ / R	On 14/06/2013	Foreign Exchange Future	9.40	Call	172.15590		0.17216	178.29110	0.17829	172.156	17.01	0.00	0	300.00
\$ / R	On 14/06/2013	Foreign Exchange Future	9.40	Put	848.15590		0.84816	840.29110	0.84029	848.156	17.01	0.00	0	0.00
\$ / R	On 14/06/2013	Foreign Exchange Future	9.70	Call	130.20860		0.13021	135.66010	0.13566	130.209	18.15	0.00	0	300.00
\$ / R	On 14/06/2013	Foreign Exchange Future	9.70	Put	1,106.20860		1.10621	1,097.66010	1.09766	1,106.209	18.15	0.00	0	0.00
\$ / R	On 14/06/2013	Foreign Exchange Future	9.85	Call	114.17880		0.11418	119.16250	0.11916	114.179	18.71	0.00	0	500.00
\$ / R	On 14/06/2013	Foreign Exchange Future	9.85	Put	1,240.17880		1.24018	1,231.16250	1.23116	1,240.179	18.71	0.00	0	0.00
\$ / R	On 14/06/2013	Foreign Exchange Future	8.75	Call	340.94320		0.34094	348.89600	0.34890	340.943	14.58	0.00	0	0.00
\$ / R	On 14/06/2013	Foreign Exchange Future	8.75	Put	366.94320		0.36694	360.89600	0.36090	366.943	14.58	0.00	0	500.00
\$ / R	On 14/06/2013	Foreign Exchange Future	8.76	Call	337.17390		0.33717	345.10200	0.34510	337.174	14.62	0.00	0	0.00
\$ / R	On 14/06/2013	Foreign Exchange Future	8.76	Put	373.17390		0.37317	367.10200	0.36710	373.174	14.62	0.00	0	0.00
\$ / R	On 14/06/2013	Foreign Exchange Future	9.30	Call	189.84990		0.18985	196.33510	0.19634	189.850	16.63	0.00	0	0.00
\$ / R	On 14/06/2013	Foreign Exchange Future	9.30	Put	765.84990		0.76585	758.33510	0.75834	765.850	16.63	0.00	0	300.00
\$ / R	On 14/06/2013	Foreign Exchange Future	8.74	Call	344.75760		0.34476	352.96400	0.35296	344.758	14.55	0.00	0	0.00
\$ / R	On 14/06/2013	Foreign Exchange Future	8.74	Put	360.75760		0.36076	354.96400	0.35496	360.758	14.55	0.00	0	0.00
\$ / R	On 16/09/2013	Foreign Exchange Future			8.83110		8.83110	8.84660	8.84660		15.23	0.00	0	22,000.00
\$ / R	On 16/09/2013	Foreign Exchange Future	9.66	Call	244.67940		0.24468	248.56280	0.24856	244.679	17.81	0.00	0	0.00
\$ / R	On 16/09/2013	Foreign Exchange Future	9.66	Put	1,073.57940		1.07358	1,061.96280	1.06196	1,073.579	17.81	0.00	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	10.20	Call	171.85090		0.17185	174.92800	0.17493	171.851	19.47	0.00	0	500.00
\$ / R	On 16/09/2013	Foreign Exchange Future	10.20	Put	1,540.75090		1.54075	1,528.32800	1.52833	1,540.751	19.47	0.00	0	0.00
\$ / R	On 16/09/2013	Foreign Exchange Future	8.75	Call	492.77530		0.49278	499.30800	0.49931	492.775	14.94	0.00	0	0.00
\$ / R	On 16/09/2013	Foreign Exchange Future	8.75	Put	411.67530		0.41168	402.70800	0.40271	411.675	14.94	0.00	0	500.00
\$ / R	On 16/09/2013	Foreign Exchange Future	9.64	Call	248.08010		0.24808	251.99760	0.25200	248.080	17.74	0.00	0	0.00
\$ / R	On 16/09/2013	Foreign Exchange Future	9.64	Put	1,056.98010		1.05698	1,045.39760	1.04540	1,056.980	17.74	0.00	0	0.00
\$ / R	On 16/09/2013	Foreign Exchange Future	9.65	Call	246.37020		0.24637	250.27190	0.25027	246.370	17.78	0.00	0	0.00
\$ / R	On 16/09/2013	Foreign Exchange Future	9.65	Put	1,065.27020		1.06527	1,053.67190	1.05367	1,065.270	17.78	0.00	0	0.00
\$ / R	On 13/12/2013	Foreign Exchange Future			8.93240		8.93240	8.94940	8.94940		15.69	0.00	0	5,542.00
\$ / R	On 13/12/2013	Foreign Exchange Future	9.69	Call	343.85820		0.34386	351.50960	0.35151	343.858	17.79	0.00	0	750.00
\$ / R	On 13/12/2013	Foreign Exchange Future	9.69	Put	1,101.45820		1.10146	1,092.10960	1.09211	1,101.458	17.79	0.00	0	0.00
\$ / R	On 13/12/2013	Foreign Exchange Future	10.27	Call	251.19380		0.25119	256.88140	0.25688	251.194	19.39	0.00	0	750.00
\$ / R	On 13/12/2013	Foreign Exchange Future	10.27	Put	1,588.79380		1.58879	1,577.48140	1.57748	1,588.794	19.39	0.00	0	0.00
\$ / R	On 13/12/2013	Foreign Exchange Future	8.98	Call	535.78690		0.53579	547.02470	0.54702	535.787	15.77	0.00	0	0.00
\$ / R	On 13/12/2013	Foreign Exchange Future	8.98	Put	581.28690		0.58129	575.52470	0.57552	581.287	15.77	0.00	0	0.00
\$ / R	On 13/12/2013	Foreign Exchange Future	9.00	Call	527.96960		0.52797	539.08070	0.53908	527.970	15.83	0.00	0	0.00
\$ / R	On 13/12/2013	Foreign Exchange Future	9.00	Put	595.56960		0.59557	589.68070	0.58968	595.570	15.83	0.00	0	750.00
\$ / R	On 13/12/2013	Foreign Exchange Future	9.03	Call	518.29950		0.51830	529.25180	0.52925	518.299	15.91	0.00	0	0.00
\$ / R	On 13/12/2013	Foreign Exchange Future	9.03	Put	613.79950		0.61380	607.75180	0.60775	613.799	15.91	0.00	0	0.00
\$ / R	On 13/12/2013	Foreign Exchange Future	8.75	Call	624.28770		0.62429	636.84670	0.63685	624.288	15.11	0.00	0	0.00
\$ / R	On 13/12/2013	Foreign Exchange Future	8.75	Put	441.88770		0.44189	437.44670	0.43745	441.888	15.11	0.00	0	750.00
\$ / R	On 13/12/2013	Foreign Exchange Future	8.90	Call	564.29210		0.56429	575.98170	0.57598	564.292	15.55	0.00	0	0.00
\$ / R	On 13/12/2013	Foreign Exchange Future	8.90	Put	531.89210		0.53189	526.58170	0.52658	531.892	15.55	0.00	0	0.00
\$ / R	On 13/12/2013	Foreign Exchange Future	8.93	Call	553.91450		0.55391	565.43980	0.56544	553.914	15.63	0.00	0	0.00
\$ / R	On 13/12/2013	Foreign Exchange Future	8.93	Put	549.41450		0.54941	543.93980	0.54394	549.414	15.63	0.00	0	0.00
\$ / R	On 13/12/2013	Foreign Exchange Future	8.00	Call	1,075.24910		1.07525	1,091.83690	1.09184	1,075.249	14.02	0.00	0	0.00
\$ / R	On 13/12/2013	Foreign Exchange Future	8.00	Put	142.84910		0.14285	142.43690	0.14244	142.849	14.02	0.00	0	0.00
\$ / R	On 12/12/2014	Foreign Exchange Future			9.10400		9.10400	9.11730	9.11730		16.21	0.00	0	0.00

Contract Details			Strike	Call / Put	MTM	Yield	MarkPrice	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
\$ / R	On 12/12/2014	Foreign Exchange Future	8.55	Call	1,049.23350		1.04923	1,061.35390	1.06135	1,049.234	14.95	0.00	0	0.00
\$ / R	On 12/12/2014	Foreign Exchange Future	8.55	Put	495.23350		0.49523	494.05390	0.49405	495.233	14.95	0.00	0	0.00
\$ / R	On 12/12/2014	Foreign Exchange Future	9.60	Call	667.37250		0.66737	676.19640	0.67620	667.373	17.06	0.00	0	0.00
\$ / R	On 12/12/2014	Foreign Exchange Future	9.60	Put	1,163.37250		1.16337	1,158.89640	1.15890	1,163.373	17.06	0.00	0	0.00
\$ / R	On 12/12/2014	Foreign Exchange Future	8.00	Call	1,382.39230		1.38239	1,396.48100	1.39648	1,382.392	14.53	0.00	0	200.00
\$ / R	On 12/12/2014	Foreign Exchange Future	8.00	Put	278.39230		0.27839	279.18100	0.27918	278.392	14.53	0.00	0	0.00
\$ / R	On 12/12/2014	Foreign Exchange Future	8.45	Call	1,101.82340		1.10182	1,114.42010	1.11442	1,101.823	14.82	0.00	0	0.00
\$ / R	On 12/12/2014	Foreign Exchange Future	8.45	Put	447.82340		0.44782	447.12010	0.44712	447.823	14.82	0.00	0	0.00
\$ / R	On 12/12/2014	Foreign Exchange Future	8.50	Call	1,075.21450		1.07521	1,087.57620	1.08758	1,075.214	14.89	0.00	0	0.00
\$ / R	On 12/12/2014	Foreign Exchange Future	8.50	Put	471.21450		0.47121	470.27620	0.47028	471.214	14.89	0.00	0	0.00
\$ / R	On 14/12/2015	Foreign Exchange Future			9.82290		9.82290	9.83170	9.83170		18.02	0.00	0	0.00
\$ / R	On 14/12/2015	Foreign Exchange Future	9.15	Call	1,479.56590		1.47957	1,455.46090	1.45546	1,479.566	17.05	0.00	0	0.00
\$ / R	On 14/12/2015	Foreign Exchange Future	9.15	Put	806.66590		0.80667	773.76090	0.77376	806.666	17.05	0.00	0	0.00
\$ / R	On 14/12/2015	Foreign Exchange Future	9.20	Call	1,460.05510		1.46006	1,435.61940	1.43562	1,460.055	17.17	0.00	0	0.00
\$ / R	On 14/12/2015	Foreign Exchange Future	9.20	Put	837.15510		0.83716	803.91940	0.80392	837.155	17.17	0.00	0	0.00
\$ / R	On 14/12/2015	Foreign Exchange Future	9.25	Call	1,441.00080		1.44100	1,416.26070	1.41626	1,441.001	17.28	0.00	0	0.00
\$ / R	On 14/12/2015	Foreign Exchange Future	9.25	Put	868.10080		0.86810	834.56070	0.83456	868.101	17.28	0.00	0	0.00
\$ / R MAXI	On 18/03/2013	Foreign Exchange Future			8.62250		8.62250	8.63510	8.63510		13.21	43,112.50	5	1,432.00
\$ / R MAXI	On 18/03/2013	Foreign Exchange Future	8.69	Call	19,964.71320		0.19965	20,691.49260	0.20691	19,964.713	13.60	0.00	0	0.00
\$ / R MAXI	On 18/03/2013	Foreign Exchange Future	8.69	Put	26,714.71320		0.26715	26,181.49260	0.26181	26,714.713	13.60	0.00	0	0.00
\$ / R MAXI	On 18/03/2013	Foreign Exchange Future	8.74	Call	18,211.04190		0.18211	18,922.92940	0.18923	18,211.042	13.82	0.00	0	0.00
\$ / R MAXI	On 18/03/2013	Foreign Exchange Future	8.74	Put	29,961.04190		0.29961	29,412.92940	0.29413	29,961.042	13.82	0.00	0	0.00
\$ / R MAXI	On 18/03/2013	Foreign Exchange Future	8.75	Call	17,878.91910		0.17879	18,587.95780	0.18588	17,878.919	13.86	0.00	0	0.00
\$ / R MAXI	On 18/03/2013	Foreign Exchange Future	8.75	Put	30,628.91910		0.30629	30,077.95780	0.30078	30,628.919	13.86	0.00	0	0.00
\$ / R MAXI	On 18/03/2013	Foreign Exchange Future	8.76	Call	17,552.99540		0.17553	18,259.03520	0.18259	17,552.995	13.90	0.00	0	0.00
\$ / R MAXI	On 18/03/2013	Foreign Exchange Future	8.76	Put	31,302.99540		0.31303	30,749.03520	0.30749	31,302.995	13.90	0.00	0	0.00
\$ / R MAXI	On 18/03/2013	Foreign Exchange Future	9.02	Call	10,913.99470		0.10914	11,546.67780	0.11547	10,913.995	15.04	0.00	0	97.00
\$ / R MAXI	On 18/03/2013	Foreign Exchange Future	9.02	Put	50,663.99470		0.50664	50,036.67780	0.50037	50,663.995	15.04	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
\$ / R MAXI	On 14/06/2013	Foreign Exchange Future			8.72400		8.72400	8.73800	8.73800		14.40		0.00	0	10.00
\$ / R MAXI	On 14/06/2013	Foreign Exchange Future	8.75	Call	34,094.32100		0.34094	34,889.60080	0.34890	34,094.321	14.58		0.00	0	0.00
\$ / R MAXI	On 14/06/2013	Foreign Exchange Future	8.75	Put	36,694.32100		0.36694	36,089.60080	0.36090	36,694.321	14.58		0.00	0	0.00
\$ / R MAXI	On 14/06/2013	Foreign Exchange Future	8.76	Call	33,717.39180		0.33717	34,510.20360	0.34510	33,717.392	14.62		0.00	0	0.00
\$ / R MAXI	On 14/06/2013	Foreign Exchange Future	8.76	Put	37,317.39180		0.37317	36,710.20360	0.36710	37,317.392	14.62		0.00	0	0.00
\$ / R MAXI	On 14/06/2013	Foreign Exchange Future	8.74	Call	34,475.76170		0.34476	35,296.39570	0.35296	34,475.762	14.55		0.00	0	0.00
\$ / R MAXI	On 14/06/2013	Foreign Exchange Future	8.74	Put	36,075.76170		0.36076	35,496.39570	0.35496	36,075.762	14.55		0.00	0	0.00
\$ / R MAXI	On 16/09/2013	Foreign Exchange Future			8.83110		8.83110	8.84660	8.84660		15.23		0.00	0	0.00
\$ / R MAXI	On 16/09/2013	Foreign Exchange Future	8.90	Call	43,507.73930		0.43508	44,096.74030	0.44097	43,507.739	15.39		0.00	0	0.00
\$ / R MAXI	On 16/09/2013	Foreign Exchange Future	8.90	Put	50,397.73930		0.50398	49,436.74030	0.49437	50,397.739	15.39		0.00	0	0.00
\$ / R MAXI	On 16/09/2013	Foreign Exchange Future	8.91	Call	43,154.71940		0.43155	43,739.71510	0.43740	43,154.719	15.42		0.00	0	0.00
\$ / R MAXI	On 16/09/2013	Foreign Exchange Future	8.91	Put	51,044.71940		0.51045	50,079.71510	0.50080	51,044.719	15.42		0.00	0	0.00
\$ / R MAXI	On 16/09/2013	Foreign Exchange Future	8.89	Call	43,864.12080		0.43864	44,457.16850	0.44457	43,864.121	15.36		0.00	0	0.00
\$ / R MAXI	On 16/09/2013	Foreign Exchange Future	8.89	Put	49,754.12080		0.49754	48,797.16850	0.48797	49,754.121	15.36		0.00	0	0.00
£ / R	On 18/03/2013	Foreign Exchange Future			14.03570		14.03570	14.00750	14.00750		10.45		12,407,558.80	884	8,816.00
£ / R	On 18/03/2013	Foreign Exchange Future	13.34	Call	748.95760		0.74896	727.09230	0.72709	748.958	10.00		0.00	0	0.00
£ / R	On 18/03/2013	Foreign Exchange Future	13.34	Put	53.25760		0.05326	59.59230	0.05959	53.258	10.00		0.00	0	0.00
£ / R	On 18/03/2013	Foreign Exchange Future	13.35	Call	740.14940		0.74015	718.90450	0.71890	740.149	9.98		0.00	0	0.00
£ / R	On 18/03/2013	Foreign Exchange Future	13.35	Put	54.44940		0.05445	61.40450	0.06140	54.449	9.98		0.00	0	0.00
£ / R	On 18/03/2013	Foreign Exchange Future	13.36	Call	731.86760		0.73187	710.75950	0.71076	731.868	9.98		0.00	0	0.00
£ / R	On 18/03/2013	Foreign Exchange Future	13.36	Put	56.16760		0.05617	63.25950	0.06326	56.168	9.98		0.00	0	0.00
£ / R	On 18/03/2013	Foreign Exchange Future	14.40	Call	167.57160		0.16757	161.22730	0.16123	167.572	11.32		0.00	0	0.00
£ / R	On 18/03/2013	Foreign Exchange Future	14.40	Put	531.87160		0.53187	553.72730	0.55373	531.872	11.32		0.00	0	0.00
£ / R	On 18/03/2013	Foreign Exchange Future	13.53	Call	598.03710		0.59804	579.02540	0.57903	598.037	10.10		0.00	0	0.00
£ / R	On 18/03/2013	Foreign Exchange Future	13.53	Put	92.33710		0.09234	101.52540	0.10153	92.337	10.10		0.00	0	0.00
£ / R	On 18/03/2013	Foreign Exchange Future	13.70	Call	478.33230		0.47833	461.44650	0.46145	478.332	10.21		0.00	0	0.00
£ / R	On 18/03/2013	Foreign Exchange Future	13.70	Put	142.63230		0.14263	153.94650	0.15395	142.632	10.21		0.00	0	200.00
£ / R	On 18/03/2013	Foreign Exchange Future	13.90	Call	357.61230		0.35761	343.14160	0.34314	357.612	10.35		0.00	0	200.00

Contract Details			Strike	Call / Put	MTM	Yield	MarkPrice	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
£ / R	On 18/03/2013	Foreign Exchange Future	13.90	Put	221.91230		0.22191	235.64160	0.23564	221.912	10.35	0.00	0	0.00
£ / R	On 14/06/2013	Foreign Exchange Future			14.19690		14.19690	14.17020	14.17020		12.11	0.00	0	2,257.00
£ / R	On 14/06/2013	Foreign Exchange Future	14.80	Call	292.00920		0.29201	284.73220	0.28473	292.009	13.44	0.00	0	200.00
£ / R	On 14/06/2013	Foreign Exchange Future	14.80	Put	895.10920		0.89511	914.53220	0.91453	895.109	13.44	0.00	0	0.00
£ / R	On 14/06/2013	Foreign Exchange Future	15.30	Call	197.66680		0.19767	192.52440	0.19252	197.667	14.49	0.00	0	200.00
£ / R	On 14/06/2013	Foreign Exchange Future	15.30	Put	1,300.76680		1.30077	1,322.32440	1.32232	1,300.767	14.49	0.00	0	0.00
£ / R	On 14/06/2013	Foreign Exchange Future	14.34	Call	423.79440		0.42379	414.33800	0.41434	423.794	12.42	0.00	0	0.00
£ / R	On 14/06/2013	Foreign Exchange Future	14.34	Put	566.89440		0.56689	584.13800	0.58414	566.894	12.42	0.00	0	0.00
£ / R	On 14/06/2013	Foreign Exchange Future	14.40	Call	403.36300		0.40336	394.25140	0.39425	403.363	12.55	0.00	0	0.00
£ / R	On 14/06/2013	Foreign Exchange Future	14.40	Put	606.46300		0.60646	624.05140	0.62405	606.463	12.55	0.00	0	0.00
£ / R	On 14/06/2013	Foreign Exchange Future	14.65	Call	329.11800		0.32912	321.23140	0.32123	329.118	13.10	0.00	0	0.00
£ / R	On 14/06/2013	Foreign Exchange Future	14.65	Put	782.21800		0.78222	801.03140	0.80103	782.218	13.10	0.00	0	200.00
£ / R	On 14/06/2013	Foreign Exchange Future	13.79	Call	679.49850		0.67950	665.68250	0.66568	679.499	11.50	0.00	0	0.00
£ / R	On 14/06/2013	Foreign Exchange Future	13.79	Put	272.59850		0.27260	285.48250	0.28548	272.598	11.50	0.00	0	0.00
£ / R	On 14/06/2013	Foreign Exchange Future	13.80	Call	673.78880		0.67379	660.03230	0.66003	673.789	11.51	0.00	0	0.00
£ / R	On 14/06/2013	Foreign Exchange Future	13.80	Put	276.88880		0.27689	289.83230	0.28983	276.889	11.51	0.00	0	0.00
£ / R	On 14/06/2013	Foreign Exchange Future	13.81	Call	668.11730		0.66812	654.41610	0.65442	668.117	11.53	0.00	0	0.00
£ / R	On 14/06/2013	Foreign Exchange Future	13.81	Put	281.21730		0.28122	294.21610	0.29422	281.217	11.53	0.00	0	0.00
£ / R	On 14/06/2013	Foreign Exchange Future	12.00	Call	2,213.28230		2.21328	2,187.08890	2.18709	2,213.282	13.27	0.00	0	0.00
£ / R	On 14/06/2013	Foreign Exchange Future	12.00	Put	16.38230		0.01638	16.88890	0.01689	16.382	13.27	0.00	0	699.00
£ / R	On 14/06/2013	Foreign Exchange Future	13.00	Call	1,258.17520		1.25818	1,236.43100	1.23643	1,258.175	10.83	0.00	0	0.00
£ / R	On 14/06/2013	Foreign Exchange Future	13.00	Put	61.27520		0.06128	66.23100	0.06623	61.275	10.83	0.00	0	699.00
£ / R	On 16/09/2013	Foreign Exchange Future			14.36690		14.36690	14.34220	14.34220		12.65	0.00	0	0.00
£ / R	On 16/09/2013	Foreign Exchange Future	14.75	Call	496.10870		0.49611	487.31850	0.48732	496.109	13.40	0.00	0	0.00
£ / R	On 16/09/2013	Foreign Exchange Future	14.75	Put	879.20870		0.87921	895.11850	0.89512	879.209	13.40	0.00	0	0.00
£ / R	On 16/09/2013	Foreign Exchange Future	14.76	Call	493.16810		0.49317	484.41110	0.48441	493.168	13.42	0.00	0	0.00
£ / R	On 16/09/2013	Foreign Exchange Future	14.76	Put	886.26810		0.88627	902.21110	0.90221	886.268	13.42	0.00	0	0.00
£ / R	On 16/09/2013	Foreign Exchange Future	14.74	Call	499.07480		0.49907	490.24140	0.49024	499.075	13.38	0.00	0	0.00

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest	
£ / R	On 16/09/2013	Foreign Exchange Future	14.74	Put	872.17480	0.87217	888.04140	0.88804	872.175	13.38	0.00	0	0.00
£ / R	On 13/12/2013	Foreign Exchange Future			14.52820	14.52820	14.50530	14.50530		13.60	0.00	0	0.00
£ / R	On 13/12/2013	Foreign Exchange Future	14.90	Call	652.14910	0.65215	643.61920	0.64362	652.149	14.18	0.00	0	0.00
£ / R	On 13/12/2013	Foreign Exchange Future	14.90	Put	1,023.94910	1.02395	1,038.31920	1.03832	1,023.949	14.18	0.00	0	0.00
£ / R	On 13/12/2013	Foreign Exchange Future	14.91	Call	649.09920	0.64910	640.58730	0.64059	649.099	14.20	0.00	0	0.00
£ / R	On 13/12/2013	Foreign Exchange Future	14.91	Put	1,030.89920	1.03090	1,045.28730	1.04529	1,030.899	14.20	0.00	0	0.00
£ / R	On 13/12/2013	Foreign Exchange Future	14.89	Call	655.22230	0.65522	646.66850	0.64667	655.222	14.16	0.00	0	0.00
£ / R	On 13/12/2013	Foreign Exchange Future	14.89	Put	1,017.02230	1.01702	1,031.36850	1.03137	1,017.022	14.16	0.00	0	0.00
¥ / R	On 18/03/2013	Foreign Exchange Future			0.10210	0.10210	0.10290	0.10290		14.11	0.00	0	24,111.00
¥ / R	On 18/03/2013	Foreign Exchange Future	0.09	Call	1,223.95790	0.01224	1,301.01350	0.01301	1,223.958	15.24	0.00	0	0.00
¥ / R	On 18/03/2013	Foreign Exchange Future	0.09	Put	13.95790	0.00014	11.01350	0.00011	13.958	15.24	0.00	0	0.00
¥ / R	On 18/03/2013	Foreign Exchange Future	0.10	Call	398.12390	0.00398	447.25940	0.00447	398.124	14.11	0.00	0	0.00
¥ / R	On 18/03/2013	Foreign Exchange Future	0.10	Put	188.12390	0.00188	157.25940	0.00157	188.124	14.11	0.00	0	0.00
¥ / R	On 18/03/2013	Foreign Exchange Future	0.11	Call	78.73150	0.00079	89.51620	0.00090	78.731	16.09	0.00	0	0.00
¥ / R	On 18/03/2013	Foreign Exchange Future	0.11	Put	868.73150	0.00869	799.51620	0.00800	868.731	16.09	0.00	0	0.00
¥ / R	On 14/06/2013	Foreign Exchange Future			0.10340	0.10340	0.10420	0.10420		15.85	2,585.00	25	13,593.00
¥ / R	On 14/06/2013	Foreign Exchange Future	0.09	Call	1,400.26030	0.01400	1,472.29420	0.01472	1,400.260	16.43	0.00	0	0.00
¥ / R	On 14/06/2013	Foreign Exchange Future	0.09	Put	60.26030	0.00060	52.29420	0.00052	60.260	16.43	0.00	0	0.00
¥ / R	On 14/06/2013	Foreign Exchange Future	0.10	Call	637.98700	0.00638	685.45140	0.00685	637.987	15.85	0.00	0	0.00
¥ / R	On 14/06/2013	Foreign Exchange Future	0.10	Put	297.98700	0.00298	265.45140	0.00265	297.987	15.85	0.00	0	0.00
¥ / R	On 14/06/2013	Foreign Exchange Future	0.11	Call	253.40340	0.00253	271.83930	0.00272	253.403	17.49	0.00	0	0.00
¥ / R	On 14/06/2013	Foreign Exchange Future	0.11	Put	913.40340	0.00913	851.83930	0.00852	913.403	17.49	0.00	0	0.00
€ / R	On 18/03/2013	Foreign Exchange Future			11.46600	11.46600	11.39140	11.39140		11.59	14,515,956.00	1,266	32,138.00
€ / R	On 18/03/2013	Foreign Exchange Future	11.00	Call	547.63620	0.54764	476.53240	0.47653	547.636	11.21	0.00	0	0.00
€ / R	On 18/03/2013	Foreign Exchange Future	11.00	Put	81.63620	0.08164	85.13240	0.08513	81.636	11.21	0.00	0	1,250.00
€ / R	On 18/03/2013	Foreign Exchange Future	11.01	Call	540.15450	0.54015	469.36900	0.46937	540.154	11.22	0.00	0	0.00
€ / R	On 18/03/2013	Foreign Exchange Future	11.01	Put	84.15450	0.08415	87.96900	0.08797	84.155	11.22	0.00	0	0.00

Contract Details			Strike	Call / Put	MTM	Yield	MarkPrice	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
€ / R	On 18/03/2013	Foreign Exchange Future	12.64	Call	37.92260		0.03792	31.53650	0.03154	37.923	14.87	0.00	0	27,600.00
€ / R	On 18/03/2013	Foreign Exchange Future	12.64	Put	1,211.92260		1.21192	1,280.13650	1.28014	1,211.923	14.87	0.00	0	0.00
€ / R	On 18/03/2013	Foreign Exchange Future	10.97	Call	570.40230		0.57040	498.40200	0.49840	570.402	11.19	0.00	0	0.00
€ / R	On 18/03/2013	Foreign Exchange Future	10.97	Put	74.40230		0.07440	77.00200	0.07700	74.402	11.19	0.00	0	0.00
€ / R	On 18/03/2013	Foreign Exchange Future	10.99	Call	555.17200		0.55517	483.76040	0.48376	555.172	11.20	0.00	0	0.00
€ / R	On 18/03/2013	Foreign Exchange Future	10.99	Put	79.17200		0.07917	82.36040	0.08236	79.172	11.20	0.00	0	0.00
€ / R	On 14/06/2013	Foreign Exchange Future			11.61150		11.61150	11.53750	11.53750		12.66	0.00	0	34,915.00
€ / R	On 14/06/2013	Foreign Exchange Future	11.24	Call	598.07590		0.59808	538.34290	0.53834	598.076	12.10	0.00	0	0.00
€ / R	On 14/06/2013	Foreign Exchange Future	11.24	Put	226.57590		0.22658	240.84290	0.24084	226.576	12.10	0.00	0	0.00
€ / R	On 14/06/2013	Foreign Exchange Future	11.25	Call	592.20970		0.59221	532.80840	0.53281	592.210	12.12	0.00	0	0.00
€ / R	On 14/06/2013	Foreign Exchange Future	11.25	Put	230.70970		0.23071	245.30840	0.24531	230.710	12.12	0.00	0	0.00
€ / R	On 14/06/2013	Foreign Exchange Future	11.26	Call	586.38740		0.58639	527.32300	0.52732	586.387	12.14	0.00	0	0.00
€ / R	On 14/06/2013	Foreign Exchange Future	11.26	Put	234.88740		0.23489	249.82300	0.24982	234.887	12.14	0.00	0	0.00
€ / R	On 16/09/2013	Foreign Exchange Future			11.76700		11.76700	11.69340	11.69340		13.38	0.00	0	23,020.00
€ / R	On 16/09/2013	Foreign Exchange Future	11.99	Call	460.77010		0.46077	423.10210	0.42310	460.770	13.85	0.00	0	0.00
€ / R	On 16/09/2013	Foreign Exchange Future	11.99	Put	683.77010		0.68377	719.70210	0.71970	683.770	13.85	0.00	0	0.00
€ / R	On 16/09/2013	Foreign Exchange Future	12.00	Call	457.43100		0.45743	420.00600	0.42001	457.431	13.87	0.00	0	0.00
€ / R	On 16/09/2013	Foreign Exchange Future	12.00	Put	690.43100		0.69043	726.60600	0.72661	690.431	13.87	0.00	0	0.00
€ / R	On 16/09/2013	Foreign Exchange Future	12.01	Call	454.12200		0.45412	416.93500	0.41694	454.122	13.89	0.00	0	0.00
€ / R	On 16/09/2013	Foreign Exchange Future	12.01	Put	697.12200		0.69712	733.53500	0.73353	697.122	13.89	0.00	0	0.00
€ / R	On 13/12/2013	Foreign Exchange Future			11.91510		11.91510	11.84270	11.84270		13.93	0.00	0	435.00
€ / R	On 13/12/2013	Foreign Exchange Future	11.20	Call	1,013.26280		1.01326	962.96670	0.96297	1,013.263	12.87	0.00	0	0.00
€ / R	On 13/12/2013	Foreign Exchange Future	11.20	Put	298.16280		0.29816	320.26670	0.32027	298.163	12.87	0.00	0	0.00
€ / R	On 13/12/2013	Foreign Exchange Future	11.44	Call	872.44070		0.87244	829.44340	0.82944	872.441	13.16	0.00	0	0.00
€ / R	On 13/12/2013	Foreign Exchange Future	11.44	Put	400.34070		0.40034	429.74340	0.42974	400.341	13.16	0.00	0	0.00
€ / R	On 13/12/2013	Foreign Exchange Future	11.49	Call	846.71910		0.84672	804.69750	0.80470	846.719	13.24	0.00	0	0.00
€ / R	On 13/12/2013	Foreign Exchange Future	11.49	Put	424.61910		0.42462	454.99750	0.45500	424.619	13.24	0.00	0	0.00
€ / R	On 13/12/2013	Foreign Exchange Future	11.54	Call	821.73560		0.82174	780.67520	0.78068	821.736	13.33	0.00	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	11.54	Put	449.63560		0.44964	480.97520	0.48098	449.636	13.33	0.00	0	0.00
2025	On 07/02/2013	Bond Future			114.14721		114.14721	114.09045	114.09045			0.00	0	0.00
2025	On 07/02/2013	Bond Future	110.99	Call	3,157.21000		3.15721	3,100.45000	3.10045	3,157.210		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	3,147.21000		3.14721	3,090.45000	3.09045	3,147.210		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	3,137.21000		3.13721	3,080.45000	3.08045	3,137.210		0.00	0	0.00
2025	On 07/02/2013	Bond Future	111.01	Put	0.00000		0.00000	0.00000	0.00000	0.000		0.00	0	0.00
2038	On 07/02/2013	Bond Future			113.94313		113.94313	113.43564	113.43564			0.00	0	0.00
2038	On 07/02/2013	Bond Future	105.99	Call	7,953.13000		7.95313	7,445.64000	7.44564	7,953.130		0.00	0	0.00
2038	On 07/02/2013	Bond Future	105.99	Put	0.00000		0.00000	0.00000	0.00000	0.000		0.00	0	0.00
2038	On 07/02/2013	Bond Future	106.00	Call	7,943.13000		7.94313	7,435.64000	7.43564	7,943.130		0.00	0	0.00
2038	On 07/02/2013	Bond Future	106.00	Put	0.00000		0.00000	0.00000	0.00000	0.000		0.00	0	0.00
2038	On 07/02/2013	Bond Future	106.01	Call	7,933.13000		7.93313	7,425.64000	7.42564	7,933.130		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			119.15269		119.15269	118.47786	118.47786			0.00	0	122.00
2050	On 07/02/2013	Bond Future	112.99	Call	6,162.69000		6.16269	5,487.86000	5.48786	6,162.690		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	6,152.69000		6.15269	5,477.86000	5.47786	6,152.690		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	6,142.69000		6.14269	5,467.86000	5.46786	6,142.690		0.00	0	0.00
2050	On 07/02/2013	Bond Future	113.01	Put	0.00000		0.00000	0.00000	0.00000	0.000		0.00	0	0.00
AIR03/R157	On 09/03/2016	Price Contribution			100.00000		100.00000	100.00000	100.00000			0.00	0	0.00
AL7T	On 07/02/2013	Index Future			488.83200		488.83200	487.37400	487.37400			0.00	0	12.00
AL7T	On 02/05/2013	Index Future			494.96900		494.96900	493.49000	493.49000			0.00	0	0.00

Contract Details			Strike	Call / Put	MTM	Yield	MarkPrice	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
ALBI	On 07/02/2013	Index Future			436.38700		436.38700	434.92100	434.92100			0.00	0	1,076.00
ALBI	On 02/05/2013	Index Future			441.86500		441.86500	440.37900	440.37900			0.00	0	0.00
AU\$ / R	On 18/03/2013	Foreign Exchange Future			8.98140		8.98140	9.02500	9.02500		9.26	26,944.20	3	8,120.00
AU\$ / R	On 18/03/2013	Foreign Exchange Future	8.51	Call	495.31390		0.49531	537.73210	0.53773	495.314	9.32	0.00	0	0.00
AU\$ / R	On 18/03/2013	Foreign Exchange Future	8.51	Put	23.91390		0.02391	22.73210	0.02273	23.914	9.32	0.00	0	0.00
AU\$ / R	On 18/03/2013	Foreign Exchange Future	8.32	Call	675.61640		0.67562	718.69760	0.71870	675.616	10.33	0.00	0	0.00
AU\$ / R	On 18/03/2013	Foreign Exchange Future	8.32	Put	12.81640		0.01282	12.29760	0.01230	12.816	10.33	0.00	0	0.00
AU\$ / R	On 18/03/2013	Foreign Exchange Future	8.37	Call	627.84120		0.62784	670.80640	0.67081	627.841	10.06	0.00	0	0.00
AU\$ / R	On 18/03/2013	Foreign Exchange Future	8.37	Put	15.04120		0.01504	14.40640	0.01441	15.041	10.06	0.00	0	0.00
AU\$ / R	On 18/03/2013	Foreign Exchange Future	8.42	Call	580.48900		0.58049	623.30400	0.62330	580.489	9.80	0.00	0	0.00
AU\$ / R	On 18/03/2013	Foreign Exchange Future	8.42	Put	17.68900		0.01769	16.90400	0.01690	17.689	9.80	0.00	0	0.00
AU\$ / R	On 14/06/2013	Foreign Exchange Future			9.03030		9.03030	9.07540	9.07540			0.00	0	8,110.00
AU\$ / R	On 14/06/2013	Foreign Exchange Future	8.76	Call	270.30000		0.27030	315.40000	0.31540	270.300		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	290.30000		0.29030	335.40000	0.33540	290.300		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	280.30000		0.28030	325.40000	0.32540	280.300		0.00	0	0.00
AU\$ / R	On 14/06/2013	Foreign Exchange Future	8.75	Put	0.00000		0.00000	0.00000	0.00000	0.000		0.00	0	0.00
AU\$ / R	On 16/09/2013	Foreign Exchange Future			9.08250		9.08250	9.12840	9.12840		11.40	0.00	0	2,750.00
AU\$ / R	On 16/09/2013	Foreign Exchange Future	8.91	Call	436.73500		0.43673	463.62450	0.46362	436.735	11.12	0.00	0	0.00
AU\$ / R	On 16/09/2013	Foreign Exchange Future	8.91	Put	264.23500		0.26424	245.22450	0.24522	264.235	11.12	0.00	0	0.00
AU\$ / R	On 16/09/2013	Foreign Exchange Future	8.89	Call	447.14440		0.44714	474.51250	0.47451	447.144	11.09	0.00	0	0.00
AU\$ / R	On 16/09/2013	Foreign Exchange Future	8.89	Put	254.64440		0.25464	236.11250	0.23611	254.644	11.09	0.00	0	0.00
AU\$ / R	On 16/09/2013	Foreign Exchange Future	8.90	Call	441.91670		0.44192	469.04400	0.46904	441.917	11.10	0.00	0	0.00
AU\$ / R	On 16/09/2013	Foreign Exchange Future	8.90	Put	259.41670		0.25942	240.64400	0.24064	259.417	11.10	0.00	0	0.00
AU\$ / R	On 13/12/2013	Foreign Exchange Future			9.13140		9.13140	9.17820	9.17820		11.84	0.00	0	400.00
AU\$ / R	On 13/12/2013	Foreign Exchange Future	9.48	Call	309.27560		0.30928	325.10370	0.32510	309.276	12.58	0.00	0	0.00
AU\$ / R	On 13/12/2013	Foreign Exchange Future	9.48	Put	657.87560		0.65788	626.90370	0.62690	657.876	12.58	0.00	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	9.46	Call	314.91750		0.31492	331.01330	0.33101	314.918	12.54	0.00	0	0.00
AU\$ / R	On 13/12/2013	Foreign Exchange Future	9.46	Put	643.51750		0.64352	612.81330	0.61281	643.518	12.54	0.00	0	0.00
AU\$ / R	On 13/12/2013	Foreign Exchange Future	9.47	Call	312.08400		0.31208	328.04540	0.32805	312.084	12.56	0.00	0	0.00
AU\$ / R	On 13/12/2013	Foreign Exchange Future	9.47	Put	650.68400		0.65068	619.84540	0.61985	650.684	12.56	0.00	0	0.00
AU\$ / R	On 14/12/2015	Foreign Exchange Future			9.49330		9.49330	9.53560	9.53560		14.17	0.00	0	0.00
AU\$ / R	On 14/12/2015	Foreign Exchange Future	7.25	Call	2,364.66130		2.36466	2,406.83750	2.40684	2,364.661	13.60	0.00	0	0.00
AU\$ / R	On 14/12/2015	Foreign Exchange Future	7.25	Put	121.36130		0.12136	121.23750	0.12124	121.361	13.60	0.00	0	0.00
AU\$ / R	On 14/12/2015	Foreign Exchange Future	7.30	Call	2,321.41060		2.32141	2,363.40370	2.36340	2,321.411	13.57	0.00	0	0.00
AU\$ / R	On 14/12/2015	Foreign Exchange Future	7.30	Put	128.11060		0.12811	127.80370	0.12780	128.111	13.57	0.00	0	0.00
AU\$ / R	On 14/12/2015	Foreign Exchange Future	7.35	Call	2,278.44250		2.27844	2,320.23640	2.32024	2,278.443	13.54	0.00	0	0.00
AU\$ / R	On 14/12/2015	Foreign Exchange Future	7.35	Put	135.14250		0.13514	134.63640	0.13464	135.143	13.54	0.00	0	0.00
CAD/ R	On 18/03/2013	Foreign Exchange Future			8.71180		8.71180	8.74950	8.74950		13.61	87,118.00	10	25.00
CAD/ R	On 18/03/2013	Foreign Exchange Future	8.64	Call	269.99720		0.27000	292.56150	0.29256	269.997	13.60	0.00	0	0.00
CAD/ R	On 18/03/2013	Foreign Exchange Future	8.64	Put	198.19720		0.19820	183.06150	0.18306	198.197	13.60	0.00	0	0.00
CAD/ R	On 18/03/2013	Foreign Exchange Future	8.65	Call	264.72350		0.26472	287.08690	0.28709	264.723	13.60	0.00	0	0.00
CAD/ R	On 18/03/2013	Foreign Exchange Future	8.65	Put	202.92350		0.20292	187.58690	0.18759	202.923	13.60	0.00	0	0.00
CAD/ R	On 18/03/2013	Foreign Exchange Future	8.66	Call	259.51680		0.25952	281.68250	0.28168	259.517	13.60	0.00	0	0.00
CAD/ R	On 18/03/2013	Foreign Exchange Future	8.66	Put	207.71680		0.20772	192.18250	0.19218	207.717	13.60	0.00	0	0.00
CAD/ R	On 14/06/2013	Foreign Exchange Future			8.79580		8.79580	8.83460	8.83460		12.63	0.00	0	25.00
CAD/ R	On 14/06/2013	Foreign Exchange Future	8.94	Call	254.19430		0.25419	269.30950	0.26931	254.194	13.04	0.00	0	0.00
CAD/ R	On 14/06/2013	Foreign Exchange Future	8.94	Put	398.39430		0.39839	374.70950	0.37471	398.394	13.04	0.00	0	0.00
CAD/ R	On 14/06/2013	Foreign Exchange Future	8.95	Call	250.82440		0.25082	265.79200	0.26579	250.824	13.07	0.00	0	0.00
CAD/ R	On 14/06/2013	Foreign Exchange Future	8.95	Put	405.02440		0.40502	381.19200	0.38119	405.024	13.07	0.00	0	0.00
CAD/ R	On 14/06/2013	Foreign Exchange Future	8.96	Call	247.49960		0.24750	262.32110	0.26232	247.500	13.10	0.00	0	0.00
CAD/ R	On 14/06/2013	Foreign Exchange Future	8.96	Put	411.69960		0.41170	387.72110	0.38772	411.700	13.10	0.00	0	0.00
CF CANDO CACA	On 20/12/2012	Can-Do Future			0.00000		0.00000	0.00000	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
CF CANDO CACB	On 20/12/2012	Can-Do Future			15,000.00000		15,000.00000	15,000.00000	15,000.00000				0.00	0	0.00
CF CANDO CACD	On 20/12/2012	Can-Do Future			10,000.00000		10,000.00000	10,000.00000	10,000.00000				0.00	0	0.00
CF CANDO CACE	On 18/03/2013	Can-Do Future			0.06820		0.06820	0.07080	0.07080				0.00	0	4,500.00
CF CANDO CACF	On 19/12/2012	Can-Do Future			0.00000		0.00000	0.00000	0.00000				0.00	15,000	0.00
CF CANDO CACG	On 02/01/2013	Can-Do Future			10,000.00010		10,000.00010	10,000.00010	10,000.00010				0.00	0	0.00
CF CANDO CACH	On 24/01/2013	Can-Do Future			20,000.00130		20,000.00130	15,793.55520	15,793.55520				0.00	20	0.00
CF CANDO CACI	On 18/03/2013	Can-Do Future			0.04060		0.04060	0.04290	0.04290				0.00	2,850	37,000.00
CF CANDO CACJ	On 02/01/2013	Can-Do Future			30,000.00030		30,000.00030	30,000.00030	30,000.00030				0.00	0	0.00
CF CANDO CACK	On 11/01/2013	Can-Do Future			5,618.16300		5,618.16300	5,106.16300	5,106.16300				0.00	0	35.00
CF CANDO CACL	On 04/01/2013	Can-Do Future			0.02510		0.02510	0.03210	0.03210				0.00	0	25,000.00
CF CANDO CACM	On 08/01/2013	Can-Do Future			0.02010		0.02010	0.02690	0.02690				0.00	0	25,000.00
CF CANDO CACN	On 18/03/2013	Can-Do Future			0.38460		0.38460	0.39590	0.39590				0.00	0	24,000.00
CF CANDO CACO	On 18/03/2013	Can-Do Future			0.20760		0.20760	0.15700	0.15700				0.00	0	7,500.00
CF CANDO CACP	On 09/01/2013	Can-Do Future			0.00490		0.00490	0.01500	0.01500				0.00	0	100,000.00
CHF / R	On 18/03/2013	Foreign Exchange Future			9.49040		9.49040	9.44310	9.44310		12.30		237,260.00	25	50.00
CHF / R	On 18/03/2013	Foreign Exchange Future	9.14	Call	434.67420		0.43467	396.60110	0.39660	434.674	11.76		0.00	0	0.00
CHF / R	On 18/03/2013	Foreign Exchange Future	9.14	Put	84.27420		0.08427	93.50110	0.09350	84.274	11.76		0.00	0	0.00
CHF / R	On 18/03/2013	Foreign Exchange Future	9.15	Call	427.61250		0.42761	389.75480	0.38975	427.613	11.77		0.00	0	0.00
CHF / R	On 18/03/2013	Foreign Exchange Future	9.15	Put	87.21250		0.08721	96.65480	0.09665	87.213	11.77		0.00	0	0.00

Contract Details			Strike	Call / Put	MTM	Yield	MarkPrice	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
CHF / R	On 18/03/2013	Foreign Exchange Future	9.16	Call	420.62070		0.42062	382.97920	0.38298	420.621	11.79	0.00	0	0.00
CHF / R	On 18/03/2013	Foreign Exchange Future	9.16	Put	90.22070		0.09022	99.87920	0.09988	90.221	11.79	0.00	0	0.00
CHF / R	On 14/06/2013	Foreign Exchange Future			9.61820		9.61820	9.57210	9.57210		13.66	0.00	0	25.00
CHF / R	On 14/06/2013	Foreign Exchange Future	9.54	Call	399.97150		0.39997	370.22350	0.37022	399.972	13.51	0.00	0	0.00
CHF / R	On 14/06/2013	Foreign Exchange Future	9.54	Put	321.77150		0.32177	338.12350	0.33812	321.772	13.51	0.00	0	0.00
CHF / R	On 14/06/2013	Foreign Exchange Future	9.55	Call	395.49600		0.39550	365.89900	0.36590	395.496	13.54	0.00	0	0.00
CHF / R	On 14/06/2013	Foreign Exchange Future	9.55	Put	327.29600		0.32730	343.79900	0.34380	327.296	13.54	0.00	0	0.00
CHF / R	On 14/06/2013	Foreign Exchange Future	9.56	Call	391.06920		0.39107	361.84390	0.36184	391.069	13.56	0.00	0	0.00
CHF / R	On 14/06/2013	Foreign Exchange Future	9.56	Put	332.86920		0.33287	349.74390	0.34974	332.869	13.56	0.00	0	0.00
DAEU	On 21/11/2013	Any day expiry			11.87780		11.87780	11.80530	11.80530		13.88	0.00	0	0.00
DAEU	On 21/11/2013	Any day expiry	11.89	Call	625.18040		0.62518	589.62200	0.58962	625.180	13.87	0.00	0	0.00
DAEU	On 21/11/2013	Any day expiry	11.89	Put	637.38040		0.63738	674.32200	0.67432	637.380	13.87	0.00	0	0.00
DAEU	On 21/11/2013	Any day expiry	11.90	Call	621.27120		0.62127	585.93790	0.58594	621.271	13.88	0.00	0	0.00
DAEU	On 21/11/2013	Any day expiry	11.90	Put	643.47120		0.64347	680.63790	0.68064	643.471	13.88	0.00	0	0.00
DAEU	On 21/11/2013	Any day expiry	11.91	Call	617.42850		0.61743	582.27870	0.58228	617.428	13.90	0.00	0	0.00
DAEU	On 21/11/2013	Any day expiry	11.91	Put	649.62850		0.64963	686.97870	0.68698	649.628	13.90	0.00	0	0.00
DANZ	On 21/12/2012	Any day expiry			7.11630		7.11630	7.17320	7.17320		11.26	0.00	0	5,000.00
DANZ	On 21/12/2012	Any day expiry	7.25	Call	1.27000		0.00127	10.12020	0.01012	1.270	14.44	0.00	0	0.00
DANZ	On 21/12/2012	Any day expiry	7.25	Put	134.97000		0.13497	86.92020	0.08692	134.970	14.44	0.00	0	0.00
DANZ	On 21/12/2012	Any day expiry	7.26	Call	0.99860		0.00100	8.66190	0.00866	0.999	14.66	0.00	0	0.00
DANZ	On 21/12/2012	Any day expiry	7.26	Put	144.69860		0.14470	95.46190	0.09546	144.699	14.66	0.00	0	0.00
DANZ	On 21/12/2012	Any day expiry	7.27	Call	0.78480		0.00078	7.40870	0.00741	0.785	14.87	0.00	0	0.00
DANZ	On 21/12/2012	Any day expiry	7.27	Put	154.48480		0.15448	104.20870	0.10421	154.485	14.87	0.00	0	5,000.00
DAUS	On 19/12/2012	Any day expiry			8.51890		8.51890	8.53040	8.53040		12.31	0.00	0	0.00
DAUS	On 19/12/2012	Any day expiry	8.80	Call	0.00000		0.00000	0.07190	0.00007	0.000	12.31	0.00	0	0.00
DAUS	On 19/12/2012	Any day expiry	8.80	Put	281.10000		0.28110	269.67190	0.26967	281.100	12.31	0.00	0	0.00

Contract Details			Strike	Call / Put	MTM	Yield	MarkPrice	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
DAUS	On 19/12/2012	Any day expiry	8.81	Call	0.00000		0.00000	0.06010	0.00006	0.000	12.31	0.00	0	0.00
DAUS	On 19/12/2012	Any day expiry	8.81	Put	291.10000		0.29110	279.66010	0.27966	291.100	12.31	0.00	0	0.00
DAUS	On 19/12/2012	Any day expiry	8.90	Call	0.00000		0.00000	0.01390	0.00001	0.000	12.31	0.00	0	0.00
DAUS	On 19/12/2012	Any day expiry	8.90	Put	381.10000		0.38110	369.61390	0.36961	381.100	12.31	0.00	0	0.00
DAUS	On 19/12/2012	Any day expiry	8.79	Call	0.00000		0.00000	0.08630	0.00009	0.000	12.31	0.00	0	0.00
DAUS	On 19/12/2012	Any day expiry	8.79	Put	271.10000		0.27110	259.68630	0.25969	271.100	12.31	0.00	0	0.00
DAUS	On 27/12/2012	Any day expiry			8.52370		8.52370	8.53470	8.53470		11.02	0.00	0	0.00
DAUS	On 27/12/2012	Any day expiry	7.72	Call	803.70460		0.80370	814.71980	0.81472	803.705	17.85	0.00	0	0.00
DAUS	On 27/12/2012	Any day expiry	7.72	Put	0.00460		0.00000	0.01980	0.00002	0.005	17.85	0.00	0	0.00
DAUS	On 27/12/2012	Any day expiry	7.85	Call	673.72210		0.67372	684.75580	0.68476	673.722	16.66	0.00	0	0.00
DAUS	On 27/12/2012	Any day expiry	7.85	Put	0.02210		0.00002	0.05580	0.00006	0.022	16.66	0.00	0	0.00
DAUS	On 27/12/2012	Any day expiry	8.00	Call	523.84060		0.52384	534.94100	0.53494	523.841	15.28	0.00	0	0.00
DAUS	On 27/12/2012	Any day expiry	8.00	Put	0.14060		0.00014	0.24100	0.00024	0.141	15.28	0.00	0	7,530.00
DAUS	On 27/12/2012	Any day expiry	8.59	Call	31.82980		0.03183	39.87520	0.03988	31.830	11.71	0.00	0	0.00
DAUS	On 27/12/2012	Any day expiry	8.59	Put	98.12980		0.09813	95.17520	0.09518	98.130	11.71	0.00	0	0.00
DAUS	On 27/12/2012	Any day expiry	8.72	Call	8.89060		0.00889	12.76600	0.01277	8.891	12.70	0.00	0	0.00
DAUS	On 27/12/2012	Any day expiry	8.72	Put	205.19060		0.20519	198.06600	0.19807	205.191	12.70	0.00	0	0.00
DAUS	On 27/12/2012	Any day expiry	9.02	Call	0.35290		0.00035	0.66860	0.00067	0.353	15.09	0.00	0	7,530.00
DAUS	On 27/12/2012	Any day expiry	9.02	Put	496.65290		0.49665	485.96860	0.48597	496.653	15.09	0.00	0	0.00
DAUS	On 27/12/2012	Any day expiry	8.49	Call	74.24660		0.07425	88.45600	0.08846	74.247	11.10	0.00	0	0.00
DAUS	On 27/12/2012	Any day expiry	8.49	Put	40.54660		0.04055	43.75600	0.04376	40.547	11.10	0.00	0	0.00
DAUS	On 27/12/2012	Any day expiry	8.50	Call	68.05220		0.06805	82.21480	0.08221	68.052	11.02	0.00	0	0.00
DAUS	On 27/12/2012	Any day expiry	8.50	Put	44.35220		0.04435	47.51480	0.04751	44.352	11.02	0.00	0	0.00
DAUS	On 27/12/2012	Any day expiry	8.51	Call	62.93160		0.06293	76.21090	0.07621	62.932	11.10	0.00	0	0.00
DAUS	On 27/12/2012	Any day expiry	8.51	Put	49.23160		0.04923	51.51090	0.05151	49.232	11.10	0.00	0	0.00
DAUS	On 29/01/2013	Any day expiry			8.56600		8.56600	8.57860	8.57860		11.99	0.00	0	0.00
DAUS	On 29/01/2013	Any day expiry	9.02	Call	31.68270		0.03168	34.61470	0.03461	31.683	14.52	0.00	0	6,625.00
DAUS	On 29/01/2013	Any day expiry	9.02	Put	485.68270		0.48568	476.01470	0.47601	485.683	14.52	0.00	0	0.00

Contract Details			Strike	Call / Put	MTM	Yield	MarkPrice	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
DAUS	On 29/01/2013	Any day expiry	8.61	Call	120.41860		0.12042	126.81200	0.12681	120.419	12.31	0.00	0	0.00
DAUS	On 29/01/2013	Any day expiry	8.61	Put	164.41860		0.16442	158.21200	0.15821	164.419	12.31	0.00	0	0.00
DAUS	On 29/01/2013	Any day expiry	8.62	Call	116.66300		0.11666	122.94490	0.12294	116.663	12.36	0.00	0	0.00
DAUS	On 29/01/2013	Any day expiry	8.62	Put	170.66300		0.17066	164.34490	0.16434	170.663	12.36	0.00	0	0.00
DAUS	On 29/01/2013	Any day expiry	8.72	Call	84.57470		0.08457	89.81560	0.08982	84.575	12.90	0.00	0	0.00
DAUS	On 29/01/2013	Any day expiry	8.72	Put	238.57470		0.23857	231.21560	0.23122	238.575	12.90	0.00	0	0.00
DAUS	On 29/01/2013	Any day expiry	7.85	Call	720.20760		0.72021	732.77560	0.73278	720.208	13.73	0.00	0	0.00
DAUS	On 29/01/2013	Any day expiry	7.85	Put	4.20760		0.00421	4.17560	0.00418	4.208	13.73	0.00	0	0.00
DAUS	On 29/01/2013	Any day expiry	8.00	Call	574.88090		0.57488	587.30140	0.58730	574.881	12.96	0.00	0	0.00
DAUS	On 29/01/2013	Any day expiry	8.00	Put	8.88090		0.00888	8.70140	0.00870	8.881	12.96	0.00	0	6,625.00
DAUS	On 29/01/2013	Any day expiry	8.60	Call	124.28200		0.12428	130.78810	0.13079	124.282	12.25	0.00	0	0.00
DAUS	On 29/01/2013	Any day expiry	8.60	Put	158.28200		0.15828	152.18810	0.15219	158.282	12.25	0.00	0	0.00
DAUS	On 26/02/2013	Any day expiry			8.59920		8.59920	8.61180	8.61180		12.80	0.00	0	0.00
DAUS	On 26/02/2013	Any day expiry	8.72	Call	145.89200		0.14589	152.75310	0.15275	145.892	13.35	0.00	0	0.00
DAUS	On 26/02/2013	Any day expiry	8.72	Put	266.69200		0.26669	260.95310	0.26095	266.692	13.35	0.00	0	0.00
DAUS	On 26/02/2013	Any day expiry	9.02	Call	74.51660		0.07452	79.30420	0.07930	74.517	14.73	0.00	0	6,245.00
DAUS	On 26/02/2013	Any day expiry	9.02	Put	495.31660		0.49532	487.50420	0.48750	495.317	14.73	0.00	0	0.00
DAUS	On 26/02/2013	Any day expiry	8.60	Call	190.50750		0.19051	198.33090	0.19833	190.508	12.80	0.00	0	0.00
DAUS	On 26/02/2013	Any day expiry	8.60	Put	191.30750		0.19131	186.53090	0.18653	191.308	12.80	0.00	0	0.00
DAUS	On 26/02/2013	Any day expiry	8.61	Call	186.35270		0.18635	194.09490	0.19409	186.353	12.85	0.00	0	0.00
DAUS	On 26/02/2013	Any day expiry	8.61	Put	197.15270		0.19715	192.29490	0.19229	197.153	12.85	0.00	0	0.00
DAUS	On 26/02/2013	Any day expiry	8.62	Call	182.28230		0.18228	189.94190	0.18994	182.282	12.89	0.00	0	0.00
DAUS	On 26/02/2013	Any day expiry	8.62	Put	203.08230		0.20308	198.14190	0.19814	203.082	12.89	0.00	0	0.00
DAUS	On 26/02/2013	Any day expiry	7.85	Call	760.89760		0.76090	772.92450	0.77292	760.898	13.31	0.00	0	0.00
DAUS	On 26/02/2013	Any day expiry	7.85	Put	11.69760		0.01170	11.12450	0.01112	11.698	13.31	0.00	0	0.00
DAUS	On 26/02/2013	Any day expiry	8.00	Call	620.88010		0.62088	632.51730	0.63252	620.880	12.89	0.00	0	0.00
DAUS	On 26/02/2013	Any day expiry	8.00	Put	21.68010		0.02168	20.71730	0.02072	21.680	12.89	0.00	0	6,245.00
DAUS	On 26/03/2013	Any day expiry			8.63170		8.63170	8.64450	8.64450		13.55	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 26/03/2013	Any day expiry	9.06	Call	115.29920		0.11530	121.67340	0.12167	115.299	15.32	0.00	0	0.00
DAUS	On 26/03/2013	Any day expiry	9.06	Put	543.59920		0.54360	537.17340	0.53717	543.599	15.32	0.00	0	0.00
DAUS	On 26/03/2013	Any day expiry	9.02	Call	123.25630		0.12326	129.80260	0.12980	123.256	15.15	0.00	0	7,500.00
DAUS	On 26/03/2013	Any day expiry	9.02	Put	511.55630		0.51156	505.30260	0.50530	511.556	15.15	0.00	0	0.00
DAUS	On 26/03/2013	Any day expiry	9.04	Call	119.20390		0.11920	125.66450	0.12566	119.204	15.24	0.00	0	0.00
DAUS	On 26/03/2013	Any day expiry	9.04	Put	527.50390		0.52750	521.16450	0.52116	527.504	15.24	0.00	0	0.00
DAUS	On 26/03/2013	Any day expiry	9.05	Call	117.23360		0.11723	123.65090	0.12365	117.234	15.28	0.00	0	0.00
DAUS	On 26/03/2013	Any day expiry	9.05	Put	535.53360		0.53553	529.15090	0.52915	535.534	15.28	0.00	0	0.00
DAUS	On 26/03/2013	Any day expiry	8.00	Call	668.02140		0.66802	679.27470	0.67927	668.021	13.07	0.00	0	0.00
DAUS	On 26/03/2013	Any day expiry	8.00	Put	36.32140		0.03632	34.77470	0.03477	36.321	13.07	0.00	0	7,500.00
DAUS	On 26/04/2013	Any day expiry			8.66750		8.66750	8.68070	8.68070		13.97	0.00	0	0.00
DAUS	On 26/04/2013	Any day expiry	9.04	Call	171.50020		0.17150	178.21000	0.17821	171.500	15.51	0.00	0	0.00
DAUS	On 26/04/2013	Any day expiry	9.04	Put	544.00020		0.54400	537.51000	0.53751	544.000	15.51	0.00	0	0.00
DAUS	On 26/04/2013	Any day expiry	9.05	Call	169.19140		0.16919	175.87700	0.17588	169.191	15.55	0.00	0	0.00
DAUS	On 26/04/2013	Any day expiry	9.05	Put	551.69140		0.55169	545.17700	0.54518	551.691	15.55	0.00	0	0.00
DAUS	On 26/04/2013	Any day expiry	9.06	Call	166.91550		0.16692	173.57880	0.17358	166.915	15.59	0.00	0	0.00
DAUS	On 26/04/2013	Any day expiry	9.06	Put	559.41550		0.55942	552.87880	0.55288	559.416	15.59	0.00	0	0.00
DAUS	On 26/04/2013	Any day expiry	8.00	Call	720.84740		0.72085	732.38410	0.73238	720.847	13.35	0.00	0	0.00
DAUS	On 26/04/2013	Any day expiry	8.00	Put	53.34740		0.05335	51.68410	0.05168	53.347	13.35	0.00	0	7,500.00
DAUS	On 26/04/2013	Any day expiry	9.02	Call	176.22610		0.17623	182.98280	0.18298	176.226	15.43	0.00	0	7,500.00
DAUS	On 26/04/2013	Any day expiry	9.02	Put	528.72610		0.52873	522.28280	0.52228	528.726	15.43	0.00	0	0.00
DAUS	On 22/07/2013	Any day expiry			8.76740		8.76740	8.78200	8.78200		14.75	0.00	0	0.00
DAUS	On 22/07/2013	Any day expiry	9.80	Call	160.17920		0.16018	164.94720	0.16495	160.179	18.39	0.00	0	2,800.00
DAUS	On 22/07/2013	Any day expiry	9.80	Put	1,192.77920		1.19278	1,182.94720	1.18295	1,192.779	18.39	0.00	0	0.00
DAUS	On 22/07/2013	Any day expiry	9.19	Call	266.66200		0.26666	272.92250	0.27292	266.662	16.26	0.00	0	0.00
DAUS	On 22/07/2013	Any day expiry	9.19	Put	689.26200		0.68926	680.92250	0.68092	689.262	16.26	0.00	0	0.00
DAUS	On 22/07/2013	Any day expiry	9.20	Call	264.24850		0.26425	270.49430	0.27049	264.248	16.29	0.00	0	0.00
DAUS	On 22/07/2013	Any day expiry	9.20	Put	696.84850		0.69685	688.49430	0.68849	696.849	16.29	0.00	0	1,400.00

Contract Details			Strike	Call / Put	MTM	Yield	MarkPrice	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
DAUS	On 22/07/2013	Any day expiry	9.21	Call	261.89220	0.26189	268.09050	0.26809	261.892	16.32	0.00	0	0.00	
DAUS	On 22/07/2013	Any day expiry	9.21	Put	704.49220	0.70449	696.09050	0.69609	704.492	16.32	0.00	0	0.00	
DAUS	On 26/08/2013	Any day expiry			8.80720	8.80720	8.82240	8.82240		15.03	0.00	0	0.00	
DAUS	On 26/08/2013	Any day expiry	9.30	Call	289.00830	0.28901	294.14390	0.29414	289.008	16.64	0.00	0	0.00	
DAUS	On 26/08/2013	Any day expiry	9.30	Put	781.80830	0.78181	771.74390	0.77174	781.808	16.64	0.00	0	0.00	
DAUS	On 26/08/2013	Any day expiry	9.31	Call	286.72800	0.28673	291.83270	0.29183	286.728	16.68	0.00	0	0.00	
DAUS	On 26/08/2013	Any day expiry	9.31	Put	789.52800	0.78953	779.43270	0.77943	789.528	16.68	0.00	0	0.00	
DAUS	On 26/08/2013	Any day expiry	9.84	Call	193.04840	0.19305	197.14570	0.19715	193.048	18.41	0.00	0	4,400.00	
DAUS	On 26/08/2013	Any day expiry	9.84	Put	1,225.84840	1.22585	1,214.74570	1.21475	1,225.848	18.41	0.00	0	0.00	
DAUS	On 26/08/2013	Any day expiry	9.24	Call	303.20100	0.30320	308.53390	0.30853	303.201	16.44	0.00	0	0.00	
DAUS	On 26/08/2013	Any day expiry	9.24	Put	736.00100	0.73600	726.13390	0.72613	736.001	16.44	0.00	0	2,200.00	
DAUS	On 26/08/2013	Any day expiry	9.29	Call	291.31480	0.29131	296.47600	0.29648	291.315	16.61	0.00	0	0.00	
DAUS	On 26/08/2013	Any day expiry	9.29	Put	774.11480	0.77411	764.07600	0.76408	774.115	16.61	0.00	0	0.00	
DAUS	On 23/09/2013	Any day expiry			8.83910	8.83910	8.85480	8.85480		15.25	0.00	0	0.00	
DAUS	On 23/09/2013	Any day expiry	9.31	Call	324.13010	0.32413	329.00150	0.32900	324.130	16.68	0.00	0	0.00	
DAUS	On 23/09/2013	Any day expiry	9.31	Put	795.03010	0.79503	784.20150	0.78420	795.030	16.68	0.00	0	0.00	
DAUS	On 23/09/2013	Any day expiry	9.88	Call	218.06320	0.21806	221.88740	0.22189	218.063	18.46	0.00	0	2,400.00	
DAUS	On 23/09/2013	Any day expiry	9.88	Put	1,258.96320	1.25896	1,247.08740	1.24709	1,258.963	18.46	0.00	0	0.00	
DAUS	On 23/09/2013	Any day expiry	9.28	Call	331.42410	0.33142	336.37400	0.33637	331.424	16.58	0.00	0	0.00	
DAUS	On 23/09/2013	Any day expiry	9.28	Put	772.32410	0.77232	761.57400	0.76157	772.324	16.58	0.00	0	1,200.00	
DAUS	On 23/09/2013	Any day expiry	9.29	Call	328.97030	0.32897	333.89270	0.33389	328.970	16.62	0.00	0	0.00	
DAUS	On 23/09/2013	Any day expiry	9.29	Put	779.87030	0.77987	769.09270	0.76909	779.870	16.62	0.00	0	0.00	
DAUS	On 23/09/2013	Any day expiry	9.30	Call	326.53700	0.32654	331.43530	0.33144	326.537	16.65	0.00	0	0.00	
DAUS	On 23/09/2013	Any day expiry	9.30	Put	787.43700	0.78744	776.63530	0.77664	787.437	16.65	0.00	0	0.00	
EL28	On 07/02/2013	Bond Future			113.79240	113.79240	113.43785	113.43785			0.00	0	0.00	
EL28	On 07/02/2013	Bond Future	112.99	Call	802.40000	0.80240	447.85000	0.44785	802.400		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	792.40000	0.79240	437.85000	0.43785	792.400		0.00	0	0.00	

Contract Details			Strike	Call / Put	MTM	Yield	MarkPrice	Previous MTM	Previous Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
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	782.40000		0.78240	427.85000	0.42785	782.400			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			8.67754		91.88767	8.74147	91.33451				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	1,208.26000		1.20826	1,761.42000	1.76142	1,208.260			0.00	0	0.00
ES33	On 07/02/2013	Bond Future	8.55	Call	0.00000		0.00000	0.00000	0.00000	0.000			0.00	0	0.00
ES33	On 07/02/2013	Bond Future	8.55	Put	1,119.57000		1.11957	1,672.73000	1.67273	1,119.570			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	1,031.01000		1.03101	1,584.17000	1.58417	1,031.010			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			436.53600		436.53600	435.08400	435.08400				0.00	0	335.00
GOVI	On 07/02/2013	GOVI	432.99	Call	35,460.00000		3.54600	20,940.00000	2.09400	35,460.000			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	35,360.00000		3.53600	20,840.00000	2.08400	35,360.000			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	35,260.00000		3.52600	20,740.00000	2.07400	35,260.000			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			442.01600		442.01600	440.54400	440.54400				0.00	0	0.00
GOVI	On 02/05/2013	GOVI	432.99	Call	90,260.00000		9.02600	75,540.00000	7.55400	90,260.000			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	90,160.00000		9.01600	75,440.00000	7.54400	90,160.000			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
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	90,060.00000		9.00600	75,340.00000	7.53400	90,060.000			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			200.27900		200.27900	200.20300	200.20300				0.00	0	610.00
IGOV	On 02/05/2013	Index Future			202.79300		202.79300	202.71600	202.71600				0.00	0	0.00
ILBI	On 07/02/2013	Index Future			534.68800		534.68800	534.42200	534.42200				0.00	0	183.00
J157	On 15/09/2015	Interest Rate Swap			8.82200		0.02000	8.82200	-0.02000		15.00		0.00	0	0.00
J186	On 21/12/2026	Interest Rate Swap			8.68300		0.10773	8.68300	0.10773		15.00		0.00	0	0.00
J201	On 22/12/2014	Interest Rate Swap			8.65500		0.05139	8.65500	0.05139		15.00		0.00	0	0.00
J203	On 15/09/2017	Interest Rate Swap			8.97500		0.08468	8.97500	0.08468		15.00		0.00	0	0.00
J204	On 21/12/2018	Interest Rate Swap			8.96200		0.09581	8.96200	0.09581		15.00		0.00	0	0.00
J207	On 15/01/2020	Interest Rate Swap			8.99700		0.06909	8.99700	0.06909		15.00		0.00	0	0.00
JIBAR FUTURE	On 19/12/2012	Jibar Tradeable Future			5.12500		94.87500	5.12500	94.87500				0.00	840	0.00
JIBAR FUTURE	On 16/01/2013	Jibar Tradeable Future			4.34000		95.66000	4.78000	95.22000				0.00	0	0.00
JIBAR FUTURE	On 20/02/2013	Jibar Tradeable Future			5.00000		95.00000	5.01000	94.99000				0.00	0	0.00
JIBAR FUTURE	On 20/03/2013	Jibar Tradeable Future			4.98000		95.02000	4.99000	95.01000				0.00	0	1,000.00
JIBAR FUTURE	On 17/04/2013	Jibar Tradeable Future			4.93000		95.07000	4.94000	95.06000				0.00	0	0.00
JIBAR FUTURE	On 15/05/2013	Jibar Tradeable Future			4.91000		95.09000	4.92000	95.08000				0.00	0	0.00
JIBAR FUTURE	On 19/06/2013	Jibar Tradeable Future			4.89000		95.11000	4.90000	95.10000				0.00	0	500.00
JIBAR FUTURE	On 18/09/2013	Jibar Tradeable Future			4.90000		95.10000	4.91000	95.09000				0.00	0	2,200.00
JIBAR FUTURE	On 18/12/2013	Jibar Tradeable Future			4.95000		95.05000	4.96000	95.04000				0.00	0	2,000.00

Contract Details			Strike	Call / Put	MTM	Yield	MarkPrice	Previous MTM	Previous Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
JIBAR FUTURE	On 19/03/2014	Jibar Tradeable Future			5.05000		94.95000	5.06000	94.94000				0.00	0	1,000.00
JIBAR FUTURE	On 18/06/2014	Jibar Tradeable Future			5.17000		94.83000	5.18000	94.82000				0.00	0	800.00
JIBAR FUTURE	On 17/09/2014	Jibar Tradeable Future			5.30000		94.70000	5.32000	94.68000				0.00	0	0.00
NZ\$ / R	On 18/03/2013	Foreign Exchange Future			7.17570		7.17570	7.23350	7.23350		9.08		0.00	0	0.00
NZ\$ / R	On 18/03/2013	Foreign Exchange Future	6.89	Call	319.88990		0.31989	368.97570	0.36898	319.890	9.39		0.00	0	0.00
NZ\$ / R	On 18/03/2013	Foreign Exchange Future	6.89	Put	34.18990		0.03419	25.47570	0.02548	34.190	9.39		0.00	0	0.00
NZ\$ / R	On 18/03/2013	Foreign Exchange Future	6.90	Call	311.80590		0.31181	360.31360	0.36031	311.806	9.38		0.00	0	0.00
NZ\$ / R	On 18/03/2013	Foreign Exchange Future	6.90	Put	36.10590		0.03611	26.81360	0.02681	36.106	9.38		0.00	0	0.00
NZ\$ / R	On 18/03/2013	Foreign Exchange Future	6.91	Call	303.80580		0.30381	351.90160	0.35190	303.806	9.37		0.00	0	0.00
NZ\$ / R	On 18/03/2013	Foreign Exchange Future	6.91	Put	38.10580		0.03811	28.40160	0.02840	38.106	9.37		0.00	0	0.00
NZ\$ / R	On 14/06/2013	Foreign Exchange Future			7.21990		7.21990	7.27920	7.27920		11.13		0.00	0	0.00
NZ\$ / R	On 14/06/2013	Foreign Exchange Future	7.34	Call	179.34640		0.17935	203.40240	0.20340	179.346	11.60		0.00	0	0.00
NZ\$ / R	On 14/06/2013	Foreign Exchange Future	7.34	Put	299.44640		0.29945	264.20240	0.26420	299.446	11.60		0.00	0	0.00
NZ\$ / R	On 14/06/2013	Foreign Exchange Future	7.35	Call	176.00250		0.17600	199.73480	0.19973	176.003	11.63		0.00	0	0.00
NZ\$ / R	On 14/06/2013	Foreign Exchange Future	7.35	Put	306.10250		0.30610	270.53480	0.27053	306.103	11.63		0.00	0	0.00
NZ\$ / R	On 14/06/2013	Foreign Exchange Future	7.36	Call	172.72150		0.17272	196.13220	0.19613	172.722	11.67		0.00	0	0.00
NZ\$ / R	On 14/06/2013	Foreign Exchange Future	7.36	Put	312.82150		0.31282	276.93220	0.27693	312.822	11.67		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			6.81514		110.24717	6.87316	109.81342				0.00	0	1,630.00
R023	On 07/02/2013	Bond Future	7.04	Call	1,668.44000		1.66844	1,234.69000	1.23469	1,668.440			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	1,741.86000		1.74186	1,308.11000	1.30811	1,741.860			0.00	0	0.00
R023	On 07/02/2013	Bond Future	7.05	Put	0.00000		0.00000	0.00000	0.00000	0.000			0.00	0	0.00
R023	On 07/02/2013	Bond Future	7.06	Call	1,815.21000		1.81521	1,381.46000	1.38146	1,815.210			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			6.86518		107.66073	6.92528	107.22090				0.00	0	2.00

Contract Details			Strike	Call / Put	MTM	Yield	MarkPrice	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
R023	On 02/05/2013	Bond Future	7.04	Call	1,272.93000		1.27293	833.10000	0.83310	1,272.930		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	1,345.15000		1.34515	905.32000	0.90532	1,345.150		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	1,417.31000		1.41731	977.48000	0.97748	1,417.310		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			6.91741	109.09765		6.97962	108.65298			0.00	0	0.00
R023	On 01/08/2013	Bond Future	7.29	Call	2,627.83000		2.62783	2,183.16000	2.18316	2,627.830		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	2,697.20000		2.69720	2,252.53000	2.25253	2,697.200		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	2,766.51000		2.76651	2,321.84000	2.32184	2,766.510		0.00	0	0.00
R023	On 01/08/2013	Bond Future	7.31	Put	0.00000		0.00000	0.00000	0.00000	0.000		0.00	0	0.00
R157	On 07/02/2013	Bond Future			5.33996	125.04708		5.39901	124.88926		1.97	250,094.16	2	7,617.00
R157	On 07/02/2013	Bond Future	6.28	Call	2,482.42000		2.48242	2,326.00000	2.32600	2,482.420	2.09	0.00	0	0.00
R157	On 07/02/2013	Bond Future	6.28	Put	1.47000		0.00147	2.87000	0.00287	1.470	2.09	0.00	0	0.00
R157	On 07/02/2013	Bond Future	6.50	Call	3,052.19000		3.05219	2,894.66000	2.89466	3,052.190	2.12	0.00	0	0.00
R157	On 07/02/2013	Bond Future	6.50	Put	0.22000		0.00022	0.51000	0.00051	0.220	2.12	0.00	0	0.00
R157	On 07/02/2013	Bond Future	6.70	Call	3,568.01000		3.56801	3,410.23000	3.41023	3,568.010	2.12	0.00	0	0.00
R157	On 07/02/2013	Bond Future	6.70	Put	0.03000		0.00003	0.07000	0.00007	0.030	2.12	0.00	0	0.00
R157	On 07/02/2013	Bond Future	6.75	Call	3,696.53000		3.69653	3,538.74000	3.53874	3,696.530	2.12	0.00	0	0.00
R157	On 07/02/2013	Bond Future	6.75	Put	0.01000		0.00001	0.04000	0.00004	0.010	2.12	0.00	0	0.00
R157	On 07/02/2013	Bond Future	6.80	Call	3,824.89000		3.82489	3,667.08000	3.66708	3,824.890	2.12	0.00	0	0.00
R157	On 07/02/2013	Bond Future	6.80	Put	0.01000		0.00001	0.02000	0.00002	0.010	2.12	0.00	0	0.00
R157	On 02/05/2013	Bond Future			5.34741	119.75012		5.41348	119.58948		2.02	1,556,751,560.00	13,000	13,141.00
R157	On 02/05/2013	Bond Future	5.35	Call	584.38000		0.58438	514.85000	0.51485	584.380	2.01	0.00	0	0.00
R157	On 02/05/2013	Bond Future	5.35	Put	578.08000		0.57808	669.19000	0.66919	578.080	2.01	0.00	0	0.00
R157	On 02/05/2013	Bond Future	5.36	Call	596.90000		0.59690	526.31000	0.52631	596.900	2.01	0.00	0	0.00

Contract Details			Strike	Call / Put	MTM	Yield	MarkPrice	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
R157	On 02/05/2013	Bond Future	5.36	Put	566.27000		0.56627	656.32000	0.65632	566.270	2.01	0.00	0	0.00
R157	On 02/05/2013	Bond Future	5.34	Call	572.02000		0.57202	503.54000	0.50354	572.020	2.01	0.00	0	0.00
R157	On 02/05/2013	Bond Future	5.34	Put	590.06000		0.59006	682.22000	0.68222	590.060	2.01	0.00	0	0.00
R157	On 07/11/2013	Bond Future			5.35503	116.23531		5.44243	116.07008		1.85	0.00	0	0.00
R157	On 07/11/2013	Bond Future	5.60	Call	1,062.66000		1.06266	994.34000	0.99434	1,062.660	1.86	0.00	0	0.00
R157	On 07/11/2013	Bond Future	5.60	Put	600.35000		0.60035	697.26000	0.69726	600.350	1.86	0.00	0	0.00
R157	On 07/11/2013	Bond Future	5.61	Call	1,074.15000		1.07415	1,005.20000	1.00520	1,074.150	1.86	0.00	0	0.00
R157	On 07/11/2013	Bond Future	5.61	Put	593.02000		0.59302	689.30000	0.68930	593.020	1.86	0.00	0	0.00
R157	On 07/11/2013	Bond Future	5.59	Call	1,051.23000		1.05123	983.54000	0.98354	1,051.230	1.86	0.00	0	0.00
R157	On 07/11/2013	Bond Future	5.59	Put	607.74000		0.60774	705.28000	0.70528	607.740	1.86	0.00	0	0.00
R157	On 15/09/2015	Price Contribution			100.00000	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	100.00000			0.00	0	0.00
R157/R206	On 15/09/2015	Price Contribution			100.00000	100.00000	100.00000	100.00000	100.00000			0.00	0	0.00
R186	On 07/02/2013	Bond Future			7.27278	129.39042		7.33590	128.74443		12.36	38,817,126.00	300	49,121.00
R186	On 07/02/2013	Bond Future	7.00	Call	1,213.92000		1.21392	1,048.40000	1.04840	1,213.920	12.27	0.00	0	10,300.00
R186	On 07/02/2013	Bond Future	7.00	Put	4,058.91000		4.05891	4,539.38000	4.53938	4,058.910	12.27	0.00	0	0.00
R186	On 07/02/2013	Bond Future	7.25	Call	2,248.05000		2.24805	1,981.84000	1.98184	2,248.050	12.36	0.00	0	670.00
R186	On 07/02/2013	Bond Future	7.25	Put	2,482.31000		2.48231	2,862.09000	2.86209	2,482.310	12.36	0.00	0	0.00
R186	On 07/02/2013	Bond Future	7.50	Call	3,696.81000		3.69681	3,321.00000	3.32100	3,696.810	12.51	0.00	0	575.00
R186	On 07/02/2013	Bond Future	7.50	Put	1,392.57000		1.39257	1,662.75000	1.66275	1,392.570	12.51	0.00	0	0.00
R186	On 07/02/2013	Bond Future	8.55	Call	12,268.88000		12.26888	11,641.93000	11.64193	12,268.880	12.96	0.00	0	0.00
R186	On 07/02/2013	Bond Future	8.55	Put	41.53000		0.04153	60.57000	0.06057	41.530	12.96	0.00	0	0.00
R186	On 07/02/2013	Bond Future	8.45	Call	11,394.87000		11.39487	10,775.89000	10.77589	11,394.870	12.96	0.00	0	0.00
R186	On 07/02/2013	Bond Future	8.45	Put	63.73000		0.06373	90.74000	0.09074	63.730	12.96	0.00	0	0.00
R186	On 07/02/2013	Bond Future	8.47	Call	11,569.76000		11.56976	10,949.00000	10.94900	11,569.760	12.96	0.00	0	0.00
R186	On 07/02/2013	Bond Future	8.47	Put	58.59000		0.05859	83.82000	0.08382	58.590	12.96	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
R186	On 07/02/2013	Bond Future	8.50	Call	11,832.05000		11.83205	11,208.80000	11.20880	11,832.050	12.96	0.00	0	0.00
R186	On 07/02/2013	Bond Future	8.50	Put	51.57000		0.05157	74.31000	0.07431	51.570	12.96	0.00	0	0.00
R186	On 07/02/2013	Bond Future	7.75	Call	5,485.26000		5.48526	5,011.94000	5.01194	5,485.260	12.66	0.00	0	1,000.00
R186	On 07/02/2013	Bond Future	7.75	Put	712.45000		0.71245	885.12000	0.88512	712.450	12.66	0.00	0	0.00
R186	On 07/02/2013	Bond Future	8.00	Call	7,505.99000		7.50599	6,959.04000	6.95904	7,505.990	12.81	0.00	0	0.00
R186	On 07/02/2013	Bond Future	8.00	Put	332.35000		0.33235	431.39000	0.43139	332.350	12.81	0.00	0	150.00
R186	On 07/02/2013	Bond Future	8.32	Call	10,259.28000		10.25928	9,654.58000	9.65458	10,259.280	12.96	0.00	0	0.00
R186	On 07/02/2013	Bond Future	8.32	Put	108.06000		0.10806	149.35000	0.14935	108.060	12.96	0.00	0	2,000.00
R186	On 02/05/2013	Bond Future			7.33149		130.94727	7.39666	130.29254		12.58	0.00	0	12.00
R186	On 02/05/2013	Bond Future	7.41	Call	4,366.38000		4.36638	4,036.12000	4.03612	4,366.380	12.55	0.00	0	0.00
R186	On 02/05/2013	Bond Future	7.41	Put	3,578.21000		3.57821	3,902.68000	3.90268	3,578.210	12.55	0.00	0	0.00
R186	On 02/05/2013	Bond Future	7.39	Call	4,261.94000		4.26194	3,936.94000	3.93694	4,261.940	12.55	0.00	0	0.00
R186	On 02/05/2013	Bond Future	7.39	Put	3,673.90000		3.67390	4,003.63000	4.00363	3,673.900	12.55	0.00	0	0.00
R186	On 02/05/2013	Bond Future	7.40	Call	4,313.99000		4.31399	3,986.36000	3.98636	4,313.990	12.55	0.00	0	0.00
R186	On 02/05/2013	Bond Future	7.40	Put	3,625.83000		3.62583	3,952.93000	3.95293	3,625.830	12.55	0.00	0	0.00
R186	On 07/11/2013	Bond Future			7.46765		129.18783	7.53753	128.51493		13.31	0.00	0	0.00
R186	On 07/11/2013	Bond Future	8.16	Call	10,203.31000		10.20331	9,765.87000	9.76587	10,203.310	13.71	0.00	0	0.00
R186	On 07/11/2013	Bond Future	8.16	Put	3,752.91000		3.75291	3,988.37000	3.98837	3,752.910	13.71	0.00	0	0.00
R186	On 07/11/2013	Bond Future	8.75	Call	13,817.44000		13.81744	13,305.87000	13.30587	13,817.440	13.91	0.00	0	0.00
R186	On 07/11/2013	Bond Future	8.75	Put	2,232.18000		2.23218	2,393.51000	2.39351	2,232.180	13.91	0.00	0	130.00
R186	On 07/11/2013	Bond Future	8.14	Call	10,085.14000		10.08514	9,650.46000	9.65046	10,085.140	13.69	0.00	0	0.00
R186	On 07/11/2013	Bond Future	8.14	Put	3,814.48000		3.81448	4,052.70000	4.05270	3,814.480	13.69	0.00	0	0.00
R186	On 07/11/2013	Bond Future	8.15	Call	10,144.17000		10.14417	9,708.10000	9.70810	10,144.170	13.70	0.00	0	0.00
R186	On 07/11/2013	Bond Future	8.15	Put	3,783.59000		3.78359	4,020.42000	4.02042	3,783.590	13.70	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

Contract Details			Strike	Call / Put	MTM	Yield	MarkPrice	Previous MTM	Previous Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
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			217.75479		217.75479	217.68316	217.68316				0.00	0	154.00
R189	On 07/02/2013	Bond Future	212.99	Call	4,764.79000		4.76479	4,693.16000	4.69316	4,764.790			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	4,754.79000		4.75479	4,683.16000	4.68316	4,754.790			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	4,744.79000		4.74479	4,673.16000	4.67316	4,744.790			0.00	0	0.00
R189	On 07/02/2013	Bond Future	213.01	Put	0.00000		0.00000	0.00000	0.00000	0.000			0.00	0	0.00
R189	On 01/04/2013	Price Contribution			100.00000		100.00000	100.00000	100.00000				0.00	0	0.00
R197	On 07/02/2013	Bond Future			287.81360		287.81360	287.67511	287.67511				25,903,224.00	90	2,633.00
R197	On 07/02/2013	Bond Future	278.99	Call	8,823.60000		8.82360	8,685.11000	8.68511	8,823.600			0.00	0	0.00
R197	On 07/02/2013	Bond Future	278.99	Put	0.00000		0.00000	0.00000	0.00000	0.000			0.00	0	0.00
R197	On 07/02/2013	Bond Future	279.00	Call	8,813.60000		8.81360	8,675.11000	8.67511	8,813.600			0.00	0	0.00
R197	On 07/02/2013	Bond Future	279.00	Put	0.00000		0.00000	0.00000	0.00000	0.000			0.00	0	0.00
R197	On 07/02/2013	Bond Future	279.01	Call	8,803.60000		8.80360	8,665.11000	8.66511	8,803.600			0.00	0	0.00
R197	On 07/02/2013	Bond Future	279.01	Put	0.00000		0.00000	0.00000	0.00000	0.000			0.00	0	0.00
R197	On 02/05/2013	Bond Future			291.42714		291.42714	291.28571	291.28571				0.00	0	40.00
R197	On 02/05/2013	Bond Future	282.39	Call	9,037.14000		9.03714	8,895.71000	8.89571	9,037.140			0.00	0	0.00
R197	On 02/05/2013	Bond Future	282.39	Put	0.00000		0.00000	0.00000	0.00000	0.000			0.00	0	0.00
R197	On 02/05/2013	Bond Future	282.40	Call	9,027.14000		9.02714	8,885.71000	8.88571	9,027.140			0.00	0	0.00
R197	On 02/05/2013	Bond Future	282.40	Put	0.00000		0.00000	0.00000	0.00000	0.000			0.00	0	0.00
R197	On 02/05/2013	Bond Future	282.41	Call	9,017.14000		9.01714	8,875.71000	8.87571	9,017.140			0.00	0	0.00
R197	On 02/05/2013	Bond Future	282.41	Put	0.00000		0.00000	0.00000	0.00000	0.000			0.00	0	0.00
R197	On 07/12/2023	Price Contribution			100.00000		100.00000	100.00000	100.00000				0.00	0	0.00
R201	On 07/02/2013	Bond Future			4.98822		107.84779	5.04120	107.75103		1.38		0.00	0	1,540.00
R201	On 07/02/2013	Bond Future	4.98	Call	212.02000		0.21202	171.69000	0.17169	212.020		1.38	0.00	0	0.00

Contract Details			Strike	Call / Put	MTM	Yield	MarkPrice	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
R201	On 07/02/2013	Bond Future	4.98	Put	227.05000		0.22705	283.48000	0.28348	227.050	1.38	0.00	0	0.00
R201	On 07/02/2013	Bond Future	5.60	Call	1,116.29000		1.11629	1,023.54000	1.02354	1,116.290	1.45	0.00	0	0.00
R201	On 07/02/2013	Bond Future	5.60	Put	5.96000		0.00596	9.97000	0.00997	5.960	1.45	0.00	0	0.00
R201	On 07/02/2013	Bond Future	6.20	Call	2,184.60000		2.18460	2,087.86000	2.08786	2,184.600	1.50	0.00	0	0.00
R201	On 07/02/2013	Bond Future	6.20	Put	0.02000		0.00002	0.04000	0.00004	0.020	1.50	0.00	0	0.00
R201	On 07/02/2013	Bond Future	6.25	Call	2,273.46000		2.27346	2,176.71000	2.17671	2,273.460	1.50	0.00	0	0.00
R201	On 07/02/2013	Bond Future	6.25	Put	0.01000		0.00001	0.02000	0.00002	0.010	1.50	0.00	0	0.00
R201	On 07/02/2013	Bond Future	6.30	Call	2,362.22000		2.36222	2,265.47000	2.26547	2,362.220	1.50	0.00	0	0.00
R201	On 07/02/2013	Bond Future	6.30	Put	0.00000		0.00000	0.01000	0.00001	0.000	1.50	0.00	0	0.00
R201	On 02/05/2013	Bond Future			4.94804	109.14545		5.00962	109.04674		1.22	0.00	0	4.00
R201	On 02/05/2013	Bond Future	4.05	Call	8.66000		0.00866	6.65000	0.00665	8.660	1.15	0.00	0	0.00
R201	On 02/05/2013	Bond Future	4.05	Put	1,462.46000		1.46246	1,559.16000	1.55916	1,462.460	1.15	0.00	0	0.00
R201	On 02/05/2013	Bond Future	4.06	Call	9.19000		0.00919	7.07000	0.00707	9.190	1.16	0.00	0	0.00
R201	On 02/05/2013	Bond Future	4.06	Put	1,446.65000		1.44665	1,543.24000	1.54324	1,446.650	1.16	0.00	0	0.00
R201	On 02/05/2013	Bond Future	4.04	Call	8.16000		0.00816	6.26000	0.00626	8.160	1.15	0.00	0	0.00
R201	On 02/05/2013	Bond Future	4.04	Put	1,478.29000		1.47829	1,575.10000	1.57510	1,478.290	1.15	0.00	0	0.00
R201	On 07/11/2013	Bond Future			4.76542	107.67982		4.85777	107.57826		1.03	0.00	0	0.00
R201	On 07/11/2013	Bond Future	4.80	Call	437.07000		0.43707	394.50000	0.39450	437.070	1.03	0.00	0	0.00
R201	On 07/11/2013	Bond Future	4.80	Put	399.03000		0.39903	458.02000	0.45802	399.030	1.03	0.00	0	0.00
R201	On 07/11/2013	Bond Future	4.81	Call	443.13000		0.44313	399.74000	0.39974	443.130	1.04	0.00	0	0.00
R201	On 07/11/2013	Bond Future	4.81	Put	394.09000		0.39409	452.26000	0.45226	394.090	1.04	0.00	0	0.00
R201	On 07/11/2013	Bond Future	4.79	Call	431.05000		0.43105	389.30000	0.38930	431.050	1.03	0.00	0	0.00
R201	On 07/11/2013	Bond Future	4.79	Put	404.01000		0.40401	463.82000	0.46382	404.010	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			216.98017	216.98017		216.86197	216.86197			0.00	0	51,506.00
R202	On 07/02/2013	Bond Future	204.99	Call	11,990.17000		11.99017	11,871.97000	11.87197	11,990.170		0.00	0	0.00

Contract Details			Strike	Call / Put	MTM	Yield	MarkPrice	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
R202	On 07/02/2013	Bond Future	204.99	Put	0.00000	0.00000	0.00000	0.00000	0.00000	0.000		0.00	0	0.00
R202	On 07/02/2013	Bond Future	205.00	Call	11,980.17000	11.98017	11,861.97000	11.86197	11,980.170			0.00	0	0.00
R202	On 07/02/2013	Bond Future	205.00	Put	0.00000	0.00000	0.00000	0.00000	0.00000	0.000		0.00	0	0.00
R202	On 07/02/2013	Bond Future	205.01	Call	11,970.17000	11.97017	11,851.97000	11.85197	11,970.170			0.00	0	0.00
R202	On 07/02/2013	Bond Future	205.01	Put	0.00000	0.00000	0.00000	0.00000	0.00000	0.000		0.00	0	0.00
R202	On 02/05/2013	Bond Future			219.70412	219.70412	219.58389	219.58389				0.00	0	1.00
R202	On 02/05/2013	Bond Future	211.04	Call	8,664.12000	8.66412	8,543.89000	8.54389	8,664.120			0.00	0	0.00
R202	On 02/05/2013	Bond Future	211.04	Put	0.00000	0.00000	0.00000	0.00000	0.00000	0.000		0.00	0	0.00
R202	On 02/05/2013	Bond Future	211.05	Call	8,654.12000	8.65412	8,533.89000	8.53389	8,654.120			0.00	0	0.00
R202	On 02/05/2013	Bond Future	211.05	Put	0.00000	0.00000	0.00000	0.00000	0.00000	0.000		0.00	0	0.00
R202	On 02/05/2013	Bond Future	211.06	Call	8,644.12000	8.64412	8,523.89000	8.52389	8,644.120			0.00	0	0.00
R202	On 02/05/2013	Bond Future	211.06	Put	0.00000	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			5.80411	113.13494	5.86761	112.86811			4.20	33,940,482.00	300	19,298.00
R203	On 07/02/2013	Bond Future	5.54	Call	271.02000	0.27102	216.65000	0.21665	271.020		4.12	0.00	0	10,000.00
R203	On 07/02/2013	Bond Future	5.54	Put	1,389.40000	1.38940	1,601.86000	1.60186	1,389.400		4.12	0.00	0	0.00
R203	On 07/02/2013	Bond Future	6.11	Call	1,518.48000	1.51848	1,331.38000	1.33138	1,518.480		4.23	0.00	0	12,600.00
R203	On 07/02/2013	Bond Future	6.11	Put	240.35000	0.24035	320.08000	0.32008	240.350		4.23	0.00	0	3,254.00
R203	On 07/02/2013	Bond Future	6.45	Call	2,729.92000	2.72992	2,488.99000	2.48899	2,729.920		4.32	0.00	0	0.00
R203	On 07/02/2013	Bond Future	6.45	Put	52.41000	0.05241	78.31000	0.07831	52.410		4.32	0.00	0	0.00
R203	On 07/02/2013	Bond Future	6.94	Call	4,658.70000	4.65870	4,394.37000	4.39437	4,658.700		4.44	0.00	0	0.00
R203	On 07/02/2013	Bond Future	6.94	Put	3.07000	0.00307	5.57000	0.00557	3.070		4.44	0.00	0	0.00
R203	On 07/02/2013	Bond Future	7.15	Call	5,490.35000	5.49035	5,224.19000	5.22419	5,490.350		4.46	0.00	0	0.00
R203	On 07/02/2013	Bond Future	7.15	Put	0.66000	0.00066	1.33000	0.00133	0.660		4.46	0.00	0	0.00
R203	On 07/02/2013	Bond Future	6.50	Call	2,922.08000	2.92208	2,676.46000	2.67646	2,922.080		4.33	0.00	0	0.00
R203	On 07/02/2013	Bond Future	6.50	Put	40.65000	0.04065	61.86000	0.06186	40.650		4.33	0.00	0	0.00
R203	On 07/02/2013	Bond Future	6.55	Call	3,116.09000	3.11609	2,866.45000	2.86645	3,116.090		4.34	0.00	0	0.00
R203	On 07/02/2013	Bond Future	6.55	Put	31.21000	0.03121	48.40000	0.04840	31.210		4.34	0.00	0	0.00

Contract Details			Strike	Call / Put	MTM	Yield	MarkPrice	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
R203	On 07/02/2013	Bond Future	6.65	Call	3,508.31000		3.50831	3,252.48000	3.25248	3,508.310	4.37	0.00	0	0.00
R203	On 07/02/2013	Bond Future	6.65	Put	17.95000		0.01795	28.95000	0.02895	17.950	4.37	0.00	0	30,250.00
R203	On 02/05/2013	Bond Future			5.83714		110.33971	5.90482	110.06886		4.32	0.00	0	22.00
R203	On 02/05/2013	Bond Future	5.90	Call	1,276.78000		1.27678	1,145.20000	1.14520	1,276.780	4.30	0.00	0	0.00
R203	On 02/05/2013	Bond Future	5.90	Put	1,025.19000		1.02519	1,164.46000	1.16446	1,025.190	4.30	0.00	0	0.00
R203	On 02/05/2013	Bond Future	5.91	Call	1,298.59000		1.29859	1,165.51000	1.16551	1,298.590	4.31	0.00	0	0.00
R203	On 02/05/2013	Bond Future	5.91	Put	1,007.04000		1.00704	1,144.81000	1.14481	1,007.040	4.31	0.00	0	0.00
R203	On 02/05/2013	Bond Future	5.89	Call	1,255.19000		1.25519	1,125.10000	1.12510	1,255.190	4.30	0.00	0	0.00
R203	On 02/05/2013	Bond Future	5.89	Put	1,043.58000		1.04358	1,184.34000	1.18434	1,043.580	4.30	0.00	0	0.00
R203	On 07/11/2013	Bond Future			5.91834		109.21371	5.99682	108.93526		4.36	0.00	0	0.00
R203	On 07/11/2013	Bond Future	6.00	Call	1,933.12000		1.93312	1,807.02000	1.80702	1,933.120	4.36	0.00	0	0.00
R203	On 07/11/2013	Bond Future	6.00	Put	1,643.41000		1.64341	1,795.76000	1.79576	1,643.410	4.36	0.00	0	0.00
R203	On 07/11/2013	Bond Future	6.01	Call	1,952.32000		1.95232	1,825.34000	1.82534	1,952.320	4.36	0.00	0	0.00
R203	On 07/11/2013	Bond Future	6.01	Put	1,627.20000		1.62720	1,778.67000	1.77867	1,627.200	4.36	0.00	0	0.00
R203	On 07/11/2013	Bond Future	5.99	Call	1,914.42000		1.91442	1,789.21000	1.78921	1,914.420	4.36	0.00	0	0.00
R203	On 07/11/2013	Bond Future	5.99	Put	1,660.14000		1.66014	1,813.38000	1.81338	1,660.140	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			6.04623		110.66618	6.10422	110.36808		5.80	0.00	0	16,672.00
R204	On 07/02/2013	Bond Future	7.29	Call	6,185.79000		6.18579	5,890.28000	5.89028	6,185.790	6.17	0.00	0	0.00
R204	On 07/02/2013	Bond Future	7.29	Put	4.67000		0.00467	7.26000	0.00726	4.670	6.17	0.00	0	0.00
R204	On 07/02/2013	Bond Future	7.45	Call	6,946.44000		6.94644	6,649.37000	6.64937	6,946.440	6.17	0.00	0	0.00
R204	On 07/02/2013	Bond Future	7.45	Put	1.64000		0.00164	2.67000	0.00267	1.640	6.17	0.00	0	0.00
R204	On 07/02/2013	Bond Future	7.95	Call	9,286.96000		9.28696	8,988.90000	8.98890	9,286.960	6.17	0.00	0	0.00
R204	On 07/02/2013	Bond Future	7.95	Put	0.03000		0.00003	0.07000	0.00007	0.030	6.17	0.00	0	0.00
R204	On 07/02/2013	Bond Future	8.00	Call	9,517.51000		9.51751	9,219.43000	9.21943	9,517.510	6.17	0.00	0	0.00
R204	On 07/02/2013	Bond Future	8.00	Put	0.02000		0.00002	0.04000	0.00004	0.020	6.17	0.00	0	0.00

Contract Details			Strike	Call / Put	MTM	Yield	MarkPrice	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
R204	On 07/02/2013	Bond Future	8.05	Call	9,747.42000		9.74742	9,449.34000	9.44934	9,747.420	6.17	0.00	0	0.00
R204	On 07/02/2013	Bond Future	8.05	Put	0.01000		0.00001	0.03000	0.00003	0.010	6.17	0.00	0	0.00
R204	On 02/05/2013	Bond Future			6.08655		111.99779	6.14767	111.69527		5.95	0.00	0	24.00
R204	On 02/05/2013	Bond Future	6.30	Call	2,187.95000		2.18795	2,018.98000	2.01898	2,187.950	5.97	0.00	0	0.00
R204	On 02/05/2013	Bond Future	6.30	Put	1,135.91000		1.13591	1,269.46000	1.26946	1,135.910	5.97	0.00	0	0.00
R204	On 02/05/2013	Bond Future	6.31	Call	2,218.04000		2.21804	2,047.63000	2.04763	2,218.040	5.97	0.00	0	0.00
R204	On 02/05/2013	Bond Future	6.31	Put	1,117.02000		1.11702	1,249.13000	1.24913	1,117.020	5.97	0.00	0	0.00
R204	On 02/05/2013	Bond Future	6.29	Call	2,158.07000		2.15807	1,990.55000	1.99055	2,158.070	5.96	0.00	0	0.00
R204	On 02/05/2013	Bond Future	6.29	Put	1,155.04000		1.15504	1,290.04000	1.29004	1,155.040	5.96	0.00	0	0.00
R204	On 07/11/2013	Bond Future			6.18247		110.99350	6.25127	110.68254		6.02	0.00	0	0.00
R204	On 07/11/2013	Bond Future	6.30	Call	2,782.12000		2.78212	2,627.91000	2.62791	2,782.120	6.04	0.00	0	0.00
R204	On 07/11/2013	Bond Future	6.30	Put	2,251.57000		2.25157	2,408.32000	2.40832	2,251.570	6.04	0.00	0	0.00
R204	On 07/11/2013	Bond Future	6.31	Call	2,806.93000		2.80693	2,651.83000	2.65183	2,806.930	6.04	0.00	0	0.00
R204	On 07/11/2013	Bond Future	6.31	Put	2,231.38000		2.23138	2,387.24000	2.38724	2,231.380	6.04	0.00	0	0.00
R204	On 07/11/2013	Bond Future	7.00	Call	4,777.87000		4.77787	4,566.12000	4.56612	4,777.870	6.27	0.00	0	0.00
R204	On 07/11/2013	Bond Future	7.00	Put	1,152.61000		1.15261	1,251.82000	1.25182	1,152.610	6.27	0.00	0	180.00
R204	On 07/11/2013	Bond Future	6.29	Call	2,757.42000		2.75742	2,604.10000	2.60410	2,757.420	6.03	0.00	0	0.00
R204	On 07/11/2013	Bond Future	6.29	Put	2,271.89000		2.27189	2,429.53000	2.42953	2,271.890	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			4.97766		102.82149	5.03298	102.77129		0.62	0.00	0	1,120.00
R206	On 07/02/2013	Bond Future	4.76	Call	25.48000		0.02548	17.59000	0.01759	25.480	0.61	0.00	0	0.00
R206	On 07/02/2013	Bond Future	4.76	Put	223.35000		0.22335	265.66000	0.26566	223.350	0.61	0.00	0	0.00
R206	On 07/02/2013	Bond Future	5.00	Call	104.61000		0.10461	82.34000	0.08234	104.610	0.62	0.00	0	0.00
R206	On 07/02/2013	Bond Future	5.00	Put	84.33000		0.08433	112.26000	0.11226	84.330	0.62	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
R206	On 07/02/2013	Bond Future	5.95	Call	876.76000		0.87676	826.60000	0.82660	876.760	0.68	0.00	0	0.00
R206	On 07/02/2013	Bond Future	5.95	Put	0.02000		0.00002	0.06000	0.00006	0.020	0.68	0.00	0	0.00
R206	On 07/02/2013	Bond Future	6.00	Call	921.51000		0.92151	871.33000	0.87133	921.510	0.68	0.00	0	0.00
R206	On 07/02/2013	Bond Future	6.00	Put	0.01000		0.00001	0.03000	0.00003	0.010	0.68	0.00	0	0.00
R206	On 07/02/2013	Bond Future	6.05	Call	966.25000		0.96625	916.06000	0.91606	966.250	0.68	0.00	0	0.00
R206	On 07/02/2013	Bond Future	6.05	Put	0.01000		0.00001	0.02000	0.00002	0.010	0.68	0.00	0	0.00
R206	On 02/05/2013	Bond Future			4.89382		104.05856	4.96935	104.00697		0.52	0.00	0	23.00
R206	On 02/05/2013	Bond Future	3.40	Call	0.04000		0.00004	0.02000	0.00002	0.040	0.49	0.00	0	0.00
R206	On 02/05/2013	Bond Future	3.40	Put	1,029.72000		1.02972	1,081.29000	1.08129	1,029.720	0.49	0.00	0	0.00
R206	On 02/05/2013	Bond Future	3.41	Call	0.04000		0.00004	0.02000	0.00002	0.040	0.49	0.00	0	0.00
R206	On 02/05/2013	Bond Future	3.41	Put	1,022.77000		1.02277	1,074.34000	1.07434	1,022.770	0.49	0.00	0	0.00
R206	On 02/05/2013	Bond Future	3.39	Call	0.03000		0.00003	0.02000	0.00002	0.030	0.49	0.00	0	0.00
R206	On 02/05/2013	Bond Future	3.39	Put	1,036.66000		1.03666	1,088.24000	1.08824	1,036.660	0.49	0.00	0	0.00
R206	On 07/11/2013	Bond Future			3.57159		103.10430	3.86763	103.05115		0.14	0.00	0	0.00
R206	On 07/11/2013	Bond Future	4.30	Call	143.31000		0.14331	104.90000	0.10490	143.310	0.14	0.00	0	0.00
R206	On 07/11/2013	Bond Future	4.30	Put	12.61000		0.01261	27.35000	0.02735	12.610	0.14	0.00	0	0.00
R206	On 07/11/2013	Bond Future	4.31	Call	144.80000		0.14480	106.17000	0.10617	144.800	0.14	0.00	0	0.00
R206	On 07/11/2013	Bond Future	4.31	Put	12.31000		0.01231	26.83000	0.02683	12.310	0.14	0.00	0	0.00
R206	On 07/11/2013	Bond Future	4.29	Call	141.82000		0.14182	103.64000	0.10364	141.820	0.14	0.00	0	0.00
R206	On 07/11/2013	Bond Future	4.29	Put	12.92000		0.01292	27.89000	0.02789	12.920	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			6.31490		105.73247	6.37284	105.40207		6.99	0.00	0	11,310.00
R207	On 07/02/2013	Bond Future	7.66	Call	7,355.64000		7.35564	7,027.32000	7.02732	7,355.640	7.37	0.00	0	0.00
R207	On 07/02/2013	Bond Future	7.66	Put	3.56000		0.00356	5.64000	0.00564	3.560	7.37	0.00	0	0.00
R207	On 07/02/2013	Bond Future	7.80	Call	8,081.79000		8.08179	7,752.33000	7.75233	8,081.790	7.37	0.00	0	0.00
R207	On 07/02/2013	Bond Future	7.80	Put	1.43000		0.00143	2.37000	0.00237	1.430	7.37	0.00	0	0.00
R207	On 07/02/2013	Bond Future	8.20	Call	10,124.61000		10.12461	9,794.28000	9.79428	10,124.610	7.37	0.00	0	0.00
R207	On 07/02/2013	Bond Future	8.20	Put	0.07000		0.00007	0.14000	0.00014	0.070	7.37	0.00	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 07/02/2013	Bond Future	8.25	Call	10,376.35000		10.37635	10,046.00000	10.04600	10,376.350	7.37	0.00	0	0.00
R207	On 07/02/2013	Bond Future	8.25	Put	0.05000		0.00005	0.10000	0.00010	0.050	7.37	0.00	0	0.00
R207	On 07/02/2013	Bond Future	8.30	Call	10,627.27000		10.62727	10,296.90000	10.29690	10,627.270	7.37	0.00	0	0.00
R207	On 07/02/2013	Bond Future	8.30	Put	0.03000		0.00003	0.06000	0.00006	0.030	7.37	0.00	0	0.00
R207	On 02/05/2013	Bond Future			6.36256		107.00456	6.42320	106.66938		7.27	0.00	0	0.00
R207	On 02/05/2013	Bond Future	6.45	Call	2,124.78000		2.12478	1,957.42000	1.95742	2,124.780	7.26	0.00	0	0.00
R207	On 02/05/2013	Bond Future	6.45	Put	1,641.88000		1.64188	1,809.70000	1.80970	1,641.880	7.26	0.00	0	0.00
R207	On 02/05/2013	Bond Future	6.46	Call	2,154.72000		2.15472	1,985.79000	1.98579	2,154.720	7.26	0.00	0	0.00
R207	On 02/05/2013	Bond Future	6.46	Put	1,616.77000		1.61677	1,783.02000	1.78302	1,616.770	7.26	0.00	0	0.00
R207	On 02/05/2013	Bond Future	6.44	Call	2,095.07000		2.09507	1,929.29000	1.92929	2,095.070	7.26	0.00	0	0.00
R207	On 02/05/2013	Bond Future	6.44	Put	1,667.26000		1.66726	1,836.66000	1.83666	1,667.260	7.26	0.00	0	0.00
R207	On 07/11/2013	Bond Future			6.47219		106.25852	6.53930	105.91398		7.45	0.00	0	0.00
R207	On 07/11/2013	Bond Future	6.70	Call	3,600.55000		3.60055	3,417.74000	3.41774	3,600.550	7.52	0.00	0	0.00
R207	On 07/11/2013	Bond Future	6.70	Put	2,436.61000		2.43661	2,598.34000	2.59834	2,436.610	7.52	0.00	0	0.00
R207	On 07/11/2013	Bond Future	6.71	Call	3,629.97000		3.62997	3,446.23000	3.44623	3,629.970	7.53	0.00	0	0.00
R207	On 07/11/2013	Bond Future	6.71	Put	2,415.31000		2.41531	2,576.11000	2.57611	2,415.310	7.53	0.00	0	0.00
R207	On 07/11/2013	Bond Future	6.69	Call	3,571.24000		3.57124	3,389.36000	3.38936	3,571.240	7.52	0.00	0	0.00
R207	On 07/11/2013	Bond Future	6.69	Put	2,458.06000		2.45806	2,620.72000	2.62072	2,458.060	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			6.40409		104.65899	6.46186	104.29320		8.22	77,970,947.55	745	19,911.00
R208	On 07/02/2013	Bond Future	6.00	Call	365.22000		0.36522	305.71000	0.30571	365.220	8.07	0.00	0	12,250.00
R208	On 07/02/2013	Bond Future	6.00	Put	2,969.74000		2.96974	3,276.02000	3.27602	2,969.740	8.07	0.00	0	0.00
R208	On 07/02/2013	Bond Future	7.78	Call	8,293.57000		8.29357	7,930.83000	7.93083	8,293.570	8.68	0.00	0	0.00
R208	On 07/02/2013	Bond Future	7.78	Put	5.22000		0.00522	8.27000	0.00827	5.220	8.68	0.00	0	0.00

Contract Details			Strike	Call / Put	MTM	Yield	MarkPrice	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
R208	On 07/02/2013	Bond Future	7.85	Call	8,690.71000		8.69071	8,327.05000	8.32705	8,690.710	8.68	0.00	0	0.00
R208	On 07/02/2013	Bond Future	7.85	Put	3.44000		0.00344	5.57000	0.00557	3.440	8.68	0.00	0	0.00
R208	On 07/02/2013	Bond Future	8.83	Call	14,056.16000		14.05616	13,690.38000	13.69038	14,056.160	8.68	0.00	0	0.00
R208	On 07/02/2013	Bond Future	8.83	Put	0.00000		0.00000	0.01000	0.00001	0.000	8.68	0.00	0	0.00
R208	On 07/02/2013	Bond Future	7.95	Call	9,255.36000		9.25536	8,890.82000	8.89082	9,255.360	8.68	0.00	0	0.00
R208	On 07/02/2013	Bond Future	7.95	Put	1.85000		0.00185	3.10000	0.00310	1.850	8.68	0.00	0	0.00
R208	On 07/02/2013	Bond Future	8.00	Call	9,536.36000		9.53636	9,171.51000	9.17151	9,536.360	8.68	0.00	0	0.00
R208	On 07/02/2013	Bond Future	8.00	Put	1.34000		0.00134	2.28000	0.00228	1.340	8.68	0.00	0	0.00
R208	On 07/02/2013	Bond Future	8.05	Call	9,816.44000		9.81644	9,451.35000	9.45135	9,816.440	8.68	0.00	0	0.00
R208	On 07/02/2013	Bond Future	8.05	Put	0.97000		0.00097	1.67000	0.00167	0.970	8.68	0.00	0	0.00
R208	On 02/05/2013	Bond Future			6.44718		102.52535	6.50730	102.15433		8.71	0.00	0	47.00
R208	On 02/05/2013	Bond Future	6.66	Call	2,877.21000		2.87721	2,670.22000	2.67022	2,877.210	8.78	0.00	0	0.00
R208	On 02/05/2013	Bond Future	6.66	Put	1,571.29000		1.57129	1,735.32000	1.73532	1,571.290	8.78	0.00	0	0.00
R208	On 02/05/2013	Bond Future	6.64	Call	2,804.56000		2.80456	2,600.87000	2.60087	2,804.560	8.77	0.00	0	0.00
R208	On 02/05/2013	Bond Future	6.64	Put	1,620.48000		1.62048	1,787.81000	1.78781	1,620.480	8.77	0.00	0	0.00
R208	On 02/05/2013	Bond Future	6.65	Call	2,840.77000		2.84077	2,635.43000	2.63543	2,840.770	8.78	0.00	0	0.00
R208	On 02/05/2013	Bond Future	6.65	Put	1,595.74000		1.59574	1,761.42000	1.76142	1,595.740	8.78	0.00	0	0.00
R208	On 07/11/2013	Bond Future			6.54921		101.94821	6.61485	101.56689		9.04	0.00	0	0.00
R208	On 07/11/2013	Bond Future	6.81	Call	4,291.30000		4.29130	4,042.86000	4.04286	4,291.300	9.19	0.00	0	0.00
R208	On 07/11/2013	Bond Future	6.81	Put	2,786.69000		2.78669	2,919.57000	2.91957	2,786.690	9.19	0.00	0	0.00
R208	On 07/11/2013	Bond Future	7.50	Call	6,843.98000		6.84398	6,536.78000	6.53678	6,843.980	9.51	0.00	0	0.00
R208	On 07/11/2013	Bond Future	7.50	Put	1,489.04000		1.48904	1,563.16000	1.56316	1,489.040	9.51	0.00	0	230.00
R208	On 07/11/2013	Bond Future	6.79	Call	4,225.53000		4.22553	3,978.98000	3.97898	4,225.530	9.18	0.00	0	0.00
R208	On 07/11/2013	Bond Future	6.79	Put	2,835.33000		2.83533	2,970.10000	2.97010	2,835.330	9.18	0.00	0	0.00
R208	On 07/11/2013	Bond Future	6.80	Call	4,258.36000		4.25836	4,010.86000	4.01086	4,258.360	9.18	0.00	0	0.00
R208	On 07/11/2013	Bond Future	6.80	Put	2,810.93000		2.81093	2,944.75000	2.94475	2,810.930	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

Contract Details			Strike	Call / Put	MTM	Yield	MarkPrice	Previous MTM	Previous Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
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			8.06427		83.42257	8.12727	82.86661		15.50		0.00	0	11,354.00
R209	On 07/02/2013	Bond Future	8.63	Call	5,166.63000		5.16663	4,713.12000	4.71312	5,166.630	15.69		0.00	0	0.00
R209	On 07/02/2013	Bond Future	8.63	Put	378.45000		0.37845	480.90000	0.48090	378.450	15.69		0.00	0	11,000.00
R209	On 07/02/2013	Bond Future	8.83	Call	6,563.07000		6.56307	6,066.75000	6.06675	6,563.070	15.79		0.00	0	0.00
R209	On 07/02/2013	Bond Future	8.83	Put	187.17000		0.18717	246.81000	0.24681	187.170	15.79		0.00	0	14,000.00
R209	On 07/02/2013	Bond Future	8.95	Call	7,422.33000		7.42233	6,908.02000	6.90802	7,422.330	15.85		0.00	0	0.00
R209	On 07/02/2013	Bond Future	8.95	Put	118.64000		0.11864	160.29000	0.16029	118.640	15.85		0.00	0	0.00
R209	On 07/02/2013	Bond Future	9.10	Call	8,502.96000		8.50296	7,972.42000	7.97242	8,502.960	15.92		0.00	0	0.00
R209	On 07/02/2013	Bond Future	9.10	Put	64.93000		0.06493	90.35000	0.09035	64.930	15.92		0.00	0	0.00
R209	On 07/02/2013	Bond Future	9.00	Call	7,782.31000		7.78231	7,261.94000	7.26194	7,782.310	15.87		0.00	0	0.00
R209	On 07/02/2013	Bond Future	9.00	Put	97.40000		0.09740	132.99000	0.13299	97.400	15.87		0.00	0	0.00
R209	On 07/02/2013	Bond Future	9.05	Call	8,142.70000		8.14270	7,616.89000	7.61689	8,142.700	15.90		0.00	0	0.00
R209	On 07/02/2013	Bond Future	9.05	Put	79.69000		0.07969	109.84000	0.10984	79.690	15.90		0.00	0	0.00
R209	On 07/02/2013	Bond Future	9.06	Call	8,214.77000		8.21477	7,687.97000	7.68797	8,214.770	15.90		0.00	0	0.00
R209	On 07/02/2013	Bond Future	9.06	Put	76.51000		0.07651	105.67000	0.10567	76.510	15.90		0.00	0	0.00
R209	On 02/05/2013	Bond Future			8.12333		81.28465	8.18796	80.72137		17.84		0.00	0	33.00
R209	On 02/05/2013	Bond Future	8.01	Call	3,025.70000		3.02570	2,777.84000	2.77784	3,025.700	17.73		0.00	0	0.00
R209	On 02/05/2013	Bond Future	8.01	Put	4,028.25000		4.02825	4,343.67000	4.34367	4,028.250	17.73		0.00	0	0.00
R209	On 02/05/2013	Bond Future	7.99	Call	2,947.12000		2.94712	2,703.75000	2.70375	2,947.120	17.73		0.00	0	0.00
R209	On 02/05/2013	Bond Future	7.99	Put	4,128.58000		4.12858	4,448.49000	4.44849	4,128.580	17.73		0.00	0	0.00
R209	On 02/05/2013	Bond Future	8.00	Call	2,986.36000		2.98636	2,740.55000	2.74055	2,986.360	17.73		0.00	0	0.00
R209	On 02/05/2013	Bond Future	8.00	Put	4,078.29000		4.07829	4,395.76000	4.39576	4,078.290	17.73		0.00	0	0.00
R209	On 07/11/2013	Bond Future			8.25928		80.37502	8.32760	79.79614		20.91		0.00	0	0.00
R209	On 07/11/2013	Bond Future	8.81	Call	8,757.66000		8.75766	8,395.24000	8.39524	8,757.660	21.39		0.00	0	0.00

Contract Details			Strike	Call / Put	MTM Yield	MarkPrice	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
R209	On 07/11/2013	Bond Future	8.81	Put	4,270.15000	4.27015	4,486.61000	4.48661	4,270.150	21.39	0.00	0	0.00
R209	On 07/11/2013	Bond Future	9.50	Call	12,090.02000	12.09002	11,660.77000	11.66077	12,090.020	21.76	0.00	0	0.00
R209	On 07/11/2013	Bond Future	9.50	Put	2,515.15000	2.51515	2,664.78000	2.66478	2,515.150	21.76	0.00	0	180.00
R209	On 07/11/2013	Bond Future	8.79	Call	8,664.01000	8.66401	8,303.24000	8.30324	8,664.010	21.37	0.00	0	0.00
R209	On 07/11/2013	Bond Future	8.79	Put	4,332.54000	4.33254	4,550.65000	4.55065	4,332.540	21.37	0.00	0	0.00
R209	On 07/11/2013	Bond Future	8.80	Call	8,710.80000	8.71080	8,349.20000	8.34920	8,710.800	21.38	0.00	0	0.00
R209	On 07/11/2013	Bond Future	8.80	Put	4,301.25000	4.30125	4,518.53000	4.51853	4,301.250	21.38	0.00	0	0.00
R209	On 31/03/2036	Price Contribution			6.25000	6.25000	6.25000	6.25000			0.00	0	0.00
R209/R157	On 31/03/2036	Price Contribution			100.00000	100.00000	100.00000	100.00000			0.00	0	0.00
R209/R186	On 31/03/2036	Price Contribution			100.00000	100.00000	100.00000	100.00000			0.00	0	0.00
R209/R204	On 31/03/2036	Price Contribution			100.00000	100.00000	100.00000	100.00000			0.00	0	0.00
R209/R208	On 31/03/2036	Price Contribution			100.00000	100.00000	100.00000	100.00000			0.00	0	0.00
R210	On 07/02/2013	Bond Future			165.54389	165.54389	165.45715	165.45715			0.00	0	1,212.00
R210	On 07/02/2013	Bond Future	156.99	Call	8,553.89000	8.55389	8,467.15000	8.46715	8,553.890		0.00	0	0.00
R210	On 07/02/2013	Bond Future	156.99	Put	0.00000	0.00000	0.00000	0.00000	0.000		0.00	0	0.00
R210	On 07/02/2013	Bond Future	157.00	Call	8,543.89000	8.54389	8,457.15000	8.45715	8,543.890		0.00	0	0.00
R210	On 07/02/2013	Bond Future	157.00	Put	0.00000	0.00000	0.00000	0.00000	0.000		0.00	0	0.00
R210	On 07/02/2013	Bond Future	157.01	Call	8,533.89000	8.53389	8,447.15000	8.44715	8,533.890		0.00	0	0.00
R210	On 07/02/2013	Bond Future	157.01	Put	0.00000	0.00000	0.00000	0.00000	0.000		0.00	0	0.00
R210	On 02/05/2013	Bond Future			165.76512	165.76512	165.67662	165.67662			0.00	0	7.00
R210	On 02/05/2013	Bond Future	161.14	Call	4,625.12000	4.62512	4,536.62000	4.53662	4,625.120		0.00	0	0.00
R210	On 02/05/2013	Bond Future	161.14	Put	0.00000	0.00000	0.00000	0.00000	0.000		0.00	0	0.00
R210	On 02/05/2013	Bond Future	161.15	Call	4,615.12000	4.61512	4,526.62000	4.52662	4,615.120		0.00	0	0.00
R210	On 02/05/2013	Bond Future	161.15	Put	0.00000	0.00000	0.00000	0.00000	0.000		0.00	0	0.00
R210	On 02/05/2013	Bond Future	161.16	Call	4,605.12000	4.60512	4,516.62000	4.51662	4,605.120		0.00	0	0.00

Contract Details			Strike	Call / Put	MTM	Yield	MarkPrice	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
R210	On 02/05/2013	Bond Future	161.16	Put	0.00000		0.00000	0.00000	0.00000	0.000		0.00	0	0.00
R210	On 31/03/2028	Price Contribution			100.00000		100.00000	100.00000	100.00000			0.00	0	0.00
R211	On 07/02/2013	Bond Future			126.03061		126.03061	125.97944	125.97944			0.00	0	522.00
R211	On 07/02/2013	Bond Future	122.99	Call	3,040.61000		3.04061	2,989.44000	2.98944	3,040.610		0.00	0	0.00
R211	On 07/02/2013	Bond Future	122.99	Put	0.00000		0.00000	0.00000	0.00000	0.000		0.00	0	0.00
R211	On 07/02/2013	Bond Future	123.00	Call	3,030.61000		3.03061	2,979.44000	2.97944	3,030.610		0.00	0	0.00
R211	On 07/02/2013	Bond Future	123.00	Put	0.00000		0.00000	0.00000	0.00000	0.000		0.00	0	0.00
R211	On 07/02/2013	Bond Future	123.01	Call	3,020.61000		3.02061	2,969.44000	2.96944	3,020.610		0.00	0	0.00
R211	On 07/02/2013	Bond Future	123.01	Put	0.00000		0.00000	0.00000	0.00000	0.000		0.00	0	0.00
R211	On 02/05/2013	Bond Future			127.61288		127.61288	127.56060	127.56060			0.00	0	7.00
R211	On 02/05/2013	Bond Future	125.69	Call	1,922.88000		1.92288	1,870.60000	1.87060	1,922.880		0.00	0	0.00
R211	On 02/05/2013	Bond Future	125.69	Put	0.00000		0.00000	0.00000	0.00000	0.000		0.00	0	0.00
R211	On 02/05/2013	Bond Future	125.70	Call	1,912.88000		1.91288	1,860.60000	1.86060	1,912.880		0.00	0	0.00
R211	On 02/05/2013	Bond Future	125.70	Put	0.00000		0.00000	0.00000	0.00000	0.000		0.00	0	0.00
R211	On 02/05/2013	Bond Future	125.71	Call	1,902.88000		1.90288	1,850.60000	1.85060	1,902.880		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			133.12183		133.12183	132.67636	132.67636			0.00	0	3,064.00
R212	On 07/02/2013	Bond Future	128.99	Call	4,131.83000		4.13183	3,686.36000	3.68636	4,131.830		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	4,121.83000		4.12183	3,676.36000	3.67636	4,121.830		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	4,111.83000		4.11183	3,666.36000	3.66636	4,111.830		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			134.79312		134.79312	134.34160	134.34160			0.00	0	11.00
R212	On 02/05/2013	Bond Future	131.09	Call	3,703.12000		3.70312	3,251.60000	3.25160	3,703.120		0.00	0	0.00
R212	On 02/05/2013	Bond Future	131.09	Put	0.00000		0.00000	0.00000	0.00000	0.000		0.00	0	0.00

Contract Details			Strike	Call / Put	MTM	Yield	MarkPrice	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
R212	On 02/05/2013	Bond Future	131.10	Call	3,693.12000		3.69312	3,241.60000	3.24160	3,693.120		0.00	0	0.00
R212	On 02/05/2013	Bond Future	131.10	Put	0.00000		0.00000	0.00000	0.00000	0.000		0.00	0	0.00
R212	On 02/05/2013	Bond Future	131.11	Call	3,683.12000		3.68312	3,231.60000	3.23160	3,683.120		0.00	0	0.00
R212	On 02/05/2013	Bond Future	131.11	Put	0.00000		0.00000	0.00000	0.00000	0.000		0.00	0	0.00
R212	On 31/01/2022	Price Contribution			100.00000		100.00000	100.00000	100.00000			0.00	0	0.00
R213	On 07/02/2013	Bond Future			7.76480		95.82703	7.83298	95.20912		15.03	97,264,435.45	1,015	10,414.00
R213	On 07/02/2013	Bond Future	8.90	Call	9,623.78000		9.62378	9,034.02000	9.03402	9,623.780		0.00	0	0.00
R213	On 07/02/2013	Bond Future	8.90	Put	68.83000		0.06883	96.98000	0.09698	68.830		0.00	0	0.00
R213	On 07/02/2013	Bond Future	8.95	Call	9,998.14000		9.99814	9,404.05000	9.40405	9,998.140		0.00	0	0.00
R213	On 07/02/2013	Bond Future	8.95	Put	56.13000		0.05613	79.95000	0.07995	56.130		0.00	0	0.00
R213	On 07/02/2013	Bond Future	9.00	Call	10,371.97000		10.37197	9,774.12000	9.77412	10,371.970		0.00	0	0.00
R213	On 07/02/2013	Bond Future	9.00	Put	45.57000		0.04557	65.63000	0.06563	45.570		0.00	0	0.00
R213	On 07/02/2013	Bond Future	9.05	Call	10,744.98000		10.74498	10,143.88000	10.14388	10,744.980		0.00	0	0.00
R213	On 07/02/2013	Bond Future	9.05	Put	36.83000		0.03683	53.64000	0.05364	36.830		0.00	0	0.00
R213	On 02/05/2013	Bond Future			7.82220		93.44578	7.89222	92.81967		16.35	0.00	0	5.00
R213	On 02/05/2013	Bond Future	7.86	Call	3,844.18000		3.84418	3,538.48000	3.53848	3,844.180		0.00	0	0.00
R213	On 02/05/2013	Bond Future	7.86	Put	3,505.41000		3.50541	3,825.82000	3.82582	3,505.410		0.00	0	0.00
R213	On 02/05/2013	Bond Future	7.84	Call	3,754.47000		3.75447	3,453.62000	3.45362	3,754.470		0.00	0	0.00
R213	On 02/05/2013	Bond Future	7.84	Put	3,594.72000		3.59472	3,919.98000	3.91998	3,594.720		0.00	0	0.00
R213	On 02/05/2013	Bond Future	7.85	Call	3,799.18000		3.79918	3,495.91000	3.49591	3,799.180		0.00	0	0.00
R213	On 02/05/2013	Bond Future	7.85	Put	3,549.86000		3.54986	3,872.70000	3.87270	3,549.860		0.00	0	0.00
R213	On 07/11/2013	Bond Future			7.95801		92.47794	8.03227	91.83450		17.53	0.00	0	0.00
R213	On 07/11/2013	Bond Future	8.61	Call	9,140.61000		9.14061	8,735.21000	8.73521	9,140.610		0.00	0	0.00
R213	On 07/11/2013	Bond Future	8.61	Put	3,707.73000		3.70773	3,945.77000	3.94577	3,707.730		0.00	0	0.00
R213	On 07/11/2013	Bond Future	8.59	Call	9,039.49000		9.03949	8,636.68000	8.63668	9,039.490		0.00	0	0.00
R213	On 07/11/2013	Bond Future	8.59	Put	3,766.21000		3.76621	4,006.84000	4.00684	3,766.210		0.00	0	0.00
R213	On 07/11/2013	Bond Future	8.60	Call	9,090.01000		9.09001	8,685.90000	8.68590	9,090.010		0.00	0	0.00
R213	On 07/11/2013	Bond Future	8.60	Put	3,736.87000		3.73687	3,976.20000	3.97620	3,736.870		0.00	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 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			8.10406		85.29705	8.16706	84.70795		16.80		0.00	0	1,714.00
R214	On 07/02/2013	Bond Future	8.59	Call	4,958.51000		4.95851	4,508.00000	4.50800	4,958.510	16.99		0.00	0	0.00
R214	On 07/02/2013	Bond Future	8.59	Put	588.31000		0.58831	726.90000	0.72690	588.310	16.99		0.00	0	0.00
R214	On 07/02/2013	Bond Future	8.60	Call	5,026.96000		5.02696	4,573.45000	4.57345	5,026.960	16.99		0.00	0	0.00
R214	On 07/02/2013	Bond Future	8.60	Put	570.88000		0.57088	706.47000	0.70647	570.880	16.99		0.00	0	0.00
R214	On 07/02/2013	Bond Future	8.61	Call	5,095.67000		5.09567	4,639.22000	4.63922	5,095.670	17.00		0.00	0	0.00
R214	On 07/02/2013	Bond Future	8.61	Put	553.88000		0.55388	686.53000	0.68653	553.880	17.00		0.00	0	0.00
R214	On 28/02/2041	Price Contribution			100.00000		100.00000	100.00000	100.00000				0.00	0	0.00
R214/R209	On 28/02/2041	Price Contribution			100.00000		100.00000	100.00000	100.00000				0.00	0	0.00
YUAN/R	On 18/03/2013	Foreign Exchange Future			1.37540		1.37540	1.37630	1.37630		14.00		0.00	0	0.00
YUAN/R	On 18/03/2013	Foreign Exchange Future	1.29	Call	928.56830		0.09286	936.52660	0.09365	928.568	13.20		0.00	0	0.00
YUAN/R	On 18/03/2013	Foreign Exchange Future	1.29	Put	74.56830		0.00746	73.52660	0.00735	74.568	13.20		0.00	0	0.00
YUAN/R	On 18/03/2013	Foreign Exchange Future	1.30	Call	847.00340		0.08470	853.85500	0.08539	847.003	13.19		0.00	0	0.00
YUAN/R	On 18/03/2013	Foreign Exchange Future	1.30	Put	93.00340		0.00930	90.85500	0.00909	93.003	13.19		0.00	0	0.00
YUAN/R	On 18/03/2013	Foreign Exchange Future	1.31	Call	768.72430		0.07687	775.99320	0.07760	768.724	13.17		0.00	0	0.00
YUAN/R	On 18/03/2013	Foreign Exchange Future	1.31	Put	114.72430		0.01147	112.99320	0.01130	114.724	13.17		0.00	0	0.00
YUAN/R	On 14/06/2013	Foreign Exchange Future			1.38510		1.38510	1.38620	1.38620		14.50		0.00	0	0.00
YUAN/R	On 14/06/2013	Foreign Exchange Future	1.39	Call	528.51850		0.05285	537.58450	0.05376	528.518	14.34		0.00	0	0.00
YUAN/R	On 14/06/2013	Foreign Exchange Future	1.39	Put	577.51850		0.05775	575.58450	0.05756	577.518	14.34		0.00	0	0.00
YUAN/R	On 14/06/2013	Foreign Exchange Future	1.40	Call	489.45590		0.04895	498.29040	0.04983	489.456	14.50		0.00	0	0.00
YUAN/R	On 14/06/2013	Foreign Exchange Future	1.40	Put	638.45590		0.06385	636.29040	0.06363	638.456	14.50		0.00	0	0.00
YUAN/R	On 14/06/2013	Foreign Exchange Future	1.41	Call	454.29940		0.04543	462.87390	0.04629	454.299	14.69		0.00	0	0.00
YUAN/R	On 14/06/2013	Foreign Exchange Future	1.41	Put	703.29940		0.07033	700.87390	0.07009	703.299	14.69		0.00	0	0.00

Contract Details	Strike	Call / Put	MTM Yield	MarkPrice	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
Total for Derivatives :								2,025,684,553.99	61,015	1 359 238.00	

i-Bonds

AA02	On 28/03/2016	Spot Bond	100.19948	12.39291	100.19948	13.80215			0.00	0	0.00
AA03	On 11/05/2015	Spot Bond	111.91291	20.69629	111.91291	20.54440			0.00	0	0.00
AA04	On 22/03/2017	Spot Bond	100.28788	8.56530	100.28788	9.02370			0.00	0	0.00
AA05	On 22/03/2019	Spot Bond	107.66087	11.16516	107.66087	11.08574			0.00	0	8,000,000.00
AB010	On 21/11/2022	Spot Bond	100.00000	0.08854	100.00000	0.08657			0.00	0	0.00
AB011	On 21/11/2023	Spot Bond	100.00000	0.04427	100.00000	0.04328			0.00	0	0.00
AB012	On 21/11/2022	Spot Bond	8.00000	45.20062	8.00000	45.14300			0.00	0	0.00
AB013	On 21/11/2018	Spot Bond	8.00000	107.01022	8.00000	106.87380			0.00	0	0.00
AB06	On 27/03/2015	Spot Bond	103.39172	23.64409	103.39172	23.48134		4,144,043,529,320.00	40,081,000	63,391,000.00	
AB07	On 07/03/2014	Spot Bond	104.36845	44.21004	104.36845	43.90341			0.00	0	7,900,000.00
AB08	On 03/05/2017	Spot Bond	101.36321	10.28690	101.36321	10.21142			0.00	0	0.00
AB09	On 03/05/2017	Spot Bond	113.91613	12.03309	113.91613	11.94352			0.00	0	5,000,000.00
ABCL1	On 22/09/2013	Spot Bond	100.27783	54.41927	100.27783	67.55811			0.00	0	0.00
ABCP11	On 31/03/2013	Spot Bond	211.62296	66.00442	211.62296	65.27771			0.00	0	0.00
ABCP12	On 20/09/2014	Spot Bond	129.44081	27.83724	129.44081	27.58442			0.00	0	0.00
ABCP13	On 07/12/2023	Spot Bond	262.36064	2.26704	262.36064	2.23594			0.00	0	600,000.00

Contract Details	Strike	Call / Put	MTM Yield	MarkPrice	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
ABFN04	On 25/02/2015	Spot Bond	100.84946	20.53960	100.84946	20.38957			0.00	0	0.00
ABFN05	On 17/03/2014	Spot Bond	100.44837	37.39610	100.44837	37.11787			0.00	0	0.00
ABFN06	On 17/03/2016	Spot Bond	100.42180	11.64171	100.42180	11.55511			0.00	0	800,000.00
ABFN07	On 17/03/2018	Spot Bond	100.43468	7.52285	100.43468	7.46688			0.00	0	0.00
ABFN08	On 17/03/2020	Spot Bond	100.45423	7.10710	100.45423	7.05421			0.00	0	0.00
ABFN09	On 17/03/2026	Spot Bond	100.46712	7.16657	100.46712	7.11324			0.00	0	0.00
ABL10A	On 15/03/2015	Spot Bond	111.10270	25.77803	111.10270	25.58995			0.00	0	3,700,000.00
ABL10B	On 15/03/2015	Spot Bond	103.51808	20.04350	103.51808	19.89032			0.00	0	0.00
ABL11A	On 29/09/2014	Spot Bond	105.34380	31.50146	105.34380	31.28131		105,343,800,000.00		1,000,000	500,000.00
ABL11B	On 29/09/2014	Spot Bond	101.94970	32.62095	101.94970	32.37771			0.00	0	0.00
ABL12B	On 08/03/2015	Spot Bond	101.07971	20.43049	101.07971	20.27763			0.00	0	0.00
ABL13	On 11/10/2016	Spot Bond	99.99989	12.95551	99.99989	12.86159			0.00	0	0.00
ABL14	On 09/10/2015	Spot Bond	100.00000	15.67011	100.00000	15.31989			0.00	0	0.00
ABL15	On 09/10/2017	Spot Bond	100.00000	3.91753	100.00000	3.82997			0.00	0	0.00
ABL7	On 18/02/2013	Spot Bond	103.66357	91.38986	103.66357	90.72294			0.00	0	0.00
ABL8A	On 19/09/2013	Spot Bond	107.24687	61.98000	107.24687	61.54052		428,987,480.00		4,000	1,404,000.00
ABL8B	On 19/09/2013	Spot Bond	102.43496	55.08202	102.43496	54.64068			0.00	0	4,000,000.00
ABL9	On 19/02/2013	Spot Bond	100.00000	88.41195	100.00000	87.78787			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
ABLC04	On 15/02/2013	Spot Bond	100.00000	87.32057	100.00000	86.69834	0.00	0	0.00			
ABLC07	On 15/02/2013	Spot Bond	100.85053	89.61433	100.85053	88.97105	0.00	0	0.00			
ABLI01	On 31/03/2013	Spot Bond	211.08307	66.06509	211.08307	65.33888	0.00	0	0.00			
ABLI02	On 08/05/2014	Spot Bond	133.30786	36.22881	133.30786	35.89282	0.00	0	0.00			
ABLI03	On 15/03/2015	Spot Bond	119.08892	20.09868	119.08892	19.92667	0.00	0	2,000,000.00			
ABLI04	On 11/10/2016	Spot Bond	109.87287	8.57627	109.87287	8.50700	0.00	0	0.00			
ABLS2A	On 13/07/2016	Spot Bond	118.65286	22.95682	118.65286	22.78315	0.00	0	0.00			
ABLS2B	On 13/07/2016	Spot Bond	99.88052	17.28441	99.88052	17.15922	0.00	0	0.00			
ABLS3	On 31/03/2018	Spot Bond	100.32050	10.42455	100.32050	10.34876	0.00	0	0.00			
ABLS4	On 29/03/2019	Spot Bond	100.26386	9.84977	100.26386	9.77741	0.00	0	0.00			
ABLS5	On 29/06/2019	Spot Bond	100.35503	9.31210	100.35503	9.22393	0.00	0	0.00			
ABLS11	On 29/06/2019	Spot Bond	104.30633	4.76425	104.30633	4.72755	0.00	0	0.00			
ABN03U	On 12/03/2015	Spot Bond	100.00000	19.60576	100.00000	19.34255	0.00	0	0.00			
ABN05	On 18/04/2021	Spot Bond	158.84518	3.37721	158.84518	3.34198	0.00	0	0.00			
ABN07	On 13/06/2015	Spot Bond	152.12037	11.84949	152.12037	11.72952	0.00	0	0.00			
ABN09	On 27/06/2023	Spot Bond	164.13952	2.72567	164.13952	2.69673	0.00	0	0.00			
ABN13	On 04/03/2013	Spot Bond	141.35498	113.15624	141.35498	112.03584	0.00	0	0.00			

Contract Details	Strike	Call / Put	MTM Yield	MarkPrice	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
ABN14	On 10/10/2033	Spot Bond	161.61787	3.24973	161.61787	3.21542			0.00	0	0.00
ABN17	On 31/03/2013	Spot Bond	211.55410	66.01216	211.55410	65.28550			0.00	0	0.00
ABN23	On 31/03/2013	Spot Bond	211.63281	66.00332	211.63281	65.27659			0.00	0	0.00
ABN32	On 31/03/2013	Spot Bond	100.00000	81.47321	100.00000	80.94758			0.00	0	0.00
ABN33	On 29/01/2018	Spot Bond	69.59203	6.76719	69.59203	6.73795			0.00	0	0.00
ABN34	On 29/01/2018	Spot Bond	69.59203	6.76719	69.59203	6.73795			0.00	0	0.00
ABN35	On 04/03/2013	Spot Bond	100.66669	85.15398	100.66669	84.56749			0.00	0	0.00
ABN37	On 07/07/2016	Spot Bond	84.61000	11.45482	84.61000	11.39725			0.00	0	0.00
ABN38	On 17/08/2015	Spot Bond	93.01000	17.54654	93.01000	17.45196			0.00	0	0.00
ABN39	On 21/09/2016	Spot Bond	100.38164	10.16461	100.38164	10.08903			0.00	0	0.00
ABN40	On 29/09/2015	Spot Bond	95.94000	15.57613	95.94000	15.49026			0.00	0	0.00
ABN41	On 01/10/2014	Spot Bond	100.00000	29.32366	100.00000	29.15707			0.00	0	0.00
ABN42	On 16/11/2015	Spot Bond	94.42000	14.58270	94.42000	14.50323			0.00	0	0.00
ABN44	On 14/12/2015	Spot Bond	95.33000	13.66657	95.33000	13.59157			0.00	0	0.00
ABN45	On 23/02/2016	Spot Bond	89.17000	28.96304	89.17000	28.80916			0.00	0	0.00
ABN46	On 23/03/2016	Spot Bond	92.44000	26.89879	92.44000	26.75164			0.00	0	0.00
ABN47	On 05/04/2017	Spot Bond	100.10161	10.90306	100.10161	10.80117			0.00	0	0.00
ABN48	On 13/04/2017	Spot Bond	99.93416	10.71915	99.93416	10.61912			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM Yield	MarkPrice	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
ABN49	On 12/04/2016	Spot Bond	90.18000	26.28710	90.18000	26.14587			0.00	0	0.00
ABN50	On 21/12/2014	Spot Bond	122.92857	22.62762	122.92857	20.04341			0.00	0	1,100,000.00
ABN51	On 09/09/2015	Spot Bond	111.67000	18.77725	111.67000	18.70890			0.00	0	0.00
ABN52	On 18/05/2016	Spot Bond	97.51000	22.37778	97.51000	22.25052			0.00	0	0.00
ABN53	On 01/06/2016	Spot Bond	95.63000	21.93993	95.63000	21.81690			0.00	0	0.00
ABN54	On 14/06/2016	Spot Bond	97.02000	21.19645	97.02000	21.07634			0.00	0	0.00
ABN55	On 27/06/2017	Spot Bond	100.23447	7.25406	100.23447	7.18545			0.00	0	0.00
ABN56	On 15/09/2015	Spot Bond	119.76186	21.49317	119.76186	21.32665			0.00	0	0.00
ABN57	On 05/07/2013	Spot Bond	94.20000	74.23862	94.20000	73.83473			0.00	0	0.00
ABN58	On 16/07/2017	Spot Bond	99.90991	11.53285	99.90991	11.38148			0.00	0	0.00
ABN59	On 20/07/2016	Spot Bond	94.15000	19.20241	94.15000	19.09594			0.00	0	0.00
ABN60	On 23/08/2016	Spot Bond	94.84000	17.90594	94.84000	17.80614			0.00	0	0.00
ABN61	On 31/01/2025	Spot Bond	99.13676	3.38729	99.13676	3.34033			0.00	0	0.00
ABN62	On 31/03/2028	Spot Bond	143.60519	2.33116	143.60519	2.31045			0.00	0	0.00
ABN63	On 07/12/2033	Spot Bond	186.40405	1.96824	186.40405	1.94700			0.00	0	0.00
ABN64	On 12/10/2015	Spot Bond	100.00000	14.29290	100.00000	14.21103			0.00	0	0.00
ABN65	On 05/07/2013	Spot Bond	100.00000	69.31468	100.00000	68.92091			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM Yield	MarkPrice	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
ABN66	On 21/11/2016	Spot Bond	100.00000	13.92909	100.00000	13.84841			0.00	0	0.00
ABS10	On 17/03/2018	Spot Bond	111.64771	12.13261	111.64771	12.04375		4,577,556,110.00		41,000	10,241,000.00
ABS5	On 01/05/2015	Spot Bond	108.15845	20.77592	108.15845	20.62759		3,136,595,050.00		29,000	5,629,000.00
ABS6	On 01/06/2020	Spot Bond	102.54996	8.62050	102.54996	8.56189		3,076,498,800.00		30,000	3,832,000.00
ABS7	On 11/09/2026	Spot Bond	94.96915	11.58617	94.96915	11.51179		0.00		0	0.00
ABS9	On 17/03/2016	Spot Bond	108.39757	16.50024	108.39757	16.38223		0.00		0	0.00
ABSI1	On 11/06/2014	Spot Bond	122.68013	32.46785	122.68013	32.18543		0.00		0	0.00
ABSI1	On 11/06/2014	Spot Bond	4.00000	119.49706	4.00000	119.35635		0.00		0	0.00
ABSI2	On 07/12/2023	Spot Bond	266.98405	2.22985	266.98405	2.19890		0.00		0	200,000.00
ABSI3	On 31/01/2017	Spot Bond	120.37770	5.61109	120.37770	5.56341		0.00		0	0.00
ABSI4	On 31/01/2022	Spot Bond	121.95151	3.66167	121.95151	3.63026		0.00		0	0.00
ACL001	On 31/07/2013	Spot Bond	99.40204	62.02972	99.40204	61.58240		0.00		0	0.00
ACL017	On 20/03/2013	Spot Bond	100.37243	82.16275	100.37243	81.61821		0.00		0	0.00
ACL019	On 20/06/2013	Spot Bond	100.40649	82.06068	100.40649	81.51060		0.00		0	0.00
ACL01U	On 30/06/2015	Spot Bond	100.00000	19.85920	100.00000	19.71522		0.00		0	0.00
ACL020	On 31/08/2013	Spot Bond	100.91878	58.26300	100.91878	57.82771		0.00		0	0.00
ACL024	On 20/04/2013	Spot Bond	99.79614	94.82096	99.79614	94.10757		0.00		0	0.00
ACL025	On 31/08/2013	Spot Bond	100.91878	58.26300	100.91878	57.82771		0.00		0	0.00

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
ACL026	On 08/05/2013	Spot Bond	101.24381	90.33182	101.24381	89.67484				0.00	0	0.00
ACL027	On 20/05/2013	Spot Bond	107.32702	74.34115	107.32702	73.88607				0.00	0	0.00
ACL028	On 15/09/2015	Spot Bond	108.29483	24.11971	108.29483	23.94733				0.00	0	0.00
ACL029	On 20/08/2015	Spot Bond	101.29798	17.99993	101.29798	17.86791				0.00	0	0.00
ACL033	On 20/08/2015	Spot Bond	101.33324	18.23671	101.33324	18.10293				0.00	0	0.00
ACL036	On 20/08/2015	Spot Bond	101.83296	21.58671	101.83296	21.42764				0.00	0	0.00
ACL039	On 20/09/2013	Spot Bond	100.38145	54.81031	100.38145	54.40275				0.00	0	0.00
ACL041	On 20/09/2013	Spot Bond	100.37804	54.78186	100.37804	54.37452				0.00	0	0.00
ACL042	On 20/08/2015	Spot Bond	101.26271	17.76303	101.26271	17.63280				0.00	0	0.00
ACL047	On 22/10/2018	Spot Bond	53.29666	8.29521	53.29666	8.26613				0.00	0	0.00
ACL053	On 29/01/2013	Spot Bond	100.00000	92.56413	100.00000	91.87678				0.00	0	0.00
ACL054	On 29/01/2013	Spot Bond	100.00000	92.56413	100.00000	91.87678				0.00	0	0.00
ACL068	On 22/02/2014	Spot Bond	100.96976	40.19095	100.96976	39.89704				0.00	0	0.00
ACL070	On 31/12/2013	Spot Bond	100.25039	44.59766	100.25039	44.27360				0.00	0	0.00
ACL071	On 20/06/2015	Spot Bond	100.00000	17.82938	100.00000	17.72810				0.00	0	0.00
ACL073	On 20/09/2015	Spot Bond	100.00000	14.97133	100.00000	14.88628				0.00	0	0.00
ACL074	On 20/09/2015	Spot Bond	100.00000	14.97133	100.00000	14.88628				0.00	0	0.00
ACL075	On 20/09/2013	Spot Bond	100.42346	55.16119	100.42346	54.75086				0.00	0	0.00

Contract Details	Strike	Call / Put	MTM Yield	MarkPrice	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
ACL076	On 20/09/2015	Spot Bond	100.44432	15.62496	100.44432	15.50872			0.00	0	0.00
ACL077	On 20/09/2015	Spot Bond	100.49129	16.37688	100.49129	16.25498			0.00	0	0.00
ACL078	On 20/09/2015	Spot Bond	100.42335	15.28961	100.42335	15.17587			0.00	0	0.00
ACL080	On 20/09/2015	Spot Bond	100.43752	15.51621	100.43752	15.40078			0.00	0	0.00
ACL081	On 20/09/2015	Spot Bond	100.44375	15.61590	100.44375	15.49972			0.00	0	0.00
ACL082	On 30/07/2017	Spot Bond	101.50954	12.67879	101.50954	12.59422			0.00	0	0.00
ACL083	On 30/07/2017	Spot Bond	101.50954	12.67879	101.50954	12.59422			0.00	0	0.00
ACL084	On 30/07/2017	Spot Bond	101.51908	12.74471	101.51908	12.65970			0.00	0	0.00
ACL085	On 20/12/2015	Spot Bond	100.41204	15.10827	100.41204	14.99590			0.00	0	0.00
ACL086	On 30/07/2017	Spot Bond	101.51908	12.74471	101.51908	12.65970			0.00	0	0.00
ACL087	On 30/07/2017	Spot Bond	101.49999	12.61288	101.49999	12.52875			0.00	0	0.00
ACL088	On 20/12/2015	Spot Bond	78.26156	26.84018	78.26156	26.71295			0.00	0	0.00
ACL089	On 20/12/2014	Spot Bond	100.40403	26.58330	100.40403	26.38559			0.00	0	0.00
ACL090	On 20/12/2012	Spot Bond	100.37805	81.23360	100.37805	81.23358			0.00	0	0.00
ACL091	On 20/12/2013	Spot Bond	100.39793	54.94782	100.39793	54.53918			0.00	0	0.00
ACL092	On 26/12/2015	Spot Bond	100.28977	13.23930	100.28977	13.14201			0.00	0	0.00
ACL093	On 20/12/2013	Spot Bond	100.39793	54.94782	100.39793	54.53918			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
ACL094	On 20/12/2012	Spot Bond	100.37805	81.23360	100.37805	81.23358				0.00	0	0.00
ACL095	On 20/12/2018	Spot Bond	100.42907	7.95859	100.42907	7.89939				0.00	0	0.00
ACL096	On 20/06/2020	Spot Bond	100.44304	7.80809	100.44304	7.75000				0.00	0	0.00
ACL097	On 20/12/2025	Spot Bond	100.44869	7.76847	100.44869	7.71067				0.00	0	0.00
ACL098	On 20/12/2025	Spot Bond	100.43737	7.56822	100.43737	7.51192				0.00	0	0.00
ACL099	On 20/12/2013	Spot Bond	100.36953	54.71072	100.36953	54.30395				0.00	0	0.00
ACL100	On 20/12/2017	Spot Bond	100.41205	8.44845	100.41205	8.38561				0.00	0	0.00
ACL101	On 18/01/2013	Spot Bond	99.88150	95.11195	99.88150	94.38670				0.00	0	0.00
ACL102	On 12/07/2013	Spot Bond	99.98291	64.95241	99.98291	64.48158				0.00	0	0.00
ACL103	On 18/01/2013	Spot Bond	99.88150	95.11195	99.88150	94.38670				0.00	0	0.00
ACL104	On 20/12/2019	Spot Bond	108.24656	9.47964	108.24656	9.40426				0.00	0	930,000.00
ACL114	On 20/03/2014	Spot Bond	100.37811	37.35915	100.37811	37.08137				0.00	0	0.00
ACL115	On 31/01/2014	Spot Bond	104.10799	48.33029	104.10799	48.00119				0.00	0	0.00
ACL116	On 31/01/2014	Spot Bond	101.33364	42.04407	101.33364	41.73563				0.00	0	0.00
ACL118	On 26/01/2021	Spot Bond	101.54682	8.37835	101.54682	8.31677				0.00	0	0.00
ACL120	On 26/01/2021	Spot Bond	102.38458	8.32723	102.38458	8.26558				0.00	0	0.00
ACL122	On 20/06/2016	Spot Bond	100.00000	8.91469	100.00000	8.86405				0.00	0	0.00
ACL123	On 27/01/2014	Spot Bond	101.42788	42.50336	101.42788	42.19128				0.00	0	0.00

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
ACL124	On 09/06/2018	Spot Bond	100.00000	3.80156	100.00000	3.77624				0.00	0	0.00
ACL125	On 20/09/2017	Spot Bond	100.00000	4.88074	100.00000	4.84804				0.00	0	0.00
ACL126	On 20/09/2016	Spot Bond	71.11496	13.41426	71.11496	13.35517				0.00	0	0.00
ACL127	On 20/09/2021	Spot Bond	132.65083	2.79991	132.65083	2.77640				0.00	0	0.00
ACL128	On 20/09/2021	Spot Bond	132.65812	2.90808	132.65812	2.88365				0.00	0	0.00
ACL129	On 20/09/2021	Spot Bond	100.42332	7.35371	100.42332	7.29900				0.00	0	0.00
ACL130	On 18/08/2014	Spot Bond	100.93790	28.20154	100.93790	27.99537				0.00	0	0.00
ACL131	On 18/08/2014	Spot Bond	100.93790	28.20154	100.93790	27.99537				0.00	0	0.00
ACL132	On 27/01/2014	Spot Bond	101.42788	42.50336	101.42788	42.19128				0.00	0	0.00
ACL133	On 26/08/2014	Spot Bond	100.82870	27.84240	100.82870	27.63905				0.00	0	0.00
ACL134	On 20/09/2014	Spot Bond	100.40912	26.65329	100.40912	26.45505				0.00	0	0.00
ACL135	On 20/09/2014	Spot Bond	100.40572	26.60663	100.40572	26.40875				0.00	0	0.00
ACL136	On 20/09/2021	Spot Bond	101.67963	7.13194	101.67963	7.07831				0.00	0	0.00
ACL137	On 02/09/2016	Spot Bond	100.74141	10.82467	100.74141	10.74392				0.00	0	0.00
ACL138	On 20/09/2021	Spot Bond	101.67956	7.12202	101.67956	7.06845				0.00	0	0.00
ACL139	On 30/07/2017	Spot Bond	102.34980	12.36269	102.34980	12.27967				0.00	0	0.00
ACL140	On 20/12/2012	Spot Bond	100.42347	81.38609	100.42347	81.38608				0.00	0	0.00

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
ACL141	On 30/07/2017	Spot Bond	102.41855	12.42029	102.41855	102.41855	12.33683			0.00	0	0.00
ACL142	On 20/12/2014	Spot Bond	100.57096	26.60038	100.57096	100.57096	26.40225		201,141,920,000.00	2,000,000	2,000,000.00	
ACL143	On 20/12/2016	Spot Bond	100.76241	10.85384	100.76241	100.76241	10.77287		141,067,374,000.00	1,400,000	200,000.00	
ACL144	On 20/12/2016	Spot Bond	100.26297	10.30661	100.26297	100.26297	10.23005		0.00	0	0.00	
ACL145	On 20/12/2021	Spot Bond	100.42504	7.38373	100.42504	100.42504	7.32881		0.00	0	0.00	
ACL146	On 30/11/2013	Spot Bond	101.60514	61.37559	101.60514	101.60514	60.91425		0.00	0	0.00	
ACL149	On 20/03/2014	Spot Bond	100.61305	37.75245	100.61305	100.61305	37.52242		0.00	0	0.00	
ACL150	On 20/03/2014	Spot Bond	100.35023	37.65130	100.35023	100.35023	37.42245		0.00	0	0.00	
ACL151	On 20/03/2017	Spot Bond	100.41612	9.17958	100.41612	100.41612	9.12375		0.00	0	0.00	
ACL152	On 08/02/2014	Spot Bond	101.07263	40.83046	101.07263	101.07263	40.53160		0.00	0	0.00	
ACL153	On 20/03/2015	Spot Bond	100.37072	18.99802	100.37072	100.37072	18.88252		0.00	0	0.00	
ACL154	On 20/03/2015	Spot Bond	100.36105	18.85284	100.36105	100.36105	18.73824		0.00	0	0.00	
ACL155	On 20/03/2015	Spot Bond	100.37982	19.13465	100.37982	100.37982	19.01831		0.00	0	0.00	
ACL156	On 20/03/2017	Spot Bond	100.41498	9.16009	100.41498	100.41498	9.10438		0.00	0	0.00	
ACL157	On 20/03/2017	Spot Bond	100.39511	8.81892	100.39511	100.39511	8.76529		0.00	0	0.00	
ACL158	On 20/03/2015	Spot Bond	100.37243	19.02364	100.37243	100.37243	18.90799		0.00	0	0.00	
ACL159	On 20/03/2015	Spot Bond	100.37868	19.11757	100.37868	100.37868	19.00134		0.00	0	0.00	
ACL161	On 20/03/2022	Spot Bond	100.58046	11.86959	100.58046	100.58046	11.81285		0.00	0	0.00	

Contract Details	Strike	Call / Put	MTM Yield	MarkPrice	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
ACL162	On 20/09/2015	Spot Bond	100.38479	15.22519	100.38479	15.13263			0.00	0	0.00
ACL163	On 20/03/2015	Spot Bond	100.37527	19.06634	100.37527	18.95042			0.00	0	0.00
ACL164	On 20/06/2014	Spot Bond	100.52552	39.06860	100.52552	38.77772			0.00	0	0.00
ACL165	On 20/06/2017	Spot Bond	100.96473	19.15538	100.96473	19.01221			0.00	0	0.00
ACL166	On 20/03/2014	Spot Bond	100.34943	37.14546	100.34943	36.86935			0.00	0	0.00
ACL167	On 20/06/2019	Spot Bond	109.48099	9.26112	109.48099	9.21374			0.00	0	0.00
ACL168	On 20/06/2017	Spot Bond	100.41322	9.22064	100.41322	9.15206			0.00	0	0.00
ACL169	On 20/06/2017	Spot Bond	103.04527	3.97461	103.04527	3.95193			0.00	0	0.00
ACL170	On 20/03/2015	Spot Bond	100.37811	19.11069	100.37811	18.96859			0.00	0	0.00
ACL172	On 20/06/2015	Spot Bond	100.37910	19.12786	100.37910	18.98562			0.00	0	0.00
ACL173	On 20/06/2017	Spot Bond	100.39881	9.15380	100.39881	9.08572			0.00	0	0.00
ACL174	On 20/06/2019	Spot Bond	100.41280	7.66427	100.41280	7.60726			0.00	0	0.00
ACL175	On 20/06/2019	Spot Bond	100.38479	7.16557	100.38479	7.11228			0.00	0	0.00
ACL177	On 20/09/2013	Spot Bond	100.37751	53.71428	100.37751	53.19999			0.00	0	0.00
ACL178	On 20/09/2014	Spot Bond	100.41000	27.63044	100.41000	27.36581			0.00	0	0.00
ACL180	On 20/06/2015	Spot Bond	100.39600	19.53175	100.39600	19.34471			0.00	0	0.00
ACL181	On 20/06/2017	Spot Bond	100.42679	9.78525	100.42679	9.69152		114,486,540,600.00	1,140,000	570,000.00	

Contract Details	Strike	Call / Put	MTM Yield	MarkPrice	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
ACL182		On 20/06/2017	Spot Bond	100.39881	9.29667	100.39881	9.20764		0.00	0	0.00
ACL183		On 20/06/2019	Spot Bond	100.41560	7.77818	100.41560	7.70368		0.00	0	0.00
ACL184		On 20/09/2017	Spot Bond	100.40776	9.80368	100.40776	9.70978		0.00	0	0.00
ACL185		On 20/09/2022	Spot Bond	101.11287	8.38758	101.11287	8.30676		0.00	0	0.00
ACL186		On 20/09/2016	Spot Bond	100.39293	3.66330	100.39293	3.62822		0.00	0	0.00
ACL187		On 20/09/2020	Spot Bond	100.41672	0.11452	100.41672	0.11342		0.00	0	0.00
ACL188		On 20/09/2020	Spot Bond	100.42399	0.11447	100.42399	0.11338		0.00	0	0.00
ACL189		On 20/09/2013	Spot Bond	100.31940	45.15855	100.31940	44.55074		0.00	0	0.00
ACL190		On 20/09/2013	Spot Bond	100.32262	45.15761	100.32262	44.54979		0.00	0	0.00
ACL191		On 20/09/2015	Spot Bond	100.00000	8.93879	100.00000	8.81879		0.00	0	0.00
ACL192		On 20/12/2015	Spot Bond	100.00000	8.93879	100.00000	8.81879		0.00	0	0.00
ACL193		On 20/09/2022	Spot Bond	100.00000	0.03062	100.00000	0.03021		0.00	0	0.00
ACL194		On 20/09/2022	Spot Bond	100.00000	0.03062	100.00000	0.03021		0.00	0	0.00
ACL195		On 20/06/2017	Spot Bond	100.00000	2.64853	100.00000	2.61297		0.00	0	0.00
ACL196		On 20/12/2017	Spot Bond	100.00000	1.76569	100.00000	1.74198		0.00	0	0.00
ACL197		On 20/06/2017	Spot Bond	100.00000	2.64853	100.00000	2.61297		0.00	0	0.00
ACL198		On 20/06/2017	Spot Bond	100.00000	2.64853	100.00000	2.61297		0.00	0	0.00
ACL199		On 20/06/2017	Spot Bond	100.00000	2.64853	100.00000	2.61297		0.00	0	0.00

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
ACL200	On 21/11/2016	Spot Bond	100.00000	4.20122	100.00000	4.17308				0.00	0	0.00
ACL201	On 20/12/2022	Spot Bond	100.00000	0.03062	100.00000	0.03021				0.00	0	0.00
ACL202	On 20/12/2022	Spot Bond	100.00000	0.03062	100.00000	0.03021				0.00	0	0.00
ADB03S	On 09/04/2013	Spot Bond	102.86773	80.66670	102.86773	80.14495				0.00	0	0.00
AER01U	On 18/11/2016	Spot Bond	100.00000	3.83947	100.00000	3.81163				0.00	0	0.00
AHF1A1	On 21/11/2014	Spot Bond	100.89131	27.93059	100.89131	27.72649				0.00	0	0.00
AHF1B1	On 21/11/2014	Spot Bond	100.99451	28.53533	100.99451	28.32661				0.00	0	0.00
AHF1C1	On 21/11/2014	Spot Bond	101.06323	28.93814	101.06323	28.72635				0.00	0	0.00
AHF2A1	On 18/10/2015	Spot Bond	100.00000	21.38211	100.00000	20.90424				0.00	0	0.00
AHF2B1	On 18/10/2015	Spot Bond	100.00000	22.15086	100.00000	21.65580				0.00	0	0.00
AHF2C1	On 18/10/2015	Spot Bond	100.00000	23.17585	100.00000	22.65790				0.00	0	0.00
AIR01	On 15/03/2019	Spot Bond	104.59347	10.83784	104.59347	10.76254			2,614,836,750.00	25,000	4,425,000.00	
AIR02	On 30/04/2023	Spot Bond	122.89930	10.98851	122.89930	10.90208				0.00	0	8,420,000.00
AIR02U	On 05/10/2014	Spot Bond	100.00000	34.60182	100.00000	34.35095				0.00	0	0.00
AIR03	On 09/03/2016	Spot Bond	113.22249	17.56156	113.22249	17.43147			905,779,920.00	8,000	9,208,000.00	
AIR03U	On 26/10/2014	Spot Bond	100.00000	33.11513	100.00000	32.87504				0.00	0	0.00
AIR04U	On 26/10/2029	Spot Bond	100.00000	13.21817	100.00000	13.13012				0.00	0	0.00

Contract Details	Strike	Call / Put	MTM Yield	MarkPrice	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
AIRL01	On 30/04/2028	Spot Bond	151.06546	3.78489	151.06546	3.74676			0.00	0	200,000.00
AIRL02	On 18/02/2014	Spot Bond	125.57279	37.25776	125.57279	36.96293			0.00	0	0.00
ANG01	On 14/01/2013	Spot Bond	100.00000	94.55959	100.00000	93.83033			0.00	0	0.00
ANG02	On 11/10/2013	Spot Bond	100.00000	61.27958	100.00000	59.91003			0.00	0	0.00
BAW10	On 01/10/2016	Spot Bond	100.26923	12.10238	100.26923	12.01443			0.00	0	0.00
BAW11	On 01/10/2018	Spot Bond	108.77896	11.61492	108.77896	11.53206			0.00	0	500,000.00
BAW12	On 17/04/2015	Spot Bond	99.90066	23.34115	99.90066	23.12340			0.00	0	0.00
BAW13	On 17/04/2017	Spot Bond	99.89602	10.95412	99.89602	10.85193			0.00	0	400,000.00
BAW14U	On 01/01/2014	Spot Bond	100.00000	46.92779	100.00000	46.48963			0.00	0	0.00
BAW2	On 02/10/2015	Spot Bond	112.73330	20.21273	112.73330	20.06434			0.00	0	0.00
BAW3	On 02/10/2017	Spot Bond	100.19041	10.98832	100.19041	10.90852			0.00	0	0.00
BAW4	On 15/09/2013	Spot Bond	100.45105	55.61899	100.45105	55.20516			0.00	0	0.00
BAW5	On 15/09/2013	Spot Bond	102.32887	60.72316	102.32887	60.30872			0.00	0	0.00
BAW6	On 02/10/2014	Spot Bond	100.17231	32.28256	100.17231	32.04815			0.00	0	0.00
BAW7	On 02/10/2014	Spot Bond	103.90134	30.96256	103.90134	30.74975			0.00	0	0.00
BAW8	On 02/10/2017	Spot Bond	108.14051	12.66192	108.14051	12.57203			0.00	0	0.00
BAW9	On 03/02/2014	Spot Bond	101.25961	41.68549	101.25961	41.37988			0.00	0	0.00
BAYA01	On 31/03/2016	Spot Bond	104.66313	17.09622	104.66313	16.96713			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM Yield	MarkPrice	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
BAYA02	On 30/06/2013	Spot Bond	100.27024	66.32662	100.27024	65.84458			0.00	0	0.00
BAYA04	On 30/09/2015	Spot Bond	102.35861	19.96132	102.35861	19.81355			0.00	0	0.00
BAYA05	On 30/09/2015	Spot Bond	102.28416	19.95613	102.28416	19.80850			0.00	0	0.00
BAYA06	On 30/09/2016	Spot Bond	100.27011	13.50396	100.27011	13.40582			0.00	0	0.00
BAYA07	On 31/12/2015	Spot Bond	102.23278	16.61204	102.23278	16.48921			0.00	0	0.00
BAYA08	On 31/12/2017	Spot Bond	103.79822	12.01469	103.79822	11.92464			0.00	0	0.00
BAYA09	On 31/12/2015	Spot Bond	100.27685	15.91458	100.27685	15.79891			0.00	0	0.00
BAYA10	On 31/12/2015	Spot Bond	100.27685	15.91458	100.27685	15.79891			0.00	0	0.00
BAYA11	On 31/03/2016	Spot Bond	100.27691	15.91456	100.27691	15.79890			0.00	0	0.00
BAYA12	On 31/03/2016	Spot Bond	101.50925	16.46491	101.50925	16.34392			0.00	0	0.00
BAYA13	On 31/03/2016	Spot Bond	102.45999	17.19492	102.45999	17.06753			0.00	0	0.00
BAYA14	On 30/09/2015	Spot Bond	102.35861	19.96132	102.35861	19.81355			0.00	0	0.00
BAYA15	On 30/06/2016	Spot Bond	102.86494	14.55803	102.86494	14.44979			0.00	0	0.00
BAYA16	On 30/09/2016	Spot Bond	102.39307	11.40578	102.39307	11.32132			0.00	0	0.00
BAYA17	On 30/09/2016	Spot Bond	100.26206	13.22426	100.26206	13.12816			0.00	0	0.00
BAYA18	On 31/12/2016	Spot Bond	100.25556	11.82437	100.25556	11.73844			0.00	0	0.00
BAYA19	On 31/12/2016	Spot Bond	100.25556	11.82437	100.25556	11.73844			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM Yield	MarkPrice	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
BAYA20	On 30/09/2014	Spot Bond	100.24109	32.19924	100.24109	31.96529			0.00	0	0.00
BAYA21	On 31/03/2013	Spot Bond	100.18420	98.12996	100.18420	97.34975			0.00	0	0.00
BAYA22	On 30/09/2015	Spot Bond	100.00000	18.80608	100.00000	18.66974			0.00	0	0.00
BAYA23	On 30/06/2017	Spot Bond	100.92479	10.55915	100.92479	10.45977			0.00	0	0.00
BAYA24	On 30/06/2017	Spot Bond	100.32752	11.13180	100.32752	11.02756			0.00	0	0.00
BAYA25	On 30/06/2017	Spot Bond	99.23300	9.75921	99.23300	9.66869			0.00	0	0.00
BAYA26	On 30/09/2017	Spot Bond	99.11456	2.07437	99.11456	2.05515			0.00	0	0.00
BAYA27	On 30/09/2017	Spot Bond	100.00000	2.52135	100.00000	2.48787			0.00	0	0.00
BAYA28	On 30/09/2013	Spot Bond	100.18154	64.57737	100.18154	63.71863			0.00	0	0.00
BAYA29	On 31/12/2015	Spot Bond	100.00000	8.48401	100.00000	8.36058			0.00	0	0.00
BAYA30	On 31/12/2015	Spot Bond	100.00000	7.42924	100.00000	6.91623			0.00	0	0.00
BAYA31	On 31/12/2018	Spot Bond	100.00000	0.65222	100.00000	0.60719			0.00	0	0.00
BAYB02	On 31/03/2016	Spot Bond	104.64060	19.74496	104.64060	19.59590			0.00	0	0.00
BAYB03	On 31/12/2016	Spot Bond	103.89800	16.60773	103.89800	16.48315			0.00	0	0.00
BAYB04	On 31/03/2017	Spot Bond	102.66503	15.81030	102.66503	15.69295			0.00	0	0.00
BAYB05	On 30/06/2019	Spot Bond	100.33517	10.92203	100.33517	10.81975			0.00	0	0.00
BAYB06	On 31/12/2019	Spot Bond	100.00000	0.28988	100.00000	0.26986			0.00	0	0.00
BAYC1U	On 31/12/2016	Spot Bond	100.00000	6.16769	100.00000	6.13275			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM Yield	MarkPrice	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
BAYD1U	On 30/06/2035	Spot Bond	100.00000	18.37535	100.00000	18.24214			0.00	0	0.00
BAYD2U	On 30/06/2035	Spot Bond	100.00000	16.72364	100.00000	16.60239			0.00	0	0.00
BAYD3U	On 30/06/2035	Spot Bond	100.00000	10.32323	100.00000	10.24839			0.00	0	0.00
BAYD4U	On 30/06/2035	Spot Bond	100.00000	10.32323	100.00000	10.24839			0.00	0	0.00
BAYD5U	On 30/06/2035	Spot Bond	100.00000	12.48128	100.00000	12.39079			0.00	0	0.00
BAYD6U	On 30/06/2035	Spot Bond	100.00000	10.81481	100.00000	10.73641			0.00	0	0.00
BCJ01	On 10/03/2013	Spot Bond	100.44416	84.90511	100.44416	84.32933			0.00	0	0.00
BCP1	On 30/09/2014	Spot Bond	100.27701	35.54020	100.27701	35.27907			0.00	0	0.00
BCP2	On 30/09/2015	Spot Bond	100.28373	22.12569	100.28373	21.96311			0.00	0	0.00
BCP64U	On 24/01/2013	Spot Bond	100.00000	92.17172	100.00000	91.47870			0.00	0	0.00
BCP65U	On 15/02/2013	Spot Bond	100.00000	87.32057	100.00000	86.69834			0.00	0	0.00
BCP66U	On 07/03/2013	Spot Bond	100.00000	83.33333	100.00000	82.76644			0.00	0	0.00
BD0202	On 31/12/2018	Spot Bond	165.86185	1.78888	165.86185	1.77135			0.00	0	0.00
BD0205	On 28/04/2028	Spot Bond	134.98268	9.47168	134.98268	9.40541			0.00	0	0.00
BD0206	On 02/03/2028	Spot Bond	135.23863	10.83488	135.23863	10.75897			0.00	0	0.00
BD0302	On 18/04/2028	Spot Bond	98.54987	9.54926	98.54987	9.48641			0.00	0	0.00
BD310A	On 08/05/2014	Spot Bond	101.43384	42.25306	101.43384	41.94281			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM Yield	MarkPrice	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
BD310B	On 03/07/2013	Spot Bond	100.16538	66.88380	100.16538	66.39818			0.00	0	0.00
BD310C	On 18/02/2014	Spot Bond	101.00289	40.53155	101.00289	40.23507			0.00	0	0.00
BD311A	On 08/02/2014	Spot Bond	100.89815	40.14173	100.89815	39.84837			0.00	0	0.00
BD311B	On 04/07/2013	Spot Bond	102.94694	66.84398	102.94694	66.34666			0.00	0	0.00
BD311C	On 31/10/2013	Spot Bond	101.21182	61.41077	101.21182	60.96073			0.00	0	0.00
BD311D	On 31/03/2013	Spot Bond	100.25001	99.85656	100.25001	99.06211			0.00	0	0.00
BD311E	On 07/12/2023	Spot Bond	100.66600	7.39065	100.66600	7.33556			0.00	0	0.00
BD311F	On 20/09/2014	Spot Bond	100.38899	26.37722	100.38899	26.18106			0.00	0	0.00
BD32AU	On 08/05/2014	Spot Bond	100.00000	36.53545	100.00000	36.19431			0.00	0	0.00
BEER01	On 19/07/2013	Spot Bond	100.00000	70.77258	100.00000	70.30625			0.00	0	0.00
BG22A1	On 21/07/2016	Spot Bond	101.42461	11.16439	101.42461	11.08242			0.00	0	0.00
BG22A2	On 21/07/2016	Spot Bond	101.43555	11.21832	101.43555	11.13595			0.00	0	0.00
BG22A3	On 21/07/2016	Spot Bond	101.46836	11.38004	101.46836	11.29646			0.00	0	0.00
BG22B1	On 21/07/2016	Spot Bond	101.57774	11.91854	101.57774	11.83092			0.00	0	0.00
BG22C1	On 21/07/2016	Spot Bond	101.68711	12.45620	101.68711	12.36454			0.00	0	0.00
BG22D1	On 21/07/2016	Spot Bond	101.99310	13.95717	101.99310	13.85418			0.00	0	0.00
BG22YU	On 21/07/2016	Spot Bond	100.00000	4.10928	100.00000	4.07949			0.00	0	0.00
BG32A1	On 30/10/2016	Spot Bond	101.25226	10.67574	101.25226	10.59748			0.00	0	657,317.00

Contract Details	Strike	Call / Put	MTM Yield	MarkPrice	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
BG32A2	On 30/10/2016	Spot Bond	101.32200	11.04634	101.32200	10.96531			0.00	0	0.00
BG32A3	On 30/10/2016	Spot Bond	101.35188	11.20506	101.35188	11.12284			0.00	0	0.00
BG32A4	On 30/10/2016	Spot Bond	101.36184	11.25795	101.36184	11.17534			0.00	0	0.00
BG32B	On 30/10/2016	Spot Bond	101.48134	11.89200	101.48134	11.80464			0.00	0	0.00
BG32C	On 30/10/2016	Spot Bond	101.64062	12.73566	101.64062	12.64198			0.00	0	0.00
BG32DU	On 30/10/2016	Spot Bond	100.00000	4.02055	100.00000	3.99140			0.00	0	0.00
BG32YU	On 30/10/2016	Spot Bond	100.00000	4.02055	100.00000	3.99140			0.00	0	0.00
BG42A1	On 15/03/2017	Spot Bond	100.41538	8.51923	100.41538	8.45585			0.00	0	0.00
BG42A2	On 15/03/2017	Spot Bond	100.45116	9.06199	100.45116	8.99456			0.00	0	0.00
BG42A3	On 15/03/2017	Spot Bond	100.46091	9.20996	100.46091	9.14143			0.00	0	0.00
BG42A4	On 15/03/2017	Spot Bond	105.04449	13.16784	105.04449	13.07602			0.00	0	0.00
BG42B	On 15/03/2017	Spot Bond	100.49015	9.65371	100.49015	9.58185			0.00	0	0.00
BG42C	On 15/06/2017	Spot Bond	100.54199	10.44205	100.54199	10.36430			0.00	0	0.00
BG42DU	On 15/03/2017	Spot Bond	100.00000	2.30261	100.00000	2.28555			0.00	0	0.00
BG42YU	On 15/03/2017	Spot Bond	100.00000	2.30261	100.00000	2.28555			0.00	0	95,000,000.00
BID01	On 06/08/2014	Spot Bond	109.02542	35.16088	109.02542	34.91233			3,270,762,600.00	30,000	3,430,000.00
BID04	On 23/11/2017	Spot Bond	100.00000	14.00065	100.00000	13.68775			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
BIDC25	On 25/01/2013	Spot Bond	98.45450	92.05422	98.45450	91.37357				0.00	0	0.00
BIDC26	On 02/08/2013	Spot Bond	95.58562	66.61952	95.58562	66.25321				0.00	0	0.00
BIDC27	On 05/02/2013	Spot Bond	100.00000	89.46078	100.00000	88.80779				0.00	0	0.00
BIDC28	On 20/02/2013	Spot Bond	100.00000	86.28842	100.00000	85.68075				0.00	0	0.00
BLG1A4	On 21/11/2015	Spot Bond	100.78103	14.69742	100.78103	14.59013				0.00	0	0.00
BLG1A5	On 21/11/2032	Spot Bond	100.00000	6.85207	100.00000	6.80239				0.00	0	0.00
BLG1A6	On 21/11/2032	Spot Bond	100.94045	7.17514	100.94045	7.12268				0.00	0	0.00
BLG1B	On 21/11/2015	Spot Bond	100.78378	14.71648	100.78378	14.60904				0.00	0	0.00
BLG1C	On 21/11/2015	Spot Bond	100.82929	15.03066	100.82929	14.92088				0.00	0	0.00
BLG1D	On 21/11/2015	Spot Bond	100.91196	15.60140	100.91196	15.48737				0.00	0	0.00
BLG1E	On 21/11/2015	Spot Bond	101.25521	17.97265	101.25521	17.84089				0.00	0	0.00
BLG1F	On 21/11/2032	Spot Bond	101.82396	13.93540	101.82396	13.83273				0.00	0	0.00
BMWFO3	On 15/06/2013	Spot Bond	100.43475	82.90828	100.43475	82.34612				0.00	0	43,000,000.00
BSR05	On 01/07/2013	Spot Bond	100.66283	66.80646	100.66283	66.31924				0.00	0	0.00
BSR09	On 20/12/2013	Spot Bond	100.41213	53.99370	100.41213	53.47657				0.00	0	0.00
BSR10	On 07/06/2013	Spot Bond	100.00000	72.84504	100.00000	72.43504				0.00	0	0.00
BUS01U	On 30/09/2016	Spot Bond	100.00000	8.78864	100.00000	8.72493				0.00	0	0.00
CBL06	On 02/11/2014	Spot Bond	117.90266	28.51936	117.90266	28.30115				2,122,247,880.00	18,000	3,818,000.00

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
CBL08	On 02/11/2016	Spot Bond	125.14109	15.04650	125.14109	14.92580				0.00	0	0.00
CBL09	On 29/01/2017	Spot Bond	102.03851	13.62314	102.03851	13.52258				0.00	0	0.00
CBL10	On 06/05/2014	Spot Bond	101.32226	41.84657	101.32226	41.53961				0.00	0	0.00
CBL11	On 06/05/2016	Spot Bond	111.35530	15.21895	111.35530	15.10771			1,336,263,600.00		12,000	8,620,000.00
CBL12	On 06/09/2018	Spot Bond	105.54647	14.55609	105.54647	14.45420				0.00	0	0.00
CBL13	On 01/02/2019	Spot Bond	101.86680	11.06728	101.86680	10.98571				0.00	0	0.00
CBL14	On 01/02/2019	Spot Bond	106.76252	15.63557	106.76252	15.52690				0.00	0	0.00
CBL15	On 18/05/2015	Spot Bond	100.85304	21.40958	100.85304	21.20821				0.00	0	0.00
CBL16	On 18/05/2017	Spot Bond	107.65219	11.61416	107.65219	11.53156			328,339,179,500.00		3,050,000	5,150,000.00
CBL17	On 23/08/2019	Spot Bond	101.28817	11.21189	101.28817	11.06308				0.00	0	0.00
CBL18	On 23/08/2019	Spot Bond	101.82280	12.96180	101.82280	12.81424				0.00	0	600,000.00
CBL19	On 02/11/2015	Spot Bond	100.00000	13.07803	100.00000	12.78575				0.00	0	0.00
CBL20	On 14/12/2019	Spot Bond	100.00000	15.22557	100.00000	14.87782				0.00	0	0.00
CCT01	On 23/06/2023	Spot Bond	122.47945	10.29388	122.47945	16.46570				0.00	0	0.00
CCT02	On 12/06/2024	Spot Bond	118.42047	10.11578	118.42047	10.03854				0.00	0	1,000,000.00
CCT03	On 15/03/2025	Spot Bond	117.20315	12.28662	117.20315	12.19306				0.00	0	37,000,000.00
CGR10	On 08/12/2016	Spot Bond	100.88420	13.95286	100.88420	13.84864				0.00	0	0.00

Contract Details	Strike	Call / Put	MTM Yield	MarkPrice	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
CGR11	On 28/03/2016	Spot Bond	104.14474	18.53604	104.14474	18.44472			0.00	0	0.00
CGR12	On 14/11/2014	Spot Bond	100.00000	37.57412	100.00000	36.72524			0.00	0	0.00
CGR6	On 18/02/2013	Spot Bond	101.65048	89.01175	101.65048	88.37303			0.00	0	0.00
CGR7	On 22/07/2014	Spot Bond	102.86721	35.43889	102.86721	35.17541			0.00	0	0.00
CGR8	On 22/07/2015	Spot Bond	103.30382	25.06522	103.30382	24.87815			0.00	0	0.00
CIG01	On 06/06/2015	Spot Bond	100.80383	21.59225	100.80383	21.38476			0.00	0	0.00
CLN100	On 20/12/2012	Spot Bond	100.33426	81.08681	100.33426	81.08679			0.00	0	0.00
CLN103	On 20/03/2013	Spot Bond	100.61895	83.00326	100.61895	82.45206			0.00	0	0.00
CLN104	On 15/06/2014	Spot Bond	100.74860	41.08839	100.74860	40.78187			0.00	0	0.00
CLN108	On 20/06/2013	Spot Bond	100.40933	82.07032	100.40933	81.52016			0.00	0	0.00
CLN110	On 31/03/2013	Spot Bond	100.00000	81.47321	100.00000	80.94758			0.00	0	0.00
CLN111	On 31/03/2013	Spot Bond	100.00000	81.47321	100.00000	80.94758			0.00	0	0.00
CLN112	On 31/03/2013	Spot Bond	100.00000	81.47321	100.00000	80.94758			0.00	0	0.00
CLN113	On 31/03/2013	Spot Bond	100.00000	81.47321	100.00000	80.94758			0.00	0	0.00
CLN114	On 20/06/2013	Spot Bond	100.40933	82.07032	100.40933	81.52016			0.00	0	0.00
CLN115	On 20/06/2013	Spot Bond	100.40933	82.07032	100.40933	81.52016			0.00	0	0.00
CLN116	On 31/08/2013	Spot Bond	100.91360	58.23878	100.91360	57.80368			0.00	0	0.00
CLN117	On 20/06/2013	Spot Bond	100.41216	82.07994	100.41216	81.52971			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
CLN118	On 20/06/2013	Spot Bond	100.38376	81.98361	100.38376	81.43415				0.00	0	0.00
CLN120	On 20/06/2013	Spot Bond	100.36102	81.90655	100.36102	81.35771				0.00	0	0.00
CLN123	On 23/05/2013	Spot Bond	100.95747	87.18608	100.95747	86.57570				0.00	0	0.00
CLN126	On 20/08/2015	Spot Bond	101.78237	21.24803	101.78237	21.09154				0.00	0	0.00
CLN127	On 01/07/2013	Spot Bond	100.19516	66.95029	100.19516	66.46406				0.00	0	0.00
CLN130	On 20/08/2015	Spot Bond	101.76269	21.11626	101.76269	20.96077				0.00	0	0.00
CLN132	On 20/09/2013	Spot Bond	100.38372	54.82927	100.38372	54.42157				0.00	0	0.00
CLN133	On 20/09/2013	Spot Bond	100.36383	54.66330	100.36383	54.25689				0.00	0	0.00
CLN134	On 20/08/2015	Spot Bond	101.86667	21.81236	101.86667	21.65159				0.00	0	0.00
CLN135	On 22/08/2013	Spot Bond	100.97002	58.57904	100.97002	58.15067				0.00	0	0.00
CLN136	On 22/08/2013	Spot Bond	100.92517	58.58260	100.92517	58.15436				0.00	0	0.00
CLN138	On 31/08/2013	Spot Bond	101.01305	58.67277	101.01305	58.23404				0.00	0	0.00
CLN140	On 20/06/2013	Spot Bond	100.41784	82.09921	100.41784	81.54883				0.00	0	0.00
CLN141	On 20/06/2013	Spot Bond	100.39797	82.03178	100.39797	81.48194				0.00	0	0.00
CLN143	On 20/09/2013	Spot Bond	100.40359	54.99524	100.40359	54.58623				0.00	0	0.00
CLN145	On 20/09/2013	Spot Bond	104.39421	63.43397	104.39421	62.99392				0.00	0	0.00
CLN147	On 19/04/2013	Spot Bond	101.82300	80.70403	101.82300	80.19695				0.00	0	0.00

Contract Details	Strike	Call / Put	MTM Yield	MarkPrice	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
CLN149	On 20/09/2013	Spot Bond	102.79173	61.15152	102.79173	60.73261			0.00	0	0.00
CLN152	On 20/08/2013	Spot Bond	101.32621	60.11120	101.32621	59.67024			0.00	0	0.00
CLN154	On 20/03/2014	Spot Bond	100.52565	39.06855	100.52565	38.77767			0.00	0	0.00
CLN156	On 20/12/2013	Spot Bond	101.34356	55.50765	101.34356	55.09138			0.00	0	0.00
CLN157	On 20/12/2013	Spot Bond	101.34356	55.50765	101.34356	55.09138			0.00	0	0.00
CLN158	On 19/04/2013	Spot Bond	99.85161	95.06236	99.85161	94.34498			0.00	0	0.00
CLN159	On 14/02/2015	Spot Bond	101.22270	21.72961	101.22270	21.57036			0.00	0	0.00
CLN162	On 20/09/2015	Spot Bond	100.00000	15.97353	100.00000	15.85516			0.00	0	0.00
CLN163	On 20/09/2015	Spot Bond	100.00000	15.79813	100.00000	15.68106			0.00	0	0.00
CLN164	On 30/04/2014	Spot Bond	100.00000	46.79948	100.00000	46.46019			0.00	0	0.00
CLN165	On 30/04/2014	Spot Bond	100.00000	46.79948	100.00000	46.46019			0.00	0	0.00
CLN166	On 30/04/2014	Spot Bond	100.00000	46.79948	100.00000	46.46019			0.00	0	0.00
CLN167	On 30/04/2014	Spot Bond	100.00000	46.79948	100.00000	46.46019			0.00	0	0.00
CLN168	On 30/04/2014	Spot Bond	100.00000	46.79948	100.00000	46.46019			0.00	0	0.00
CLN169	On 30/04/2014	Spot Bond	100.00000	46.79948	100.00000	46.46019			0.00	0	0.00
CLN170	On 20/12/2015	Spot Bond	100.42338	15.28960	100.42338	15.17586			0.00	0	0.00
CLN172	On 30/04/2014	Spot Bond	100.00000	46.79948	100.00000	46.46019			0.00	0	0.00
CLN174	On 31/03/2013	Spot Bond	100.50974	98.12399	100.50974	97.34137			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
CLN175	On 31/03/2013	Spot Bond	100.82702	98.11818	100.82702	97.33320				0.00	0	0.00
CLN176	On 31/03/2013	Spot Bond	100.54079	98.12343	100.54079	97.34058				0.00	0	0.00
CLN177	On 31/03/2013	Spot Bond	100.49424	98.12428	100.49424	97.34177				0.00	0	0.00
CLN178	On 15/04/2014	Spot Bond	100.00000	45.74329	100.00000	45.41166				0.00	0	0.00
CLN179	On 20/03/2016	Spot Bond	100.39213	11.89380	100.39213	11.80535				0.00	0	0.00
CLN180	On 26/05/2013	Spot Bond	100.00000	66.66828	100.00000	66.66826				0.00	0	0.00
CLN181	On 26/05/2013	Spot Bond	100.00000	66.66828	100.00000	66.66826				0.00	0	0.00
CLN183	On 15/06/2016	Spot Bond	100.60029	14.30953	100.60029	14.20292				0.00	0	0.00
CLN184	On 01/07/2021	Spot Bond	102.77141	14.70315	102.77141	14.60408				0.00	0	0.00
CLN185	On 15/06/2016	Spot Bond	100.60029	14.30953	100.60029	14.20292				0.00	0	0.00
CLN186	On 06/07/2016	Spot Bond	100.01323	12.05951	100.01323	11.97206				0.00	0	0.00
CLN187	On 15/06/2014	Spot Bond	100.90290	42.67495	100.90290	42.35616				0.00	0	0.00
CLN188	On 20/06/2014	Spot Bond	100.91909	43.65969	100.91909	43.33350				0.00	0	0.00
CLN191	On 23/08/2016	Spot Bond	106.57524	7.69719	106.57524	7.64378				0.00	0	0.00
CLN192	On 24/08/2016	Spot Bond	99.04734	13.59172	99.04734	13.49402				0.00	0	0.00
CLN193	On 29/08/2021	Spot Bond	106.47706	3.71810	106.47706	3.68903				0.00	0	0.00
CLN194	On 31/08/2016	Spot Bond	100.91984	15.12983	100.91984	15.02773				0.00	0	0.00

Contract Details	Strike	Call / Put	MTM Yield	MarkPrice	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
CLN195	On 15/06/2014	Spot Bond	101.01820	43.86346	101.01820	43.53546			0.00	0	0.00
CLN196	On 15/06/2016	Spot Bond	100.60029	14.30953	100.60029	14.20292			0.00	0	0.00
CLN197	On 15/06/2016	Spot Bond	100.60029	14.30953	100.60029	14.20292			0.00	0	0.00
CLN198	On 13/09/2021	Spot Bond	106.09892	4.22907	106.09892	4.19577			0.00	0	0.00
CLN199	On 13/09/2016	Spot Bond	106.04227	7.85794	106.04227	7.79609			0.00	0	0.00
CLN200	On 20/12/2016	Spot Bond	100.61212	13.77712	100.61212	13.67446			0.00	0	0.00
CLN205	On 24/03/2013	Spot Bond	100.32240	81.62271	100.32240	99.17995			0.00	0	0.00
CLN209	On 20/03/2013	Spot Bond	100.39517	82.24007	100.39517	81.69490			0.00	0	0.00
CLN210	On 20/06/2013	Spot Bond	100.47626	82.29763	100.47626	81.74566			0.00	0	0.00
CLN211	On 20/12/2013	Spot Bond	100.57686	56.44537	100.57686	56.02494			0.00	0	0.00
CLN213	On 12/10/2014	Spot Bond	99.98364	30.95890	99.98364	30.73448			0.00	0	0.00
CLN214	On 12/10/2014	Spot Bond	99.98339	31.04390	99.98339	30.81886			0.00	0	0.00
CLN215	On 17/10/2016	Spot Bond	103.62392	13.41210	103.62392	13.32012			0.00	0	0.00
CLN216	On 11/10/2014	Spot Bond	99.99988	31.26499	99.99988	31.03832			0.00	0	0.00
CLN217	On 11/10/2014	Spot Bond	99.99989	31.17041	99.99989	30.94443			0.00	0	0.00
CLN219	On 20/10/2016	Spot Bond	99.79173	11.97836	99.79173	11.89168			0.00	0	0.00
CLN220	On 20/10/2016	Spot Bond	99.80002	11.97689	99.80002	11.89021			0.00	0	0.00
CLN221	On 20/10/2016	Spot Bond	103.81175	13.42263	103.81175	13.33045			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
CLN222	On 20/10/2016	Spot Bond	103.81175	13.42263	103.81175	103.81175	13.33045			0.00	0	0.00
CLN223	On 15/06/2014	Spot Bond	104.34821	42.29509	104.34821	104.34821	41.96955			0.00	0	0.00
CLN224	On 15/06/2014	Spot Bond	107.51178	42.49748	107.51178	107.51178	42.16159			0.00	0	0.00
CLN225	On 09/12/2016	Spot Bond	107.00303	11.49168	107.00303	107.00303	11.41080			0.00	0	0.00
CLN226	On 20/12/2016	Spot Bond	100.43472	10.76368	100.43472	100.43472	10.68360			0.00	0	0.00
CLN227	On 20/12/2016	Spot Bond	100.48341	11.58992	100.48341	100.48341	11.50367			0.00	0	0.00
CLN228	On 14/06/2013	Spot Bond	100.44030	82.94939	100.44030	100.44030	82.38565			0.00	0	0.00
CLN229	On 14/06/2013	Spot Bond	100.44323	82.95713	100.44323	100.44323	82.39331			0.00	0	0.00
CLN230	On 17/01/2015	Spot Bond	99.90043	22.85257	99.90043	99.90043	22.68704			0.00	0	0.00
CLN231	On 17/01/2015	Spot Bond	99.90043	22.85257	99.90043	99.90043	22.68704			0.00	0	0.00
CLN232	On 20/06/2014	Spot Bond	100.94701	44.50912	100.94701	100.94701	44.23712			0.00	0	0.00
CLN233	On 02/02/2013	Spot Bond	101.15359	91.36558	101.15359	101.15359	90.68685			0.00	0	0.00
CLN234	On 19/04/2013	Spot Bond	99.83657	95.22677	99.83657	99.83657	94.50826			0.00	0	0.00
CLN235	On 19/04/2013	Spot Bond	99.83657	95.22677	99.83657	99.83657	94.50826			0.00	0	0.00
CLN236	On 15/06/2016	Spot Bond	100.64882	14.87617	100.64882	100.64882	14.78551			0.00	0	0.00
CLN237	On 14/02/2017	Spot Bond	101.05242	9.41634	101.05242	101.05242	9.34743			0.00	0	0.00
CLN238	On 15/02/2013	Spot Bond	100.93369	88.50922	100.93369	100.93369	87.87342			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM Yield	MarkPrice	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
CLN239	On 20/03/2017	Spot Bond	100.44136	9.61317	100.44136	9.55468			0.00	0	0.00
CLN240	On 24/02/2015	Spot Bond	100.86994	20.33399	100.86994	20.18542			0.00	0	0.00
CLN241	On 24/02/2017	Spot Bond	100.93114	9.72659	100.93114	9.65549			0.00	0	0.00
CLN242	On 24/02/2019	Spot Bond	101.19905	12.70194	101.19905	12.61742			0.00	0	0.00
CLN243	On 24/02/2019	Spot Bond	101.19905	12.70194	101.19905	12.61742			0.00	0	0.00
CLN244	On 25/02/2015	Spot Bond	100.81644	20.29965	100.81644	20.15140			0.00	0	0.00
CLN245	On 25/02/2015	Spot Bond	100.81889	20.31742	100.81889	20.16905			0.00	0	0.00
CLN246	On 24/02/2017	Spot Bond	100.84952	14.17367	100.84952	14.07013			0.00	0	0.00
CLN247	On 24/02/2017	Spot Bond	101.47693	14.01038	101.47693	13.90747			0.00	0	0.00
CLN248	On 14/03/2015	Spot Bond	100.47537	19.24677	100.47537	19.10354			0.00	0	0.00
CLN249	On 24/02/2017	Spot Bond	101.44712	13.72488	101.44712	13.62409			0.00	0	0.00
CLN250	On 26/03/2015	Spot Bond	100.26649	21.91038	100.26649	21.74941			0.00	0	6,000,000.00
CLN251	On 26/03/2015	Spot Bond	100.26649	21.91038	100.26649	21.74941			0.00	0	0.00
CLN252	On 26/03/2015	Spot Bond	100.26649	21.91038	100.26649	21.74941			0.00	0	6,000,000.00
CLN253	On 26/03/2015	Spot Bond	100.26649	21.91038	100.26649	21.74941			0.00	0	6,000,000.00
CLN254	On 26/03/2015	Spot Bond	100.26649	21.91038	100.26649	21.74941			0.00	0	0.00
CLN255	On 26/03/2015	Spot Bond	100.27379	22.05696	100.27379	21.89490			0.00	0	0.00
CLN256	On 26/03/2017	Spot Bond	100.28582	9.40696	100.28582	9.33784			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
CLN257	On 26/03/2017	Spot Bond	100.28582	9.40696	100.28582	9.33784				0.00	0	0.00
CLN258	On 26/03/2017	Spot Bond	100.28582	9.40696	100.28582	9.33784				0.00	0	0.00
CLN259	On 26/03/2017	Spot Bond	100.28582	9.40696	100.28582	9.33784				0.00	0	0.00
CLN260	On 26/03/2017	Spot Bond	100.28582	9.40696	100.28582	9.33784				0.00	0	0.00
CLN261	On 26/03/2017	Spot Bond	100.28785	9.45488	100.28785	9.38542				0.00	0	0.00
CLN262	On 26/03/2019	Spot Bond	106.98684	11.56308	106.98684	11.48125				0.00	0	0.00
CLN263	On 20/06/2014	Spot Bond	100.51194	38.91090	100.51194	38.62124				0.00	0	0.00
CLN264	On 18/08/2014	Spot Bond	100.89505	28.04401	100.89505	27.83906				0.00	0	0.00
CLN265	On 02/04/2013	Spot Bond	100.15533	98.84673	100.15533	97.81554				0.00	0	0.00
CLN266	On 16/03/2014	Spot Bond	100.39498	37.48733	100.39498	37.20855				0.00	0	0.00
CLN267	On 16/03/2014	Spot Bond	100.39498	37.48733	100.39498	37.20855				0.00	0	0.00
CLN268	On 30/04/2017	Spot Bond	101.37065	10.67309	101.37065	10.57225				0.00	0	0.00
CLN269	On 20/06/2017	Spot Bond	100.49989	10.71216	100.49989	10.63242				0.00	0	0.00
CLN270	On 24/02/2017	Spot Bond	101.35958	13.25167	101.35958	13.15443				0.00	0	0.00
CLN271	On 20/06/2017	Spot Bond	100.58462	12.17220	100.58462	12.08152				0.00	0	0.00
CLN272	On 20/06/2017	Spot Bond	100.39320	9.05620	100.39320	8.98886				0.00	0	0.00
CLN273	On 20/06/2017	Spot Bond	100.39040	9.00740	100.39040	8.94043				0.00	0	0.00

Contract Details	Strike	Call / Put	MTM Yield	MarkPrice	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
CLN274	On 20/06/2017	Spot Bond	100.40357	9.05477	100.40357	8.98743			0.00	0	0.00
CLN275	On 22/05/2017	Spot Bond	100.91562	9.66532	100.91562	9.57436			0.00	0	0.00
CLN276	On 24/05/2017	Spot Bond	101.06552	11.13646	101.06552	11.03153			0.00	0	0.00
CLN277	On 25/05/2017	Spot Bond	100.99983	11.11132	100.99983	11.00667			0.00	0	0.00
CLN278	On 20/06/2017	Spot Bond	100.40244	9.03526	100.40244	8.96806			0.00	0	0.00
CLN279	On 20/06/2015	Spot Bond	100.54373	21.80797	100.54373	21.64558			0.00	0	0.00
CLN280	On 07/06/2017	Spot Bond	100.65226	9.60538	100.65226	9.51319			0.00	0	0.00
CLN281	On 21/06/2015	Spot Bond	100.36006	19.04285	100.36006	18.86055			0.00	0	0.00
CLN282	On 27/06/2015	Spot Bond	100.24531	16.11804	100.24531	15.96557			0.00	0	0.00
CLN283	On 20/09/2015	Spot Bond	100.37919	15.91355	100.37919	15.76119			0.00	0	0.00
CLN284	On 20/06/2017	Spot Bond	100.44355	10.07828	100.44355	9.98174			0.00	0	0.00
CLN285	On 20/06/2017	Spot Bond	100.44355	10.07828	100.44355	9.98174			0.00	0	0.00
CLN286	On 20/06/2017	Spot Bond	100.44355	10.07828	100.44355	9.98174			0.00	0	0.00
CLN287	On 20/06/2017	Spot Bond	100.44355	10.07828	100.44355	9.98174			0.00	0	0.00
CLN288	On 10/08/2017	Spot Bond	101.18342	10.21327	101.18342	10.07784			0.00	0	0.00
CLN289	On 30/08/2017	Spot Bond	100.81012	9.46643	100.81012	9.33851			0.00	0	0.00
CLN290	On 26/06/2017	Spot Bond	100.17296	2.56287	100.17296	2.52598			0.00	0	0.00
CLN291	On 26/06/2017	Spot Bond	100.17296	2.56287	100.17296	2.52598			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM Yield	MarkPrice	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
CLN292	On 26/06/2017	Spot Bond	100.17084	2.56304	100.17084	2.52614			0.00	0	0.00
CLN293	On 30/06/2017	Spot Bond	100.14936	2.50731	100.14936	2.47285			0.00	0	0.00
CLN294	On 26/06/2017	Spot Bond	100.14949	2.56438	100.14949	2.52703			0.00	0	0.00
CLN295	On 30/06/2017	Spot Bond	100.15029	2.51804	100.15029	2.48303			0.00	0	0.00
CLN296	On 20/12/2017	Spot Bond	100.00000	1.76569	100.00000	1.74198			0.00	0	0.00
CLN297	On 30/06/2017	Spot Bond	100.00000	2.50463	100.00000	2.46434			0.00	0	0.00
CLN298	On 30/06/2017	Spot Bond	100.00000	2.51710	100.00000	2.47607			0.00	0	0.00
CLN299	On 30/06/2017	Spot Bond	100.00000	2.51111	100.00000	2.46723			0.00	0	0.00
CLN300	On 20/12/2017	Spot Bond	100.00000	1.76569	100.00000	1.74198			0.00	0	0.00
CLN301	On 20/12/2017	Spot Bond	100.00000	1.76569	100.00000	1.74198			0.00	0	0.00
CLN302	On 20/12/2017	Spot Bond	100.00000	1.76569	100.00000	1.74198			0.00	0	0.00
CLN303	On 20/12/2017	Spot Bond	100.00000	1.76569	100.00000	1.74198			0.00	0	0.00
CLN304	On 20/12/2017	Spot Bond	100.00000	1.76569	100.00000	1.74198			0.00	0	0.00
CLN305	On 20/12/2017	Spot Bond	100.00000	1.76569	100.00000	1.74198			0.00	0	0.00
CLN39	On 07/02/2016	Spot Bond	100.00000	22.88688	100.00000	22.73608			0.00	0	0.00
CLN40	On 07/02/2016	Spot Bond	100.00000	22.88688	100.00000	22.73608			0.00	0	0.00
CLN42	On 18/04/2028	Spot Bond	34.94295	0.72084	34.94295	0.71893			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM Yield	MarkPrice	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
CLN44	On 31/03/2013	Spot Bond	154.47129	71.93484	154.47129	71.29312			0.00	0	0.00
CLN46	On 07/03/2013	Spot Bond	100.53703	84.45045	100.53703	83.87341			0.00	0	0.00
CLN47	On 07/03/2013	Spot Bond	100.53241	84.44070	100.53241	83.86374			0.00	0	0.00
CLN48	On 07/03/2013	Spot Bond	100.00000	130.44154	100.00000	129.44387			0.00	0	0.00
CLN49	On 31/03/2013	Spot Bond	154.29358	110.98351	154.29358	109.90058			0.00	0	0.00
CLN50	On 07/03/2013	Spot Bond	100.52779	84.43094	100.52779	83.85407			0.00	0	0.00
CLN51	On 07/03/2013	Spot Bond	152.83040	77.64268	152.83040	76.90282			0.00	0	0.00
CLN52	On 30/04/2013	Spot Bond	101.20452	92.12238	101.20452	91.43766			0.00	0	0.00
CLN54	On 30/04/2013	Spot Bond	101.20452	92.12238	101.20452	91.43766			0.00	0	0.00
CLN55	On 18/04/2028	Spot Bond	156.76383	5.86598	156.76383	5.80306			0.00	0	0.00
CLN56	On 30/04/2013	Spot Bond	94.77223	78.37531	94.77223	77.91888			0.00	0	0.00
CLN57	On 30/04/2013	Spot Bond	97.02201	77.92411	97.02201	77.46230			0.00	0	0.00
CLN58	On 07/03/2013	Spot Bond	100.53241	84.44070	100.53241	83.86374			0.00	0	0.00
CLN59	On 07/03/2013	Spot Bond	100.53241	84.44070	100.53241	83.86374			0.00	0	0.00
CLN61	On 02/03/2028	Spot Bond	100.00000	13.58634	100.00000	13.48565			0.00	0	0.00
CLN71	On 02/03/2028	Spot Bond	100.00000	0.00045	100.00000	0.00044			0.00	0	0.00
CLN72	On 02/03/2028	Spot Bond	100.00000	0.00045	100.00000	0.00044			0.00	0	0.00
CLN78	On 19/04/2013	Spot Bond	101.10498	79.29949	101.10498	78.80388			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
CLN81	On 18/04/2028	Spot Bond	120.49629	8.01633	120.49629	7.95427				0.00	0	0.00
CLN88	On 28/04/2028	Spot Bond	134.98268	0.00020	134.98268	0.00020				0.00	0	0.00
CLN89	On 02/03/2028	Spot Bond	135.23863	0.00023	135.23863	0.00023				0.00	0	0.00
CLNF01	On 20/10/2015	Spot Bond	78.86322	19.38235	78.86322	19.28994				0.00	0	0.00
CLNF02	On 20/10/2015	Spot Bond	78.68249	19.43772	78.68249	19.34521				0.00	0	0.00
CLNF03	On 10/10/2016	Spot Bond	100.01914	12.75202	100.01914	12.65955				0.00	0	0.00
CLNF04	On 10/10/2016	Spot Bond	100.01914	12.75202	100.01914	12.65955				0.00	0	0.00
CLNF05	On 20/09/2016	Spot Bond	100.44036	10.85979	100.44036	10.77899				0.00	0	0.00
CLNF06	On 20/12/2016	Spot Bond	100.40864	10.33116	100.40864	10.25432				0.00	0	0.00
CLNF07	On 20/06/2017	Spot Bond	100.41492	9.24991	100.41492	9.18111				0.00	0	0.00
CLNF08	On 10/07/2013	Spot Bond	100.01997	65.14072	100.01997	64.53240				0.00	0	0.00
CLNF09	On 20/06/2017	Spot Bond	100.41000	9.34895	100.41000	9.27941				0.00	0	0.00
CLNF10	On 24/07/2017	Spot Bond	101.50812	11.16444	101.50812	11.01600				0.00	0	0.00
COJ02	On 15/09/2016	Spot Bond	109.94659	17.20167	109.94659	17.07723				0.00	0	0.00
COJ03	On 26/04/2013	Spot Bond	106.29178	77.19841	106.29178	76.70501				0.00	0	0.00
COJ04	On 05/06/2018	Spot Bond	106.25789	9.73680	106.25789	9.66865			213,790,874,680.00	2,012,000	1,022,000.00	
COJ05	On 05/06/2023	Spot Bond	122.59946	10.46879	122.59946	10.38661				0.00	0	339,547,000.00

Contract Details	Strike	Call / Put	MTM Yield	MarkPrice	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
COJ06	On 09/12/2015	Spot Bond	112.90836	16.33541	112.90836	16.21533			0.00	0	30,100,000.00
COJ07	On 23/03/2021	Spot Bond	111.62273	12.15954	111.62273	12.07050			0.00	0	0.00
COJ10C	On 18/01/2013	Spot Bond	100.00000	99.07644	100.00000	98.32014			0.00	0	0.00
COJ12C	On 17/02/2013	Spot Bond	5.86800	104.93971	5.86800	104.88956			0.00	0	0.00
CPL002	On 29/11/2014	Spot Bond	100.79434	27.64379	100.79434	27.43974			0.00	0	0.00
CPL003	On 28/02/2017	Spot Bond	100.83040	9.43932	100.83040	9.37038			0.00	0	0.00
CPL005	On 01/03/2015	Spot Bond	100.70290	20.17108	100.70290	20.02066			0.00	0	0.00
CPL007	On 01/08/2015	Spot Bond	101.26682	18.24152	101.26682	17.99945			0.00	0	0.00
CPL010	On 25/02/2013	Spot Bond	100.00000	85.28037	100.00000	84.68677			0.00	0	0.00
CPL011	On 08/03/2013	Spot Bond	100.00000	83.14351	100.00000	82.57919			0.00	0	0.00
DENG28	On 12/02/2013	Spot Bond	100.00000	87.95181	100.00000	87.32057			0.00	0	0.00
DENG31	On 02/04/2013	Spot Bond	100.00000	80.86048	100.00000	80.34103			0.00	0	0.00
DENG41	On 28/01/2013	Spot Bond	100.18699	91.23507	100.18699	90.55475		19,035,528,100,000.00	190,000,000	95,000,000.00	
DENG42	On 03/04/2013	Spot Bond	100.13300	82.70497	100.13300	82.17426			0.00	0	0.00
DRD03	On 02/07/2014	Spot Bond	100.21016	52.13092	100.21016	51.44502			0.00	0	0.00
DRD04	On 03/07/2015	Spot Bond	100.22082	25.73020	100.22082	25.39164			0.00	0	0.00
DRD05	On 03/10/2013	Spot Bond	100.19483	70.98047	100.19483	70.04668			0.00	0	0.00
DV13	On 25/08/2013	Spot Bond	104.31041	64.14455	104.31041	63.70707			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM Yield	MarkPrice	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
DV21	On 15/06/2016	Spot Bond	133.09009	14.11883	133.09009	14.00062			0.00	0	14,300,000.00
DV22	On 07/02/2020	Spot Bond	111.95336	11.97250	111.95336	11.88604		58,884,108,759.20		525,970	66,038,387.00
DV23	On 27/02/2023	Spot Bond	110.94098	12.00240	110.94098	11.91636		71,058,252,394.90		640,505	106,623,224.00
E170	On 01/08/2020	Spot Bond	142.91138	14.47220	142.91138	14.34554			0.00	0	23,000,000.00
EDC01	On 04/04/2016	Spot Bond	101.79146	19.27803	101.79146	19.13603			0.00	0	0.00
EFC01	On 31/08/2014	Spot Bond	100.97946	21.90763	100.97946	21.69679			0.00	0	0.00
EFC02	On 31/08/2015	Spot Bond	101.06163	9.15926	101.06163	9.07104			0.00	0	0.00
EFC03	On 31/08/2016	Spot Bond	101.11630	3.82759	101.11630	3.79071			0.00	0	0.00
EFC04	On 31/08/2017	Spot Bond	101.17092	1.59822	101.17092	1.58281			0.00	0	0.00
EL15	On 29/06/2015	Spot Bond	126.54006	10.64215	126.54006	10.55698			0.00	0	35,000,000.00
EL28	On 02/05/2028	Spot Bond	1.58000	117.68140	1.58000	117.56586		25,280,000,000.00		16,000,000	42,500,000.00
EL29	On 19/11/2029	Spot Bond	1.90000	102.07797	1.90000	101.95924			0.00	0	0.00
EMM01	On 28/07/2020	Spot Bond	111.69838	13.64853	111.69838	13.55015			0.00	0	0.00
EMM02	On 11/03/2021	Spot Bond	112.15374	12.40477	112.15374	12.31358			0.00	0	1,390,000.00
EMM03	On 04/05/2024	Spot Bond	106.65311	10.60944	106.65311	10.53455			0.00	0	0.00
EPF001	On 19/08/2015	Spot Bond	100.93077	15.56858	100.93077	15.45477			0.00	0	0.00
EPFC02	On 07/11/2013	Spot Bond	100.00000	53.28747	100.00000	57.78517			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM Yield	MarkPrice	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
EPFC03	On 18/02/2013	Spot Bond	100.00000	86.69834	100.00000	86.08491			0.00	0	0.00
EQ183U	On 24/01/2013	Spot Bond	100.00000	92.17172	100.00000	91.47870			0.00	0	0.00
EQ184U	On 13/02/2013	Spot Bond	100.00000	92.48276	100.00000	91.82058			0.00	0	0.00
EQ185U	On 11/06/2014	Spot Bond	100.00000	31.41678	100.00000	30.99502			0.00	0	0.00
EQ186U	On 12/03/2013	Spot Bond	100.00000	86.90378	100.00000	86.31923			0.00	0	0.00
EQ187U	On 21/02/2014	Spot Bond	100.00000	26.65185	100.00000	25.81272			0.00	0	0.00
EQS01	On 18/11/2014	Spot Bond	126.47802	23.95691	126.47802	23.74288			0.00	0	0.00
EQS02	On 01/07/2015	Spot Bond	109.43400	27.68416	109.43400	27.48787			0.00	0	0.00
EQS04	On 22/09/2015	Spot Bond	107.25989	16.11975	107.25989	20.28160			0.00	0	1,800,000.00
EQS05	On 25/04/2017	Spot Bond	101.66692	11.76517	101.66692	11.65374			0.00	0	70,000,000.00
ERS3A8	On 17/11/2014	Spot Bond	101.14823	29.10353	101.14823	28.89037			0.00	0	0.00
ERS3B2	On 17/08/2014	Spot Bond	101.05103	28.57722	101.05103	28.36809			0.00	0	0.00
ERS3B3	On 17/11/2025	Spot Bond	100.00000	0.01130	100.00000	0.01104			0.00	0	0.00
ERS3C2	On 17/08/2014	Spot Bond	101.17066	29.22491	101.17066	29.01082			0.00	0	0.00
ERS3C3	On 17/11/2025	Spot Bond	100.00000	0.01130	100.00000	0.01104			0.00	0	0.00
ERSA10	On 17/08/2013	Spot Bond	100.93125	58.99805	100.93125	58.56677			0.00	0	0.00
ERSA11	On 17/08/2014	Spot Bond	100.96871	28.13148	100.96871	27.92577			0.00	0	0.00
ERSA12	On 17/08/2015	Spot Bond	100.99870	15.72788	100.99870	15.61284			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
ERSA13	On 17/08/2013	Spot Bond	100.93575	59.01268	100.93575	58.58127				0.00	0	1,000,000.00
ERSA14	On 17/11/2025	Spot Bond	100.00000	0.01130	100.00000	0.01104				0.00	0	0.00
ERSA15	On 17/11/2025	Spot Bond	100.00000	0.01130	100.00000	0.01104				0.00	0	0.00
ES15	On 30/08/2015	Spot Bond	105.94219	19.07621	105.94219	18.94302				0.00	0	10,650,000.00
ES18	On 20/04/2018	Spot Bond	111.43974	10.54567	111.43974	10.46896			6,607,150,744.86		59,289	503,983,999.00
ES23	On 25/01/2023	Spot Bond	117.73441	12.45802	117.73441	12.36435			81,205,896,484.58		689,738	261,973,415.00
ES26	On 02/04/2026	Spot Bond	95.26383	9.84524	95.26383	9.78222			102,951,335,289.51		1,080,697	45,347,568.00
ES33	On 15/09/2033	Spot Bond	8.63000	91.23157	8.69000	90.64349			9,576,926,750.00		1,109,725	590,591,003.00
FIFB01	On 24/08/2015	Spot Bond	100.85636	16.87124	100.85636	16.64809				0.00	0	0.00
FIFC03	On 09/10/2013	Spot Bond	100.00000	62.68043	100.00000	61.27958				0.00	0	0.00
FIFC04	On 14/03/2013	Spot Bond	100.00000	82.02247	100.00000	81.47321				0.00	0	0.00
FR002U	On 02/08/2023	Spot Bond	100.00000	11.60641	100.00000	11.52226				0.00	0	0.00
FR003U	On 02/08/2023	Spot Bond	100.00000	11.29446	100.00000	11.21258				0.00	0	0.00
FR2A3C	On 15/08/2013	Spot Bond	101.07344	59.61943	101.07344	59.18304				0.00	0	0.00
FR2B3C	On 15/08/2013	Spot Bond	101.11222	59.74154	101.11222	59.30412				0.00	0	0.00
FR2C3C	On 15/08/2013	Spot Bond	101.23627	60.13216	101.23627	59.69139				0.00	0	0.00
FR2D3D	On 15/08/2013	Spot Bond	101.30601	60.35177	101.30601	59.90913				0.00	0	0.00

Contract Details	Strike	Call / Put	MTM Yield	MarkPrice	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
FRB03	On 15/09/2014	Spot Bond	105.15565	32.11752	105.15565	31.89340			5,362,938,150.00	51,000	15,251,000.00
FRB05	On 21/12/2018	Spot Bond	103.15112	8.92519	103.15112	8.86422			0.00	0	0.00
FRB08	On 10/06/2016	Spot Bond	100.49836	11.29543	100.49836	11.21136			0.00	0	0.00
FRB09	On 10/06/2017	Spot Bond	100.49830	8.16143	100.49830	8.10069			0.00	0	0.00
FRB10	On 25/01/2017	Spot Bond	101.51768	10.38281	101.51768	10.30652			0.00	0	0.00
FRB11	On 11/12/2022	Spot Bond	100.00000	0.07633	100.00000	0.07458			600,000,000,000.00	6,000,000	3,000,000.00
FRBC21	On 21/12/2018	Spot Bond	111.84945	11.24297	111.84945	11.16095			0.00	0	20,000.00
FRBC22	On 21/12/2018	Spot Bond	100.44644	8.63517	100.44644	8.57092			0.00	0	0.00
FRBI01	On 30/06/2014	Spot Bond	100.00000	49.93011	100.00000	49.55888			0.00	0	0.00
FRBI04	On 31/03/2013	Spot Bond	211.83970	65.98010	211.83970	65.25318			0.00	0	0.00
FRBI07	On 07/07/2013	Spot Bond	105.16707	69.81625	105.16707	69.33692			0.00	0	0.00
FRBI22	On 31/01/2022	Spot Bond	121.95151	3.71033	121.95151	3.67851			0.00	0	100,000,000.00
FRBI23	On 07/12/2023	Spot Bond	266.05149	2.23725	266.05149	2.20627			0.00	0	200,000.00
FRBI28	On 31/03/2028	Spot Bond	145.44748	2.30738	145.44748	2.28669			0.00	0	0.00
FRBI33	On 07/12/2033	Spot Bond	186.40405	1.96824	186.40405	1.94700			0.00	0	0.00
FRBN04	On 15/09/2015	Spot Bond	118.97136	21.65771	118.97136	21.49079			0.00	0	0.00
FRBN06	On 15/09/2015	Spot Bond	100.00000	26.39041	100.00000	26.21365			0.00	0	0.00
FRBN07	On 15/09/2015	Spot Bond	100.00000	26.39041	100.00000	26.21365			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM Yield	MarkPrice	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
FRBZ01	On 30/11/2020	Spot Bond	51.72712	3.65932	51.72712	3.64680			0.00	0	0.00
FRBZ02	On 28/10/2024	Spot Bond	32.59207	3.53934	32.59207	3.53114			0.00	0	0.00
FRBZ03	On 10/12/2024	Spot Bond	31.38364	3.81989	31.38364	3.81133			0.00	0	0.00
FRC04	On 03/06/2014	Spot Bond	103.71290	37.19522	103.71290	36.93997			0.00	0	0.00
FRC08	On 29/04/2013	Spot Bond	101.43171	92.59350	101.43171	91.90218			0.00	0	0.00
FRC101	On 24/02/2017	Spot Bond	101.42118	13.57359	101.42118	13.47393			0.00	0	0.00
FRC103	On 20/03/2014	Spot Bond	100.70350	41.69638	100.70350	41.44212			0.00	0	0.00
FRC104	On 20/03/2014	Spot Bond	100.43778	38.65077	100.43778	38.41565			0.00	0	0.00
FRC105	On 24/02/2017	Spot Bond	101.37968	13.24826	101.37968	13.15103			0.00	0	0.00
FRC106	On 24/02/2017	Spot Bond	101.37968	13.24826	101.37968	13.15103			0.00	0	0.00
FRC107	On 03/06/2021	Spot Bond	100.95684	9.83328	100.95684	9.75979			0.00	0	0.00
FRC108	On 24/02/2017	Spot Bond	101.35502	13.05499	101.35502	12.95921			0.00	0	0.00
FRC109	On 20/06/2017	Spot Bond	100.49706	10.66345	100.49706	10.58407			0.00	0	0.00
FRC11	On 26/05/2013	Spot Bond	100.81157	86.47931	100.81157	85.87881			0.00	0	0.00
FRC110	On 15/06/2016	Spot Bond	100.62812	14.71692	100.62812	14.60726			0.00	0	0.00
FRC112	On 20/06/2017	Spot Bond	100.42343	9.39624	100.42343	9.32634			0.00	0	0.00
FRC113	On 20/06/2017	Spot Bond	100.46990	10.19574	100.46990	10.11988			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM Yield	MarkPrice	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
FRC114	On 20/06/2014	Spot Bond	100.53541	39.33595	100.53541	39.04305			0.00	0	0.00
FRC115	On 20/06/2017	Spot Bond	98.00000	9.76888	98.00000	9.67166			0.00	0	0.00
FRC116	On 20/06/2017	Spot Bond	100.00000	9.51125	100.00000	9.40346			0.00	0	0.00
FRC117	On 15/06/2016	Spot Bond	100.61842	14.57483	100.61842	14.46622			0.00	0	0.00
FRC118	On 20/06/2017	Spot Bond	100.45750	10.17792	100.45750	10.10219			0.00	0	0.00
FRC119	On 20/06/2017	Spot Bond	100.56313	12.02844	100.56313	11.93885			0.00	0	0.00
FRC120	On 20/06/2017	Spot Bond	100.61014	12.85519	100.61014	12.75941			0.00	0	0.00
FRC121	On 20/06/2017	Spot Bond	100.43349	9.75865	100.43349	9.68605			0.00	0	0.00
FRC122	On 20/06/2017	Spot Bond	100.51033	10.90709	100.51033	10.82590			0.00	0	0.00
FRC123	On 20/06/2017	Spot Bond	100.67570	14.01152	100.67570	13.90706			0.00	0	0.00
FRC124	On 20/06/2017	Spot Bond	100.44913	10.17595	100.44913	10.07845			0.00	0	0.00
FRC125	On 20/09/2017	Spot Bond	100.00000	7.77276	100.00000	7.67297			0.00	0	0.00
FRC126	On 20/09/2017	Spot Bond	100.53319	12.37348	100.53319	12.25484			0.00	0	0.00
FRC127	On 20/09/2017	Spot Bond	100.63883	14.55101	100.63883	14.41137			0.00	0	0.00
FRC128	On 20/09/2017	Spot Bond	100.48091	11.30049	100.48091	11.19219			0.00	0	0.00
FRC129	On 20/09/2017	Spot Bond	100.51430	11.98547	100.51430	11.87058			0.00	0	0.00
FRC130	On 20/09/2017	Spot Bond	100.60627	13.87875	100.60627	13.74561			0.00	0	0.00
FRC131	On 20/09/2017	Spot Bond	100.56147	12.95526	100.56147	12.83103			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM Yield	MarkPrice	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
FRC132	On 20/09/2017	Spot Bond	100.63331	14.43709	100.63331	14.29856			0.00	0	0.00
FRC133	On 20/09/2017	Spot Bond	100.67296	15.25708	100.67296	15.11062			0.00	0	0.00
FRC134	On 20/09/2017	Spot Bond	100.60461	13.84455	100.60461	13.71174			0.00	0	0.00
FRC135	On 20/09/2017	Spot Bond	100.58527	14.01982	100.58527	13.88534			0.00	0	0.00
FRC136	On 20/09/2017	Spot Bond	100.52263	12.15667	100.52263	12.04012			0.00	0	0.00
FRC137	On 20/09/2017	Spot Bond	100.51264	12.52580	100.51264	12.40574			0.00	0	0.00
FRC138	On 20/09/2017	Spot Bond	100.64764	14.73325	100.64764	14.59186			0.00	0	0.00
FRC139	On 20/09/2017	Spot Bond	100.63938	14.56240	100.63938	14.42265			0.00	0	0.00
FRC140	On 20/09/2017	Spot Bond	100.61676	14.09528	100.61676	13.96004			0.00	0	0.00
FRC141	On 20/09/2017	Spot Bond	100.64874	14.75603	100.64874	14.61442			0.00	0	0.00
FRC142	On 20/09/2017	Spot Bond	100.54761	12.67011	100.54761	12.54861			0.00	0	0.00
FRC143	On 20/09/2017	Spot Bond	100.48314	11.34616	100.48314	11.23742			0.00	0	0.00
FRC144	On 20/09/2017	Spot Bond	100.40273	9.70078	100.40273	9.60788			0.00	0	0.00
FRC145	On 20/09/2017	Spot Bond	100.68010	15.40508	100.68010	15.25720			0.00	0	0.00
FRC146	On 20/09/2014	Spot Bond	100.48314	28.86326	100.48314	28.58665			0.00	0	0.00
FRC147	On 20/09/2015	Spot Bond	100.54650	19.10785	100.54650	18.92463			0.00	0	0.00
FRC148	On 24/02/2017	Spot Bond	101.08864	13.48325	101.08864	13.30458			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM Yield	MarkPrice	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
FRC149	On 20/09/2015	Spot Bond	100.52041	8.68558	100.52041	8.60232			0.00	0	0.00
FRC150	On 20/09/2017	Spot Bond	100.44745	1.53788	100.44745	1.52315			0.00	0	0.00
FRC151	On 20/09/2017	Spot Bond	98.00000	1.59979	98.00000	1.56622			0.00	0	0.00
FRC152	On 20/12/2017	Spot Bond	100.00000	1.76569	100.00000	1.74198			0.00	0	0.00
FRC153	On 20/12/2017	Spot Bond	100.00000	1.76569	100.00000	1.74198			0.00	0	0.00
FRC154	On 20/12/2017	Spot Bond	100.00000	1.76569	100.00000	1.74198			0.00	0	0.00
FRC155	On 20/12/2017	Spot Bond	100.00000	1.76569	100.00000	1.74198			0.00	0	0.00
FRC157	On 30/09/2013	Spot Bond	100.00000	58.65445	100.00000	55.01702			0.00	0	0.00
FRC158	On 11/06/2014	Spot Bond	100.00000	27.63262	100.00000	27.00149			0.00	0	0.00
FRC159	On 30/09/2013	Spot Bond	100.00000	58.65445	100.00000	55.01702			0.00	0	0.00
FRC160	On 12/06/2014	Spot Bond	100.00000	27.42062	100.00000	26.79434			0.00	0	0.00
FRC161	On 20/12/2017	Spot Bond	100.00000	1.76569	100.00000	1.74198			0.00	0	100,000,000.00
FRC162	On 14/12/2018	Spot Bond	100.00000	1.19331	100.00000	1.16605			0.00	0	0.00
FRC17	On 03/06/2014	Spot Bond	103.88434	37.50102	103.88434	37.24332			0.00	0	0.00
FRC29	On 22/07/2014	Spot Bond	101.69803	30.97028	101.69803	30.74234			0.00	0	0.00
FRC37	On 20/06/2015	Spot Bond	100.46014	20.35141	100.46014	20.19997			0.00	0	0.00
FRC40	On 20/12/2015	Spot Bond	100.45737	15.83337	100.45737	15.71556			0.00	0	0.00
FRC41	On 25/10/2013	Spot Bond	101.67764	63.15568	101.67764	62.69096			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM Yield	MarkPrice	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
FRC46	On 10/09/2017	Spot Bond	98.80765	9.27215	98.80765	9.20417			0.00	0	0.00
FRC47	On 18/02/2013	Spot Bond	113.68077	85.14882	113.68077	84.47673			0.00	0	7,000,000.00
FRC55	On 11/07/2013	Spot Bond	100.00003	64.98859	100.00003	64.51742			0.00	0	0.00
FRC56U	On 06/02/2013	Spot Bond	100.00000	89.24205	100.00000	88.59223			0.00	0	0.00
FRC57	On 20/06/2014	Spot Bond	100.38660	37.45784	100.38660	37.17930			0.00	0	0.00
FRC61	On 28/07/2017	Spot Bond	101.46163	9.70412	101.46163	9.63284			0.00	0	0.00
FRC66	On 31/01/2022	Spot Bond	109.33538	7.62877	109.33538	7.57472			0.00	0	0.00
FRC67	On 20/09/2016	Spot Bond	100.46640	11.30178	100.46640	11.21768			0.00	0	0.00
FRC68	On 20/09/2016	Spot Bond	100.47150	11.38823	100.47150	11.30348			0.00	0	0.00
FRC69	On 31/01/2022	Spot Bond	109.51236	5.84454	109.51236	5.80307			0.00	0	0.00
FRC70	On 20/09/2014	Spot Bond	111.32550	27.20650	111.32550	27.03970			0.00	0	0.00
FRC71	On 31/01/2022	Spot Bond	109.33538	5.36052	109.33538	5.32254			0.00	0	0.00
FRC72	On 31/01/2017	Spot Bond	114.09057	6.54142	114.09057	6.49345			0.00	0	0.00
FRC74	On 20/09/2016	Spot Bond	114.42023	9.15128	114.42023	9.09409			0.00	0	0.00
FRC75	On 20/12/2012	Spot Bond	100.45580	81.49473	100.45580	81.49472			0.00	0	0.00
FRC76	On 28/07/2017	Spot Bond	101.66489	10.81791	101.66489	10.73832			0.00	0	0.00
FRC77	On 15/06/2016	Spot Bond	100.00000	17.66716	100.00000	17.53623			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM Yield	MarkPrice	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
FRC78	On 15/06/2016	Spot Bond	100.79789	17.20472	100.79789	17.07632			0.00	0	0.00
FRC79	On 15/06/2016	Spot Bond	100.69405	15.68257	100.69405	15.56565			0.00	0	0.00
FRC80	On 15/06/2016	Spot Bond	4.73000	106.50222	4.73000	106.37054			0.00	0	0.00
FRC81	On 20/12/2012	Spot Bond	100.56499	81.86252	100.56499	81.86250			0.00	0	0.00
FRC82	On 15/06/2016	Spot Bond	100.70697	15.87180	100.70697	15.75344			0.00	0	0.00
FRC83	On 20/12/2016	Spot Bond	100.40068	10.18681	100.40068	10.11106			0.00	0	0.00
FRC84	On 20/12/2016	Spot Bond	100.46304	11.24414	100.46304	11.16047			0.00	0	0.00
FRC85	On 20/12/2014	Spot Bond	100.61808	29.52692	100.61808	29.30690			0.00	0	0.00
FRC86	On 20/12/2016	Spot Bond	100.54671	12.66494	100.54671	12.57062			0.00	0	0.00
FRC87	On 20/12/2016	Spot Bond	100.52525	12.30033	100.52525	12.20875			0.00	0	0.00
FRC88	On 20/12/2012	Spot Bond	100.34678	81.12875	100.34678	81.12874			0.00	0	0.00
FRC89	On 20/12/2012	Spot Bond	100.34394	81.11922	100.34394	81.11921			0.00	0	0.00
FRC90	On 20/03/2013	Spot Bond	100.32862	81.81475	100.32862	81.27270			0.00	0	3,000,000.00
FRC91	On 20/03/2013	Spot Bond	100.34043	81.81453	100.34043	81.27243			0.00	0	0.00
FRC92	On 20/03/2013	Spot Bond	100.34112	81.82090	100.34112	81.27874			0.00	0	1,000,000.00
FRC93	On 20/03/2013	Spot Bond	100.34682	82.07578	100.34682	81.53191			0.00	0	0.00
FRC94	On 20/03/2017	Spot Bond	100.44788	9.72519	100.44788	9.66602			0.00	0	0.00
FRC95	On 15/06/2016	Spot Bond	100.64235	14.78179	100.64235	14.69170			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM Yield	MarkPrice	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
FRC96	On 20/03/2017	Spot Bond	100.44732	9.71544	100.44732	9.65634			0.00	0	0.00
FRC97	On 20/03/2015	Spot Bond	98.04956	22.08909	98.04956	21.95764			0.00	0	0.00
FRC98	On 15/06/2016	Spot Bond	100.67532	15.26305	100.67532	15.17001			0.00	0	0.00
FRC99	On 24/02/2017	Spot Bond	101.43156	13.65489	101.43156	13.55462			0.00	0	0.00
FRE2A1	On 02/08/2013	Spot Bond	101.08680	60.88155	101.08680	60.43588			0.00	0	0.00
FRE2A2	On 02/08/2013	Spot Bond	102.04635	63.05878	102.04635	62.59328			0.00	0	10,000.00
FRE2B1	On 02/08/2013	Spot Bond	101.11165	60.94614	101.11165	60.49990			0.00	0	0.00
FRE2B2	On 02/08/2013	Spot Bond	104.68033	62.37019	104.68033	61.89920			0.00	0	0.00
FRE2C	On 02/08/2013	Spot Bond	96.98334	62.33408	96.98334	61.89437			0.00	0	0.00
FRE2D	On 02/08/2013	Spot Bond	101.19191	61.15477	101.19191	60.70667			0.00	0	0.00
FRE2E	On 02/08/2013	Spot Bond	101.39248	61.67599	101.39248	61.22328			0.00	0	0.00
FRE2F	On 02/08/2013	Spot Bond	101.63872	62.31569	101.63872	61.85730			0.00	0	0.00
FRE2G	On 02/08/2013	Spot Bond	101.79324	62.71699	101.79324	62.25503			0.00	0	0.00
FRI15	On 14/03/2015	Spot Bond	137.45936	16.83126	137.45936	16.67175			0.00	0	0.00
FRJ13	On 01/09/2013	Spot Bond	101.30769	57.09725	101.30769	56.66920			0.00	0	1,600,000.00
FRJ14	On 20/07/2014	Spot Bond	104.00517	29.95257	104.00517	29.72767			0.00	0	0.00
FRJ15	On 04/04/2015	Spot Bond	100.18638	23.92214	100.18638	23.69842			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM Yield	MarkPrice	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
FRJ16	On 21/01/2016	Spot Bond	103.41346	13.25995	103.41346	13.16090			0.00	0	0.00
FRJ17	On 04/04/2017	Spot Bond	100.62484	11.08591	100.62484	10.98184			0.00	0	0.00
FRJ18	On 21/02/2018	Spot Bond	101.45882	7.90349	101.45882	7.84545			0.00	0	0.00
FRJ19	On 04/04/2019	Spot Bond	100.00000	12.71514	100.00000	12.64290			0.00	0	0.00
FRS36	On 07/12/2023	Spot Bond	254.50193	2.33330	254.50193	2.30195			0.00	0	0.00
FRS37	On 07/12/2023	Spot Bond	265.81898	2.23910	265.81898	2.20812			0.00	0	0.00
FRS43	On 07/12/2023	Spot Bond	249.70910	2.37573	249.70910	2.34422			0.00	0	0.00
FRS46	On 31/01/2022	Spot Bond	117.34620	3.40217	117.34620	3.37666			0.00	0	0.00
FRS49	On 27/10/2020	Spot Bond	101.41744	7.80075	101.41744	7.74347			0.00	0	0.00
FRS51	On 31/01/2022	Spot Bond	117.54524	3.72064	117.54524	3.68956			0.00	0	0.00
FRS56	On 19/07/2016	Spot Bond	101.77641	11.92096	101.77641	11.83316			0.00	0	0.00
FRS59	On 07/10/2016	Spot Bond	100.01476	12.26315	100.01476	12.17422			0.00	0	1,120,000.00
FRS61	On 02/08/2013	Spot Bond	101.49749	61.94881	101.49749	61.49369			0.00	0	0.00
FRS62	On 04/11/2026	Spot Bond	101.25022	7.67642	101.25022	7.62015			0.00	0	0.00
FRS63	On 22/12/2013	Spot Bond	100.29734	54.63355	100.29734	44.68841			0.00	0	1,102,000.00
FRS64	On 26/01/2042	Spot Bond	90.41057	3.14866	90.41057	3.12691			0.00	0	0.00
FRS65	On 30/03/2013	Spot Bond	100.18030	99.62069	100.18030	98.81804			0.00	0	0.00
FRS66	On 22/03/2013	Spot Bond	100.00000	81.79062	100.00000	99.72603			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM Yield	MarkPrice	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
FRS67	On 25/05/2013	Spot Bond	100.68430	82.81003	100.68430	82.07962			0.00	0	0.00
FRS68	On 09/11/2024	Spot Bond	100.00000	1.00639	100.00000	0.99699			0.00	0	0.00
FRS69	On 31/05/2017	Spot Bond	101.11871	12.83825	101.11871	12.71455			0.00	0	0.00
FRS70	On 04/06/2013	Spot Bond	100.52362	80.68140	100.52362	79.97283			0.00	0	0.00
FRS71	On 08/06/2013	Spot Bond	100.43945	79.75382	100.43945	79.06195			0.00	0	0.00
FRS72	On 09/11/2024	Spot Bond	101.12618	8.78823	101.12618	8.70538			0.00	0	0.00
FRS73	On 12/06/2017	Spot Bond	101.07593	16.02514	101.07593	15.87079			0.00	0	0.00
FRS74	On 14/06/2017	Spot Bond	100.44759	8.39624	100.44759	8.31580			0.00	0	0.00
FRS75	On 13/06/2014	Spot Bond	100.44015	36.72752	100.44015	36.37568			0.00	0	0.00
FRS76	On 18/06/2017	Spot Bond	100.76967	14.44480	100.76967	14.30603			0.00	0	0.00
FRS77	On 19/07/2014	Spot Bond	101.24351	31.91075	101.24351	31.48737			0.00	0	0.00
FRS78	On 08/08/2013	Spot Bond	101.17008	57.82844	101.17008	57.06164			0.00	0	0.00
FRS79	On 10/07/2017	Spot Bond	100.00000	3.88812	100.00000	3.80123			0.00	0	0.00
FRS80	On 24/10/2013	Spot Bond	100.00000	55.98233	100.00000	54.73118			0.00	0	0.00
FRS81	On 30/10/2042	Spot Bond	2.25000	102.73941	2.25000	102.61430			0.00	0	0.00
FRS82	On 21/11/2017	Spot Bond	100.00000	2.83343	100.00000	2.77011			0.00	0	0.00
FRS83	On 13/12/2013	Spot Bond	100.00000	38.48111	100.00000	37.60220			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM Yield	MarkPrice	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
FRX14	On 01/09/2014	Spot Bond	105.55013	32.55872	105.55013	32.33083			1,055,501,300.00	10,000	1,410,000.00
FRX15	On 14/03/2015	Spot Bond	106.51279	24.20157	106.51279	24.03093			4,047,486,020.00	38,000	762,000.00
FRX16	On 15/09/2016	Spot Bond	104.36488	13.71459	104.36488	13.61947			0.00	0	0.00
FRX17	On 15/09/2017	Spot Bond	105.51532	11.85975	105.51532	11.77675			0.00	0	0.00
FRX18	On 14/04/2018	Spot Bond	113.83008	11.75878	113.83008	11.67177			0.00	0	0.00
FRX19	On 15/11/2019	Spot Bond	108.96559	10.48032	108.96559	10.42664			5,230,348,320.00	48,000	2,548,000.00
FRX24	On 10/12/2024	Spot Bond	117.28648	9.49826	117.28648	9.42628			0.00	0	0.00
FRX31	On 21/02/2031	Spot Bond	102.81960	12.24717	102.81960	12.16462			0.00	0	0.00
FRX45	On 14/04/2045	Spot Bond	79.83345	11.42379	79.83345	11.36072			0.00	0	0.00
FTG1	On 05/09/2016	Spot Bond	100.94835	14.24605	100.94835	14.13959			0.00	0	0.00
GBL01	On 15/10/2015	Spot Bond	100.00000	22.18543	100.00000	21.68961			0.00	0	0.00
GFC03	On 10/04/2015	Spot Bond	100.01778	24.34818	100.01778	24.12080			0.00	0	0.00
GFC04	On 11/04/2017	Spot Bond	104.81266	13.17392	104.81266	13.08273			0.00	0	0.00
GFC2	On 27/02/2013	Spot Bond	100.00000	88.78837	100.00000	88.17321			0.00	0	0.00
GOVEX1	On 09/05/2047	Spot Bond	100.00000	0.00000	100.00000	0.00000			0.00	0	22.00
GPT11	On 29/01/2013	Spot Bond	100.00000	96.37001	100.00000	95.65440			0.00	0	0.00
GPT12	On 28/02/2013	Spot Bond	100.00000	89.66805	100.00000	89.04823			0.00	0	0.00
GPT20	On 30/01/2013	Spot Bond	100.00000	90.79602	100.00000	90.12346			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM Yield	MarkPrice	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
GPT21	On 28/02/2013	Spot Bond	100.00000	84.68677	100.00000	84.10138			0.00	0	0.00
GRA292	On 15/02/2013	Spot Bond	100.00000	87.32057	100.00000	86.69834			0.00	0	0.00
GRA300	On 15/02/2013	Spot Bond	100.00000	87.32057	100.00000	86.69834			0.00	0	0.00
GRA301	On 20/03/2013	Spot Bond	100.00000	80.93126	100.00000	80.39648		20,151,000,000,000.00	201,510,000	67,170,000.00	
GRB85	On 25/01/2013	Spot Bond	100.00000	91.93955	100.00000	91.25000			0.00	0	0.00
GRB89	On 25/01/2013	Spot Bond	100.00000	91.93955	100.00000	91.25000			0.00	0	0.00
GRD164	On 18/01/2013	Spot Bond	100.00000	93.58974	100.00000	92.87532			0.00	0	0.00
GRD166	On 15/02/2013	Spot Bond	100.00000	87.32057	100.00000	86.69834			0.00	0	0.00
GRD179	On 11/01/2013	Spot Bond	100.00000	95.30026	100.00000	94.55959			0.00	0	0.00
GRD180	On 16/01/2013	Spot Bond	100.00000	94.07216	100.00000	93.35038			0.00	0	0.00
GRD181	On 31/01/2013	Spot Bond	100.00000	90.57072	100.00000	89.90148			0.00	0	0.00
GRD182	On 04/02/2013	Spot Bond	100.00000	89.68059	100.00000	89.02439			0.00	0	0.00
GRDB1	On 10/01/2018	Spot Bond	100.01501	8.02754	100.01501	7.96932			0.00	0	0.00
GRDC1	On 10/01/2018	Spot Bond	100.01973	10.16592	100.01973	10.09221			0.00	0	0.00
GRH1A1	On 25/10/2017	Spot Bond	100.00000	3.17387	100.00000	3.07688			0.00	0	0.00
GRH1A2	On 25/10/2017	Spot Bond	100.00000	3.17387	100.00000	3.07688			0.00	0	0.00
GRH1A3	On 25/10/2017	Spot Bond	100.00000	3.17387	100.00000	3.07688		400,000,000,000.00	4,000,000	1,000,000.00	

Contract Details	Strike	Call / Put	MTM Yield	MarkPrice	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
GRH1A4	On 25/10/2017	Spot Bond	100.00000	2.57895	100.00000	2.54502			0.00	0	0.00
GRH1B	On 25/10/2017	Spot Bond	100.00000	3.17387	100.00000	3.07688			0.00	0	0.00
GRH1C	On 25/10/2017	Spot Bond	100.00000	3.17387	100.00000	3.07688			0.00	0	0.00
GRH1YU	On 25/10/2039	Spot Bond	100.00000	0.00000	100.00000	0.00000			0.00	0	0.00
GRT01	On 08/12/2014	Spot Bond	100.57078	27.12930	100.57078	26.92724			0.00	0	0.00
GRT02	On 13/05/2016	Spot Bond	101.42786	12.48313	101.42786	12.39147			0.00	0	100,000.00
GRT03	On 15/10/2015	Spot Bond	99.93193	17.26500	99.93193	17.13990			0.00	0	0.00
GRT04	On 15/09/2016	Spot Bond	100.43806	10.06249	100.43806	9.98762			0.00	0	0.00
GRT05	On 25/01/2015	Spot Bond	102.01673	21.36961	102.01673	21.21191			0.00	0	0.00
GRT06	On 11/12/2017	Spot Bond	100.00000	12.63638	100.00000	12.34776			0.00	0	0.00
GSIZ16	On 23/09/2016	Spot Bond	100.31458	10.31801	100.31458	11.05035			0.00	0	0.00
HILB01	On 18/07/2015	Spot Bond	99.88260	19.68641	99.88260	19.42808			0.00	0	0.00
HILB02	On 13/09/2017	Spot Bond	100.51108	8.55000	100.51108	8.43474			0.00	0	0.00
HILC02	On 17/01/2013	Spot Bond	100.00000	93.83033	100.00000	93.11224			0.00	0	0.00
HM1B5U	On 19/07/2045	Spot Bond	100.00000	0.00000	100.00000	0.00000			0.00	0	0.00
HM1B6U	On 19/07/2045	Spot Bond	100.00000	0.00000	100.00000	0.00000			0.00	0	0.00
HMS1B2	On 19/01/2013	Spot Bond	105.54321	94.30385	105.54321	93.54908			0.00	0	0.00
HMS1B3	On 19/01/2013	Spot Bond	105.54321	94.30385	105.54321	93.54908			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM Yield	MarkPrice	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
HMS1B5	On 19/07/2013	Spot Bond	100.00000	67.31322	100.00000	66.93186			0.00	0	0.00
HMS1B6	On 19/07/2013	Spot Bond	100.00000	74.44148	100.00000	74.01859			0.00	0	0.00
HMS1B7	On 19/07/2013	Spot Bond	101.63173	63.36662	101.63173	62.90053			0.00	0	0.00
HMS1B8	On 19/07/2015	Spot Bond	101.67762	16.87664	101.67762	16.75245			0.00	0	0.00
HMS1B9	On 19/07/2015	Spot Bond	105.13866	18.14851	105.13866	18.01093			0.00	0	0.00
HMS1C2	On 19/01/2013	Spot Bond	105.76786	94.34561	105.76786	93.58902			0.00	0	0.00
HMS1C3	On 19/07/2013	Spot Bond	101.68917	63.49319	101.68917	63.02593			0.00	0	0.00
HMS1C4	On 19/07/2015	Spot Bond	101.75803	17.22816	101.75803	17.10129			0.00	0	0.00
HMS1C5	On 19/07/2015	Spot Bond	117.06290	15.92015	117.06290	15.78745			0.00	0	0.00
HMS1D2	On 19/01/2013	Spot Bond	106.05795	94.39954	106.05795	93.64060			0.00	0	0.00
HMS1D3	On 19/07/2013	Spot Bond	101.79257	63.72093	101.79257	63.25156			0.00	0	0.00
HMS1D4	On 19/07/2015	Spot Bond	101.86140	17.67959	101.86140	17.54929			0.00	0	0.00
HMS1D5	On 19/07/2015	Spot Bond	117.06290	16.35485	117.06290	16.21852			0.00	0	0.00
HMS1E2	On 19/01/2013	Spot Bond	107.08651	94.59079	107.08651	93.82352			0.00	0	0.00
HMS1E3	On 19/07/2013	Spot Bond	101.93042	64.02442	101.93042	63.55226			0.00	0	0.00
HMS1E4	On 19/07/2015	Spot Bond	101.98773	18.23057	101.98773	18.09605			0.00	0	0.00
HMS1F2	On 19/01/2013	Spot Bond	108.34719	94.82525	108.34719	94.04774			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
HMS1G2	On 19/01/2013	Spot Bond	110.21153	95.17209	110.21153	94.37939				0.00	0	0.00
HWAY20	On 31/07/2020	Spot Bond	115.88630	12.17922	115.88630	12.08879			54,472,471,201.30		470,051	38,994,688.00
HWAY23	On 07/12/2023	Spot Bond	272.42396	2.18769	272.42396	2.15692				0.00	0	96,000,000.00
HWAY24	On 07/12/2024	Spot Bond	271.70682	2.19315	271.70682	2.16236				0.00	0	0.00
HWAY34	On 31/07/2034	Spot Bond	101.83148	12.59162	101.83148	12.50741			1,629,303,680.00		16,000	29,416,000.00
HWAY35	On 31/07/2035	Spot Bond	102.02133	12.57446	102.02133	12.49024				0.00	0	0.00
I2025	On 31/01/2025	Spot Bond	1.00000	114.33122	1.00000	114.22457				0.00	0	194,000,000.00
I2038	On 31/01/2038	Spot Bond	1.70000	114.25639	1.72000	113.70248			222,921,000,000.00		131,130,000	307,795,000.00
I2050	On 31/12/2050	Spot Bond	1.90000	118.27497	1.92000	117.55210			67,165,000,000.00		35,350,000	425,725,000.00
IBC01	On 16/03/2015	Spot Bond	95.45000	22.51880	95.45000	22.39511				0.00	0	0.00
IBL11	On 12/03/2015	Spot Bond	109.26558	25.26087	109.26558	25.07903				0.00	0	0.00
IBL12	On 12/03/2013	Spot Bond	100.86049	83.63070	100.86049	83.06421				0.00	0	0.00
IBL13	On 12/03/2015	Spot Bond	102.46253	19.44179	102.46253	19.29456				0.00	0	600,000.00
IBL14	On 28/06/2015	Spot Bond	100.92206	16.41737	100.92206	16.29605				0.00	0	0.00
IBL15	On 28/06/2013	Spot Bond	100.23329	65.63868	100.23329	65.15658				0.00	0	0.00
IBL18	On 10/12/2013	Spot Bond	100.52781	55.96383	100.52781	55.54716				0.00	0	0.00
IBL19	On 15/03/2014	Spot Bond	100.74849	37.62936	100.74849	37.34864				0.00	0	0.00
IBL20	On 15/03/2014	Spot Bond	103.45013	43.64636	103.45013	43.34580				0.00	0	0.00

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
IBL21	On 15/03/2016	Spot Bond	108.14435	16.78499	108.14435	16.66517				0.00	0	0.00
IBL22	On 15/03/2018	Spot Bond	111.48026	12.33578	111.48026	12.24553				0.00	0	0.00
IBL23	On 21/04/2014	Spot Bond	102.47730	40.22215	102.47730	39.94880				0.00	0	0.00
IBL24	On 21/04/2014	Spot Bond	99.82217	43.18123	99.82217	42.86867				0.00	0	0.00
IBL25	On 18/08/2014	Spot Bond	100.88835	27.91747	100.88835	27.71347				0.00	0	0.00
IBL26	On 18/08/2014	Spot Bond	106.87614	28.05758	106.87614	27.83868				0.00	0	0.00
IBL28	On 18/08/2016	Spot Bond	105.97204	14.61982	105.97204	14.51883				0.00	0	0.00
IBL32	On 03/11/2014	Spot Bond	101.15611	28.78309	101.15611	28.57226				0.00	0	0.00
IBL33	On 03/11/2016	Spot Bond	101.23137	10.84529	101.23137	10.76580				0.00	0	0.00
IBL34	On 31/01/2017	Spot Bond	119.59470	5.12258	119.59470	5.08358				0.00	0	0.00
IBL36	On 31/01/2022	Spot Bond	121.25275	3.32082	121.25275	3.29527				0.00	0	0.00
IBL37	On 02/04/2015	Spot Bond	100.15533	24.25006	100.15533	24.02332				0.00	0	0.00
IBL38	On 02/04/2017	Spot Bond	100.16252	11.31294	100.16252	11.20716				0.00	0	400,000.00
IBL39	On 02/04/2018	Spot Bond	105.78604	11.09865	105.78604	11.02125				0.00	0	0.00
IBL40	On 15/06/2015	Spot Bond	100.66354	19.19614	100.66354	19.01188				0.00	0	400,000.00
IBL42	On 15/06/2017	Spot Bond	100.43811	9.04112	100.43811	8.95451				0.00	0	0.00
IBL43	On 15/11/2015	Spot Bond	100.00000	11.85784	100.00000	11.59283				0.00	0	0.00

Contract Details	Strike	Call / Put	MTM Yield	MarkPrice	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
IBL45	On 21/12/2018	Spot Bond	100.00000	8.76747	100.00000	8.70908			0.00	0	0.00
IBL46	On 15/01/2020	Spot Bond	100.00000	11.85709	100.00000	11.45970		6,900,000,000.00	69,000	23,000.00	
IC02	On 09/05/2013	Spot Bond	100.00000	76.13274	100.00000	75.67957		0.00	0	0.00	
IDC01U	On 08/11/2026	Spot Bond	100.00000	0.00515	100.00000	0.00509		0.00	0	0.00	
IDCP01	On 19/04/2015	Spot Bond	99.89211	20.31273	99.89211	20.17753		0.00	0	0.00	
IDCP02	On 19/04/2015	Spot Bond	99.89211	20.31273	99.89211	20.17753		0.00	0	0.00	
IDCP03	On 31/01/2017	Spot Bond	100.97091	10.17023	100.97091	10.10268		0.00	0	0.00	
IDCP04	On 19/10/2017	Spot Bond	5.00000	104.29865	5.00000	104.21480		0.00	0	0.00	
IDW001	On 30/06/2016	Spot Bond	101.37699	12.04265	101.37699	11.92888		6,488,127,360,000.00	64,000,000	76,500,000.00	
IDW002	On 30/06/2016	Spot Bond	101.30327	11.44768	101.30327	11.33959		0.00	0	0.00	
IDW003	On 30/06/2016	Spot Bond	100.00000	13.28899	100.00000	12.98747		0.00	0	0.00	
IFM01	On 31/03/2016	Spot Bond	112.11249	18.57783	112.11249	18.44205		0.00	0	0.00	
IHL01	On 29/12/2014	Spot Bond	100.20174	22.49139	100.20174	22.32625		0.00	0	0.00	
IHL02	On 29/12/2014	Spot Bond	100.20174	22.49139	100.20174	22.32625		0.00	0	0.00	
IHL03	On 17/05/2017	Spot Bond	101.14829	10.79715	101.14829	10.69534		0.00	0	0.00	
IKH1D	On 09/12/2028	Spot Bond	100.00000	7.47808	100.00000	7.42267		0.00	0	0.00	
IN01E	On 23/07/2013	Spot Bond	101.89135	65.79296	101.89135	64.91548		0.00	0	0.00	
IN02E	On 06/08/2013	Spot Bond	101.88356	58.26641	101.88356	57.48937		0.00	0	0.00	

Contract Details	Strike	Call / Put	MTM Yield	MarkPrice	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
IN03E	On 13/08/2013	Spot Bond	101.64472	56.53714	101.64472	55.78459			0.00	0	0.00
IN04	On 15/03/2015	Spot Bond	101.44581	25.71706	101.44581	25.54278			0.00	0	0.00
IN04E	On 27/08/2013	Spot Bond	100.58397	53.45394	100.58397	52.74849			0.00	0	0.00
IN05E	On 14/11/2013	Spot Bond	100.00000	55.54330	100.00000	54.28848			0.00	0	0.00
IN07	On 16/05/2013	Spot Bond	104.33728	74.17801	104.33728	73.72918			0.00	0	0.00
IN09	On 01/02/2016	Spot Bond	101.67347	15.10096	101.67347	14.98984			0.00	0	0.00
IN177U	On 24/01/2013	Spot Bond	100.00000	92.17172	100.00000	91.47870			0.00	0	0.00
IN178U	On 24/01/2013	Spot Bond	100.00000	92.17172	100.00000	91.47870			0.00	0	0.00
IN181U	On 31/01/2013	Spot Bond	100.00000	90.57072	100.00000	89.90148			0.00	0	0.00
IND204	On 24/01/2013	Spot Bond	100.00000	92.17172	100.00000	91.47870			0.00	0	0.00
IND205	On 31/01/2013	Spot Bond	100.00000	90.57072	100.00000	89.90148			0.00	0	0.00
IND207	On 14/02/2013	Spot Bond	100.00000	87.52998	100.00000	86.90476			0.00	0	0.00
IND208	On 21/02/2013	Spot Bond	100.00000	86.08491	100.00000	85.48009			0.00	0	0.00
IND209	On 28/02/2013	Spot Bond	100.00000	84.68677	100.00000	84.10138			0.00	0	0.00
IND234	On 21/08/2013	Spot Bond	100.00000	58.67160	100.00000	58.28184			0.00	0	0.00
IND302	On 08/01/2013	Spot Bond	98.62666	96.10473	98.62666	95.36181			0.00	0	0.00
IND303	On 15/01/2013	Spot Bond	98.52695	94.39429	98.52695	93.67820			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM Yield	MarkPrice	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
IND304	On 22/01/2013	Spot Bond	98.42745	92.74694	98.42745	92.05623			0.00	0	0.00
IND305	On 29/01/2013	Spot Bond	100.00000	91.02244	100.00000	90.34653			0.00	0	0.00
IND306	On 05/02/2013	Spot Bond	100.00000	89.46078	100.00000	88.80779			0.00	0	0.00
IND307	On 12/02/2013	Spot Bond	100.00000	87.95181	100.00000	87.32057			0.00	0	0.00
IND308	On 19/02/2013	Spot Bond	100.00000	86.49289	100.00000	85.88235			0.00	0	0.00
IND309	On 26/02/2013	Spot Bond	100.00000	85.08159	100.00000	84.49074			0.00	0	0.00
IND310	On 05/03/2013	Spot Bond	100.00000	83.71560	100.00000	83.14351			0.00	0	0.00
IND311	On 12/03/2013	Spot Bond	100.00000	82.39278	100.00000	81.83857			0.00	0	0.00
IND312	On 19/03/2013	Spot Bond	100.00000	81.11111	100.00000	80.57395			0.00	0	0.00
IND313	On 26/03/2013	Spot Bond	100.00000	79.86871	100.00000	79.34783			0.00	0	0.00
IND314	On 02/04/2013	Spot Bond	100.00000	78.66379	100.00000	78.15846			0.00	0	0.00
IND315	On 09/04/2013	Spot Bond	100.00000	77.49469	100.00000	77.00422			0.00	0	0.00
IND316	On 16/04/2013	Spot Bond	100.00000	76.35983	100.00000	75.88358			0.00	0	0.00
IND317	On 23/04/2013	Spot Bond	100,000.00000	0.30324	100,000.00000	0.29587			0.00	0	0.00
IND318	On 24/04/2013	Spot Bond	100.00000	75.10288	100.00000	74.64213			0.00	0	0.00
IND319	On 25/04/2013	Spot Bond	100.00000	74.94867	100.00000	74.48980			0.00	0	0.00
IND320	On 26/04/2013	Spot Bond	100.00000	74.79508	100.00000	74.33809			0.00	0	0.00
IND321	On 27/04/2013	Spot Bond	100.00000	74.64213	100.00000	74.18699			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
IND322	On 28/04/2013	Spot Bond	100.00000	74.48980	100.00000	74.03651				0.00	0	0.00
IND323	On 29/04/2013	Spot Bond	100.00000	74.33809	100.00000	73.88664				0.00	0	0.00
IND324	On 30/04/2013	Spot Bond	100.00000	74.18699	100.00000	73.73737				0.00	0	0.00
IND325	On 01/05/2013	Spot Bond	100.00000	74.03651	100.00000	73.58871				0.00	0	0.00
IND326	On 02/05/2013	Spot Bond	100.00000	73.88664	100.00000	73.44064				0.00	0	0.00
IND327	On 03/05/2013	Spot Bond	100.00000	73.73737	100.00000	73.29317				0.00	0	0.00
IND328	On 04/05/2013	Spot Bond	100.00000	73.58871	100.00000	73.14629				0.00	0	0.00
IND329	On 05/05/2013	Spot Bond	100.00000	73.44064	100.00000	73.00000				0.00	0	0.00
IND330	On 06/05/2013	Spot Bond	100.00000	73.29317	100.00000	72.85429				0.00	0	0.00
IND331	On 07/05/2013	Spot Bond	100.00000	73.14629	100.00000	72.70916				0.00	0	0.00
IND332	On 08/05/2013	Spot Bond	100.00000	73.00000	100.00000	72.56461				0.00	0	0.00
IND333	On 09/05/2013	Spot Bond	100.00000	72.85429	100.00000	72.42063				0.00	0	0.00
IND334	On 20/08/2013	Spot Bond	100.00000	63.51659	100.00000	63.15576				0.00	0	0.00
IND335	On 27/08/2013	Spot Bond	100.00000	62.67784	100.00000	62.32177				0.00	0	0.00
IND336	On 03/09/2013	Spot Bond	100.00000	61.85016	100.00000	61.49880				0.00	0	0.00
IND337	On 10/09/2013	Spot Bond	100.00000	61.03342	100.00000	60.68669				0.00	0	0.00
IND338	On 17/09/2013	Spot Bond	100.00000	60.22745	100.00000	59.88531				0.00	0	0.00

Contract Details	Strike	Call / Put	MTM Yield	MarkPrice	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
IND339	On 25/09/2013	Spot Bond	100.00000	54.28215	100.00000	53.92155			0.00	0	0.00
IND340	On 01/10/2013	Spot Bond	100.00000	53.56335	100.00000	53.20752			0.00	0	0.00
IND341	On 08/10/2013	Spot Bond	100.00000	52.73677	100.00000	52.38644			0.00	0	0.00
IND342	On 15/10/2013	Spot Bond	100.00000	51.92295	100.00000	51.57802			0.00	0	0.00
IND343	On 22/10/2013	Spot Bond	100.00000	51.12168	100.00000	50.78208			0.00	0	0.00
IND344	On 29/10/2013	Spot Bond	100.00000	50.33279	100.00000	49.99842			0.00	0	0.00
IND345	On 05/11/2013	Spot Bond	100.00000	49.55606	100.00000	49.22686			0.00	0	0.00
IND346	On 12/11/2013	Spot Bond	100.00000	48.79132	100.00000	48.46720			0.00	0	0.00
IND347	On 19/11/2013	Spot Bond	100.00000	48.03839	100.00000	47.71927			0.00	0	0.00
IND348	On 26/11/2013	Spot Bond	100.00000	47.29707	100.00000	46.98287			0.00	0	0.00
IND349	On 03/12/2013	Spot Bond	100.00000	46.56719	100.00000	46.25784			0.00	0	0.00
IND350	On 10/12/2013	Spot Bond	100.00000	45.84858	100.00000	45.54400			0.00	0	0.00
IND351	On 17/12/2013	Spot Bond	100.00000	45.14105	100.00000	44.84118			0.00	0	0.00
INF001	On 30/07/2013	Spot Bond	101.10218	84.66863	101.10218	83.53465			0.00	0	0.00
INF002	On 05/02/2013	Spot Bond	100.97718	91.79287	100.97718	91.11705			0.00	0	0.00
ING100	On 19/05/2013	Spot Bond	101.06512	88.06972	101.06512	87.44677			0.00	0	0.00
ING114	On 31/12/2015	Spot Bond	100.29400	16.34432	100.29400	16.22552			0.00	0	0.00
ING115	On 31/03/2016	Spot Bond	103.81357	19.83652	103.81357	19.68783			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
ING116	On 31/03/2016	Spot Bond	101.94170	19.06596	101.94170	18.92534				0.00	0	0.00
ING130	On 16/02/2013	Spot Bond	100.00000	87.11217	100.00000	86.49289				0.00	0	0.00
ING131	On 24/02/2013	Spot Bond	100.00000	85.48009	100.00000	84.88372				0.00	0	0.00
ING132	On 22/12/2018	Spot Bond	100.34045	8.22645	100.34045	8.05816				0.00	0	0.00
ING133	On 28/02/2013	Spot Bond	100.00000	89.61978	100.00000	89.00028				0.00	0	0.00
ING135	On 10/12/2014	Spot Bond	100.81708	29.30783	100.81708	29.08906				0.00	0	0.00
ING138	On 22/03/2017	Spot Bond	100.33341	9.58751	100.33341	10.03194				0.00	0	0.00
ING148	On 18/03/2013	Spot Bond	100.00000	83.54557	100.00000	82.99107				0.00	0	0.00
ING153	On 03/04/2017	Spot Bond	6.50000	100.97044	6.50000	100.93478				0.00	0	0.00
ING154	On 03/04/2013	Spot Bond	100.13131	98.45317	100.13131	97.42988				0.00	0	0.00
ING157	On 12/04/2013	Spot Bond	99.98478	95.29266	99.98478	94.33347				0.00	0	0.00
ING161	On 20/03/2017	Spot Bond	100.44355	9.54648	100.44355	9.45502				0.00	0	0.00
ING166	On 02/01/2013	Spot Bond	100.14548	100.21291	100.14548	99.41433				0.00	0	0.00
ING167	On 30/09/2014	Spot Bond	100.16956	32.15839	100.16956	31.85769				0.00	0	0.00
ING168	On 07/03/2013	Spot Bond	100.49744	85.50619	100.49744	84.92213				0.00	0	0.00
ING169	On 07/06/2013	Spot Bond	100.49744	72.98911	100.49744	72.13078				0.00	0	0.00
ING170	On 18/03/2013	Spot Bond	100.32608	83.38496	100.32608	82.83007				0.00	0	0.00

Contract Details	Strike	Call / Put	MTM Yield	MarkPrice	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
ING171	On 19/03/2013	Spot Bond	100.31481	83.22121	100.31481	80.52471			0.00	0	0.00
ING173	On 28/02/2013	Spot Bond	100.14461	86.93924	100.14461	86.33755			0.00	0	0.00
ING174	On 28/05/2013	Spot Bond	100.14677	75.57447	100.14677	74.67738			0.00	0	0.00
ING175	On 28/08/2013	Spot Bond	100.14677	53.30114	100.14677	52.60021			0.00	0	0.00
ING176	On 28/02/2013	Spot Bond	100.14488	86.94345	100.14488	86.34172			0.00	0	0.00
ING177	On 28/02/2015	Spot Bond	100.00000	14.76756	100.00000	14.57359			0.00	0	0.00
ING178	On 28/08/2015	Spot Bond	100.00000	9.84504	100.00000	9.71573			0.00	0	0.00
ING182	On 23/01/2013	Spot Bond	100.00000	92.40506	100.00000	91.70854			0.00	0	0.00
ING183	On 11/06/2013	Spot Bond	100.00000	57.35204	100.00000	56.12310			0.00	0	0.00
ING185	On 18/06/2013	Spot Bond	100.00000	52.36471	100.00000	51.16869			0.00	0	0.00
ING32	On 30/04/2013	Spot Bond	101.21767	91.90093	101.21767	91.21946			0.00	0	0.00
ING33	On 31/10/2013	Spot Bond	101.23672	61.35923	101.23672	60.90947			0.00	0	0.00
ING34	On 31/10/2013	Spot Bond	101.23672	61.35923	101.23672	60.90947			0.00	0	0.00
ING46	On 16/10/2013	Spot Bond	99.91080	64.48990	99.91080	64.02272			0.00	0	0.00
ING60U	On 28/02/2014	Spot Bond	100.00000	43.35736	100.00000	43.03607			0.00	0	0.00
ING89	On 31/12/2014	Spot Bond	100.24109	25.96783	100.24109	25.77916			0.00	0	0.00
INJ02	On 30/04/2015	Spot Bond	102.25661	25.85543	102.25661	25.66421			0.00	0	0.00
IPB3	On 04/12/2013	Spot Bond	100.77468	57.47231	100.77468	57.04347			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
IPF01	On 13/04/2015	Spot Bond	99.93260	23.76633	99.93260	23.54455				0.00	0	0.00
IPF02	On 13/04/2016	Spot Bond	99.93094	14.89859	99.93094	14.75957				0.00	0	0.00
IPF03	On 13/04/2017	Spot Bond	99.92988	11.20913	99.92988	11.10453				0.00	0	0.00
IPF06	On 13/04/2017	Spot Bond	104.73009	12.37063	104.73009	12.28506				0.00	0	0.00
IPL4	On 29/03/2014	Spot Bond	104.25515	42.24736	104.25515	41.95459			4,171,040,041,200.00	40,008,000	35,008,000.00	
IPL5	On 28/09/2015	Spot Bond	100.91681	16.62059	100.91681	16.49777				0.00	0	0.00
IPL6	On 28/09/2017	Spot Bond	108.21861	12.60752	108.21861	12.51747			4,545,181,620.00	42,000	12,942,000.00	
IV012	On 26/11/2014	Spot Bond	101.03261	29.17976	101.03261	28.96626				0.00	0	0.00
IV013	On 22/06/2015	Spot Bond	100.34728	20.19620	100.34728	19.53767				0.00	0	0.00
IV014	On 22/06/2015	Spot Bond	109.98505	19.79094	109.98505	24.90865				0.00	0	0.00
IV015	On 20/09/2017	Spot Bond	100.44886	9.08836	100.44886	9.02074				0.00	0	600,000.00
IV016	On 06/12/2021	Spot Bond	100.75653	8.21216	100.75653	8.15088				0.00	0	0.00
IV017	On 31/01/2022	Spot Bond	110.94012	3.54974	110.94012	3.52430				0.00	0	0.00
IV019	On 31/03/2028	Spot Bond	124.10625	2.73631	124.10625	2.71231				0.00	0	0.00
IV01E	On 29/08/2013	Spot Bond	100.58379	53.01618	100.58379	52.30887				0.00	0	0.00
IV022	On 02/04/2022	Spot Bond	100.18782	9.84302	100.18782	9.75097				0.00	0	400,000.00
IV023	On 11/07/2022	Spot Bond	99.99997	10.53445	99.99997	10.39608				0.00	0	0.00

Contract Details	Strike	Call / Put	MTM Yield	MarkPrice	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
IV024	On 27/07/2022	Spot Bond	101.62507	9.94502	101.62507	9.81267			0.00	0	0.00
IV025	On 12/09/2019	Spot Bond	100.60774	0.35157	100.60774	0.34683			0.00	0	0.00
IV026	On 27/09/2024	Spot Bond	100.28878	0.00860	100.28878	0.00849			0.00	0	0.00
IV02E	On 17/10/2013	Spot Bond	100.00000	61.67458	100.00000	60.21793			0.00	0	0.00
IV030	On 31/01/2025	Spot Bond	100.00000	3.16398	100.00000	3.09929			0.00	0	0.00
IV030A	On 31/01/2025	Spot Bond	100.00000	3.09661	100.00000	3.02836			0.00	0	0.00
IV03E	On 18/11/2013	Spot Bond	100.00000	53.87654	100.00000	52.65936			0.00	0	0.00
IV04	On 31/03/2013	Spot Bond	102.06373	82.89164	102.06373	82.34824			0.00	0	0.00
IV07	On 31/03/2013	Spot Bond	100.17994	98.13004	100.17994	97.34986			0.00	0	0.00
IV08	On 30/04/2018	Spot Bond	117.77551	14.01211	117.77551	13.90499			0.00	0	0.00
IV09	On 30/04/2018	Spot Bond	101.74618	10.80183	101.74618	10.72229			0.00	0	0.00
IV19A	On 31/03/2028	Spot Bond	124.10625	2.70727	124.10625	2.68353			0.00	0	0.00
IVA204	On 26/01/2013	Spot Bond	100.00000	91.70854	100.00000	91.02244			0.00	0	0.00
IVA206	On 09/02/2013	Spot Bond	100.00000	88.59223	100.00000	87.95181			0.00	0	0.00
IVA207	On 16/02/2013	Spot Bond	100.00000	87.11217	100.00000	86.49289			0.00	0	0.00
IVA208	On 23/02/2013	Spot Bond	100.00000	85.68075	100.00000	85.08159			0.00	0	0.00
IVA229	On 19/07/2013	Spot Bond	100.00000	63.13484	100.00000	62.71544			0.00	0	0.00
IVA234	On 23/08/2013	Spot Bond	100.00000	58.41147	100.00000	58.02345			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM Yield	MarkPrice	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
IVA301	On 03/01/2013	Spot Bond	100.00000	97.33333	100.00000	96.56085			0.00	0	0.00
IVA302	On 10/01/2013	Spot Bond	98.62399	95.60828	98.62399	94.87301			0.00	0	0.00
IVA303	On 17/01/2013	Spot Bond	98.49850	93.91734	98.49850	93.20864			0.00	0	0.00
IVA304	On 24/01/2013	Spot Bond	98.39906	92.28738	98.39906	91.60366			0.00	0	0.00
IVA305	On 31/01/2013	Spot Bond	100.00000	90.57072	100.00000	89.90148			0.00	0	0.00
IVA306	On 07/02/2013	Spot Bond	100.00000	89.02439	100.00000	88.37772			0.00	0	0.00
IVA307	On 14/02/2013	Spot Bond	100.00000	87.52998	100.00000	86.90476			0.00	0	0.00
IVA308	On 21/02/2013	Spot Bond	100.00000	86.08491	100.00000	85.48009			0.00	0	0.00
IVA309	On 28/02/2013	Spot Bond	100.00000	84.68677	100.00000	84.10138			0.00	0	0.00
IVA310	On 07/03/2013	Spot Bond	100.00000	83.33333	100.00000	82.76644			0.00	0	0.00
IVA311	On 14/03/2013	Spot Bond	100.00000	82.02247	100.00000	81.47321			0.00	0	0.00
IVA312	On 22/03/2013	Spot Bond	100.00000	80.57395	100.00000	80.04386			0.00	0	0.00
IVA313	On 28/03/2013	Spot Bond	100.00000	79.52070	100.00000	79.00433			0.00	0	0.00
IVA314	On 04/04/2013	Spot Bond	100.00000	78.32618	100.00000	77.82516			0.00	0	0.00
IVA315	On 11/04/2013	Spot Bond	100.00000	77.16702	100.00000	76.68067			0.00	0	0.00
IVA316	On 18/04/2013	Spot Bond	100.00000	76.04167	100.00000	75.56936			0.00	0	0.00
IVA317	On 10/05/2013	Spot Bond	100.00000	72.70916	100.00000	72.27723			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM Yield	MarkPrice	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
IVA318	On 11/05/2013	Spot Bond	100.00000	72.56461	100.00000	72.13439			0.00	0	0.00
IVA319	On 12/05/2013	Spot Bond	100.00000	72.42063	100.00000	71.99211			0.00	0	0.00
IVA320	On 13/05/2013	Spot Bond	100.00000	72.27723	100.00000	71.85039			0.00	0	0.00
IVA321	On 14/05/2013	Spot Bond	100.00000	72.13439	100.00000	71.70923			0.00	0	0.00
IVA322	On 15/05/2013	Spot Bond	100.00000	71.99211	100.00000	71.56863			0.00	0	0.00
IVA323	On 16/05/2013	Spot Bond	100.00000	71.85039	100.00000	71.42857			0.00	0	0.00
IVA324	On 17/05/2013	Spot Bond	100.00000	71.70923	100.00000	71.28906			0.00	0	0.00
IVA325	On 18/05/2013	Spot Bond	100.00000	71.56863	100.00000	71.15010			0.00	0	0.00
IVA326	On 19/05/2013	Spot Bond	100.00000	71.42857	100.00000	71.01167			0.00	0	0.00
IVA327	On 20/05/2013	Spot Bond	100.00000	71.28906	100.00000	70.87379			0.00	0	0.00
IVA328	On 21/05/2013	Spot Bond	100.00000	71.15010	100.00000	70.73643			0.00	0	0.00
IVA329	On 22/05/2013	Spot Bond	100.00000	71.01167	100.00000	70.59961			0.00	0	0.00
IVA330	On 23/05/2013	Spot Bond	100.00000	70.87379	100.00000	70.46332			0.00	0	0.00
IVA331	On 24/05/2013	Spot Bond	100.00000	70.73643	100.00000	70.32755			0.00	0	0.00
IVA332	On 25/05/2013	Spot Bond	100.00000	70.59961	100.00000	70.19231			0.00	0	0.00
IVA333	On 15/08/2013	Spot Bond	100.00000	64.12257	100.00000	63.75829			0.00	0	0.00
IVA334	On 22/08/2013	Spot Bond	100.00000	63.27581	100.00000	62.91635			0.00	0	0.00
IVA335	On 29/08/2013	Spot Bond	100.00000	62.44024	100.00000	62.08552			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM Yield	MarkPrice	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
IVA336	On 05/09/2013	Spot Bond	100.00000	61.61570	100.00000	61.26567			0.00	0	0.00
IVA337	On 12/09/2013	Spot Bond	100.00000	60.80205	100.00000	60.45664			0.00	0	0.00
IVA338	On 19/09/2013	Spot Bond	100.00000	59.99914	100.00000	59.65829			0.00	0	0.00
IVA339	On 26/09/2013	Spot Bond	100.00000	54.16168	100.00000	53.80188			0.00	0	0.00
IVA340	On 03/10/2013	Spot Bond	100.00000	53.32587	100.00000	52.97162			0.00	0	0.00
IVA341	On 10/10/2013	Spot Bond	100.00000	52.50296	100.00000	52.15418			0.00	0	0.00
IVA342	On 17/10/2013	Spot Bond	100.00000	51.69274	100.00000	51.34935			0.00	0	0.00
IVA343	On 24/10/2013	Spot Bond	100.00000	50.89503	100.00000	50.55693			0.00	0	0.00
IVA344	On 31/10/2013	Spot Bond	100.00000	50.10963	100.00000	49.77675			0.00	0	0.00
IVA345	On 07/11/2013	Spot Bond	100.00000	49.33635	100.00000	49.00861			0.00	0	0.00
IVA346	On 14/11/2013	Spot Bond	100.00000	48.57500	100.00000	48.25232			0.00	0	0.00
IVA347	On 21/11/2013	Spot Bond	100.00000	47.82540	100.00000	47.50770			0.00	0	0.00
IVA348	On 28/11/2013	Spot Bond	100.00000	47.08737	100.00000	46.77457			0.00	0	0.00
IVA349	On 05/12/2013	Spot Bond	100.00000	46.36073	100.00000	46.05276			0.00	0	0.00
IVA350	On 12/12/2013	Spot Bond	100.00000	45.64530	100.00000	45.34208			0.00	0	0.00
IVA351	On 19/12/2013	Spot Bond	100.00000	44.94091	100.00000	44.64237			0.00	0	0.00
IVC001	On 05/07/2013	Spot Bond	100.11329	66.23625	100.11329	65.75555			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM Yield	MarkPrice	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
IVC002	On 12/02/2020	Spot Bond	101.15218	7.90185	101.15218	7.84397			0.00	0	0.00
IVC004	On 29/04/2014	Spot Bond	101.33204	42.17491	101.33204	41.86551			0.00	0	0.00
IVC005	On 27/07/2015	Spot Bond	101.39683	18.85439	101.39683	18.60392			0.00	0	0.00
IVF001	On 10/01/2013	Spot Bond	100.01454	98.11700	100.01454	97.35235			0.00	0	0.00
IVF002	On 01/08/2013	Spot Bond	101.10215	59.78154	101.10215	58.98928			0.00	0	0.00
IVF003	On 07/02/2013	Spot Bond	100.97704	91.34122	100.97704	90.67201			0.00	0	0.00
IVF004	On 09/05/2013	Spot Bond	100.00000	74.19900	100.00000	72.55835			0.00	0	0.00
JDC01U	On 14/05/2013	Spot Bond	100.00000	76.20998	100.00000	75.76081			0.00	0	0.00
JDC02U	On 14/11/2013	Spot Bond	100.00000	47.79006	100.00000	46.72200			0.00	0	0.00
JDG01	On 30/10/2015	Spot Bond	100.00000	13.37700	100.00000	13.07803			0.00	0	0.00
KCF01U	On 30/04/2013	Spot Bond	100.00000	93.06502	100.00000	92.38240			0.00	0	0.00
KCF02U	On 30/04/2013	Spot Bond	100.00000	92.91094	100.00000	92.22943			0.00	0	0.00
KSB004	On 01/02/2013	Spot Bond	103.25721	95.46714	103.25721	94.74297			0.00	0	0.00
KSB005	On 28/02/2013	Spot Bond	102.85510	89.61120	102.85510	88.97696			0.00	0	0.00
KSB007	On 31/08/2017	Spot Bond	100.85336	3.36203	100.85336	3.32339			0.00	0	0.00
KSB008	On 01/11/2017	Spot Bond	100.00000	3.29423	100.00000	3.22061			0.00	0	0.00
KSP003	On 01/02/2013	Spot Bond	100.00000	93.65683	100.00000	92.96648			0.00	0	0.00
KSP004	On 01/04/2013	Spot Bond	100.00000	81.61653	100.00000	81.09109			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
KW01	On 31/10/2027	Spot Bond	146.46402	10.85915	146.46402	10.76071				0.00	0	0.00
LBK01	On 25/10/2013	Spot Bond	101.88203	62.45118	101.88203	61.99081				0.00	0	0.00
LBK02	On 26/03/2015	Spot Bond	100.15505	21.96894	100.15505	21.80771				0.00	0	0.00
LGL02	On 13/08/2017	Spot Bond	100.36228	12.26153	100.36228	12.12339			6,623,910,480.00		66,000	5,798,000.00
LGL03	On 03/04/2018	Spot Bond	98.87452	2.20318	98.87452	2.17835				0.00	0	0.00
LHL01	On 13/12/2015	Spot Bond	100.00000	9.62028	100.00000	9.40055				0.00	0	0.00
LHL02	On 13/12/2015	Spot Bond	10.70000	105.86249	10.70000	105.68525				0.00	0	10,000,000.00
LHL03	On 13/12/2016	Spot Bond	100.00000	4.81014	100.00000	4.70027				0.00	0	12,000,000.00
MAQ007	On 27/01/2013	Spot Bond	100.00000	91.47870	100.00000	90.79602				0.00	0	0.00
MAQ008	On 09/02/2013	Spot Bond	100.00000	88.59223	100.00000	87.95181				0.00	0	0.00
MAQ015	On 23/08/2013	Spot Bond	100.00000	58.41147	100.00000	58.02345				0.00	0	0.00
MAQ018	On 11/01/2013	Spot Bond	98.55765	95.36491	98.55765	94.63384				0.00	0	1,800,000.00
MAQ020	On 02/08/2013	Spot Bond	101.08680	59.52051	101.08680	58.73181				0.00	0	0.00
MAQ023	On 11/01/2013	Spot Bond	98.70105	95.35847	98.70105	94.62646				0.00	0	0.00
MAQ024	On 11/03/2013	Spot Bond	97.83334	82.89206	97.83334	82.34321				0.00	0	0.00
MAQ025	On 11/10/2013	Spot Bond	100.00000	65.21606	100.00000	63.75854				0.00	0	0.00
MAQ026	On 11/02/2013	Spot Bond	100.00000	88.16425	100.00000	87.52998				0.00	0	0.00

Contract Details	Strike	Call / Put	MTM Yield	MarkPrice	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
MAQ027	On 07/03/2013	Spot Bond	100.00000	83.33333	100.00000	82.76644			0.00	0	0.00
MAQ028	On 12/04/2013	Spot Bond	100.00000	77.00422	100.00000	76.51992			0.00	0	0.00
MBC17	On 06/02/2013	Spot Bond	100.00000	89.24205	100.00000	88.59223			0.00	0	0.00
MBC18	On 21/02/2013	Spot Bond	100.00000	86.08491	100.00000	85.48009			0.00	0	0.00
MBF018	On 15/04/2013	Spot Bond	99.92980	95.94919	99.92980	95.21723			0.00	0	0.00
MBF019	On 15/04/2014	Spot Bond	99.92873	44.29420	99.92873	43.97328			0.00	0	0.00
MBF024	On 26/05/2013	Spot Bond	100.85528	86.33759	100.85528	85.73786			0.00	0	0.00
MBF025	On 26/05/2014	Spot Bond	100.87824	39.15846	100.87824	38.87233			0.00	0	0.00
MBF027	On 07/10/2014	Spot Bond	100.00907	31.23247	100.00907	31.00602			0.00	0	0.00
MBF028	On 16/04/2015	Spot Bond	99.91959	23.22572	99.91959	23.00902			0.00	0	133,350,000.00
MBF029	On 01/10/2015	Spot Bond	100.16737	16.49490	100.16737	16.12974			0.00	0	0.00
MBF030	On 01/10/2017	Spot Bond	100.17350	2.48802	100.17350	2.45564			0.00	0	0.00
MBF031	On 06/12/2013	Spot Bond	100.00000	40.36037	100.00000	39.42830			0.00	0	0.00
MBP011	On 30/01/2013	Spot Bond	100.00000	92.47007	100.00000	91.78510			0.00	0	0.00
MBP012	On 29/01/2013	Spot Bond	101.40172	92.49326	101.40172	91.79774			0.00	0	0.00
MBP013	On 29/01/2014	Spot Bond	101.42165	42.48867	101.42165	42.17673			0.00	0	0.00
MBP18U	On 28/01/2014	Spot Bond	100.00000	43.01106	100.00000	42.69922			0.00	0	0.00
MBP19U	On 18/02/2013	Spot Bond	100.00000	88.14511	100.00000	87.52145			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
MBP20U	On 17/02/2014	Spot Bond	100.00000	40.86409	100.00000	40.56782				0.00	0	0.00
MBP21U	On 11/04/2014	Spot Bond	100.00000	44.58025	100.00000	44.25704				0.00	0	0.00
MBP22U	On 09/09/2014	Spot Bond	100.00000	21.76615	100.00000	21.60485				0.00	0	0.00
MBP23U	On 13/02/2015	Spot Bond	100.00000	21.49631	100.00000	21.34046				0.00	0	0.00
MBP24U	On 22/03/2016	Spot Bond	100.00000	5.52489	100.00000	6.85512				0.00	0	0.00
MBP25U	On 22/03/2015	Spot Bond	100.00000	13.48849	100.00000	16.73613				0.00	0	0.00
MBSA01	On 16/04/2019	Spot Bond	106.46019	10.39627	106.46019	10.32339				1,277,522,280.00	12,000	12,000.00
MCB3M	On 13/12/2014	Spot Bond	100.55268	27.15542	100.55268	26.95318				0.00	0	0.00
MCB4M	On 13/12/2013	Spot Bond	100.00000	38.48111	100.00000	37.60220				0.00	0	0.00
MCB5M	On 13/12/2014	Spot Bond	100.00000	19.24055	100.00000	18.80110				0.00	0	0.00
MEFSA1	On 05/10/2014	Spot Bond	100.10089	29.64122	100.10089	29.44362				0.00	0	0.00
MEFSA2	On 05/10/2014	Spot Bond	100.10166	29.68891	100.10166	29.49098				0.00	0	0.00
MEFSA3	On 05/10/2016	Spot Bond	100.10553	12.25329	100.10553	12.17160				0.00	0	0.00
MEFSA4	On 05/01/2019	Spot Bond	102.05054	11.15148	102.05054	11.07677				0.00	0	0.00
MEFSA6	On 05/07/2026	Spot Bond	102.14122	11.00836	102.14122	10.93455				0.00	0	0.00
MEFSB3	On 05/10/2016	Spot Bond	100.13874	14.50193	100.13874	14.40523				0.00	0	0.00
MEFSB4	On 05/01/2019	Spot Bond	102.46074	14.03694	102.46074	13.94259				0.00	0	0.00

Contract Details	Strike	Call / Put	MTM Yield	MarkPrice	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
MEFSB5	On 05/01/2022	Spot Bond	102.63527	14.41543	102.63527	14.31841			0.00	0	0.00
MET01	On 15/12/2014	Spot Bond	109.14290	25.04190	109.14290	24.86279			0.00	0	96,600,000.00
MFS1A1	On 20/12/2015	Spot Bond	100.35527	14.20122	100.35527	14.09564			0.00	0	0.00
MFS1A2	On 20/12/2018	Spot Bond	100.36949	6.91395	100.36949	6.86255			0.00	0	0.00
MFS1B	On 20/09/2019	Spot Bond	108.22148	9.71508	108.22148	9.63784			0.00	0	0.00
MGL01	On 15/09/2015	Spot Bond	105.26282	19.38408	105.26282	19.24870			0.00	0	25,400,000.00
MIL01	On 31/05/2015	Spot Bond	100.76354	20.48905	100.76354	20.29222			0.00	0	0.00
MIL02	On 31/05/2017	Spot Bond	106.38091	10.82468	106.38091	10.74885			0.00	0	0.00
MQB01	On 31/05/2013	Spot Bond	100.73012	85.76742	100.73012	85.16398			0.00	0	0.00
MQB02	On 31/05/2017	Spot Bond	106.29569	10.54427	106.29569	10.47045		2,657,392,250.00		25,000	6,925,000.00
MTN02	On 13/07/2014	Spot Bond	109.35704	37.11472	109.35704	36.85172		6,889,493,520.00		63,000	1,863,000.00
MTN03	On 13/07/2015	Spot Bond	108.68196	22.63373	108.68196	22.47414		0.00		0	9,700,000.00
MTN04	On 13/07/2017	Spot Bond	112.43670	14.97276	112.43670	14.86426		2,136,297,300.00		19,000	4,219,000.00
MTN05	On 28/10/2013	Spot Bond	105.38322	53.79697	105.38322	53.42296		0.00		0	0.00
MTNC11	On 16/01/2013	Spot Bond	98.63643	94.14827	98.63643	93.43510		0.00		0	0.00
MTNC12	On 20/03/2013	Spot Bond	97.71856	81.28489	97.71856	80.75766		0.00		0	0.00
MTNC13	On 09/04/2013	Spot Bond	100.00000	77.49469	100.00000	77.00422		0.00		0	0.00
N4A111	On 14/08/2020	Spot Bond	100.00000	6.37812	100.00000	6.33188		0.00		0	0.00

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
N4A202	On 14/08/2020	Spot Bond	100.00000	0.10913	100.00000	0.10833				0.00	0	0.00
N4A205	On 14/08/2020	Spot Bond	100.00000	6.68084	100.00000	6.63241				0.00	0	0.00
N4A208	On 14/08/2020	Spot Bond	100.00000	6.76340	100.00000	6.71436				0.00	0	0.00
N4A211	On 14/08/2020	Spot Bond	100.89771	6.21252	100.89771	6.16711				0.00	0	0.00
N4A302	On 14/08/2020	Spot Bond	100.90718	6.27745	100.90718	6.23157				0.00	0	0.00
N4A305	On 14/08/2020	Spot Bond	100.92303	6.38563	100.92303	6.33895				0.00	0	0.00
N4A308	On 14/08/2020	Spot Bond	100.93092	6.43971	100.93092	6.39264				0.00	0	0.00
N4A311	On 14/08/2020	Spot Bond	100.94038	6.50461	100.94038	6.45705				0.00	0	0.00
N4A402	On 14/08/2020	Spot Bond	100.96406	6.66679	100.96406	6.61804				0.00	0	0.00
N4A405	On 14/08/2020	Spot Bond	100.97993	6.77486	100.97993	6.72532				0.00	0	0.00
N4A408	On 14/08/2020	Spot Bond	100.99728	6.89371	100.99728	6.84329				0.00	0	0.00
N4A411	On 14/08/2020	Spot Bond	101.01305	7.00173	101.01305	6.95051				0.00	0	0.00
N4A502	On 14/08/2020	Spot Bond	101.02081	7.05574	101.02081	7.00412				0.00	0	0.00
N4B508	On 14/08/2020	Spot Bond	101.11573	7.70309	101.11573	7.64668				0.00	0	0.00
N4C508	On 14/08/2020	Spot Bond	101.22620	8.45698	101.22620	8.39499				0.00	0	0.00
N4D68U	On 14/08/2020	Spot Bond	100.00000	0.10913	100.00000	0.10833				0.00	0	0.00
N4E68U	On 14/08/2020	Spot Bond	100.00000	0.10913	100.00000	0.10833				0.00	0	0.00

Contract Details	Strike	Call / Put	MTM Yield	MarkPrice	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
NAM01	On 19/11/2022	Spot Bond	8.00000	107.43906	8.00000	107.30210			0.00	0	0.00
NBK10B	On 21/04/2014	Spot Bond	101.70052	42.45551	101.70052	42.14304			0.00	0	0.00
NBK11B	On 27/10/2014	Spot Bond	101.25975	29.19271	101.25975	28.97868			0.00	0	0.00
NBK12B	On 20/02/2015	Spot Bond	100.87403	20.03710	100.87403	19.89070			0.00	0	0.00
NBK13B	On 21/02/2017	Spot Bond	101.31348	9.01769	101.31348	8.95155			0.00	0	0.00
NBK14B	On 27/08/2015	Spot Bond	100.75760	16.00687	100.75760	15.79533			0.00	0	0.00
NBK15B	On 27/08/2017	Spot Bond	100.79541	8.97873	100.79541	8.86003			0.00	0	125,000,000.00
NBK2A	On 15/09/2015	Spot Bond	110.77590	20.34909	110.77590	20.20098		8,197,416,600.00		74,000	10,674,000.00
NBK2B	On 15/09/2015	Spot Bond	101.00801	15.38692	101.00801	15.27187			0.00	0	0.00
NBK3A	On 09/09/2019	Spot Bond	118.84122	12.76777	118.84122	12.66945		4,397,125,140.00		37,000	5,039,000.00
NBK4	On 28/10/2024	Spot Bond	30.23292	4.37790	30.23292	4.36841			0.00	0	0.00
NBK5B	On 19/04/2013	Spot Bond	102.03598	94.80425	102.03598	94.07434			0.00	0	0.00
NBK6A	On 19/04/2015	Spot Bond	111.25692	21.95463	111.25692	21.79514			0.00	0	9,400,000.00
NBK6B	On 19/04/2015	Spot Bond	101.70058	22.18242	101.70058	22.01916			0.00	0	300,000.00
NBK7B	On 19/04/2020	Spot Bond	101.79234	8.50389	101.79234	8.44125			0.00	0	0.00
NBK8A	On 24/03/2014	Spot Bond	103.06649	42.56742	103.06649	42.27518			0.00	0	0.00
NBK8B	On 24/03/2014	Spot Bond	100.27352	36.79071	100.27352	44.15548			0.00	0	20,000,000.00
NBK9A	On 23/03/2016	Spot Bond	107.67718	16.39374	107.67718	16.27712		6,783,662,340.00		63,000	6,863,000.00

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
NBK9B	On 23/03/2016	Spot Bond	100.28219	11.44880	100.28219	14.21347				0.00	0	0.00
NBK11	On 31/03/2013	Spot Bond	117.77042	90.97121	117.77042	90.22854				0.00	0	0.00
NCLN17	On 24/01/2013	Spot Bond	101.18874	93.40400	101.18874	92.69409				0.00	0	0.00
NCLN19	On 07/03/2013	Spot Bond	100.66622	84.72363	100.66622	84.14411				0.00	0	0.00
NCLN43	On 28/08/2014	Spot Bond	100.00000	31.27946	100.00000	31.10177				0.00	0	0.00
NCLN44	On 17/09/2014	Spot Bond	100.00000	39.50921	100.00000	39.28476				0.00	0	0.00
NCLN45	On 22/09/2014	Spot Bond	100.00000	29.82914	100.00000	29.65969				0.00	0	0.00
NCLN46	On 20/10/2014	Spot Bond	100.00000	28.28447	100.00000	28.12379				0.00	0	0.00
NCLN48	On 25/02/2015	Spot Bond	100.88001	20.76170	100.88001	20.60999				0.00	0	0.00
NCLN49	On 12/03/2013	Spot Bond	100.53804	83.69048	100.53804	83.12507				0.00	0	0.00
NCLN50	On 25/03/2013	Spot Bond	100.29682	99.72522	100.29682	98.90985				0.00	0	0.00
NCLN51	On 26/03/2013	Spot Bond	100.27583	99.45205	100.27583	98.64130				0.00	0	0.00
NCLN52	On 26/03/2013	Spot Bond	100.27583	99.45205	100.27583	98.64130				0.00	0	0.00
NCLN53	On 26/03/2013	Spot Bond	100.27583	99.45205	100.27583	98.64130				0.00	0	0.00
NCLN54	On 31/03/2015	Spot Bond	100.26098	22.43906	100.26098	22.27600				0.00	0	0.00
NCLN55	On 07/04/2015	Spot Bond	100.01676	23.64448	100.01676	23.47303				0.00	0	0.00
NCLN56	On 15/04/2015	Spot Bond	99.92572	23.21769	99.92572	23.04948				0.00	0	0.00

Contract Details	Strike	Call / Put	MTM Yield	MarkPrice	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
NCLN58	On 01/06/2015	Spot Bond	100.72872	20.39172	100.72872	20.23963			0.00	0	0.00
NCLN61	On 30/11/2015	Spot Bond	78.84167	18.16329	78.84167	18.07671			0.00	0	0.00
NCLN62	On 02/12/2015	Spot Bond	100.68736	15.25327	100.68736	15.13954			0.00	0	0.00
NCLN63	On 08/12/2015	Spot Bond	100.00000	12.88564	100.00000	12.81243			0.00	0	0.00
NCLN64	On 25/01/2016	Spot Bond	101.44317	13.41187	101.44317	13.31339			0.00	0	0.00
NCLN65	On 25/01/2016	Spot Bond	101.58167	14.08634	101.58167	13.98277			0.00	0	0.00
NCLN66	On 29/01/2016	Spot Bond	101.36186	13.35075	101.36186	13.25278			0.00	0	0.00
NCLN67	On 13/07/2016	Spot Bond	99.92294	12.67700	99.92294	12.58517			0.00	0	0.00
NCLN68	On 30/01/2013	Spot Bond	100.00000	93.36101	100.00000	92.66944			0.00	0	0.00
NCLN69	On 27/05/2016	Spot Bond	74.70107	14.82124	74.70107	14.75343			0.00	0	0.00
NCLN70	On 30/08/2013	Spot Bond	100.71896	57.31701	100.71896	56.88953			0.00	0	0.00
NCLN71	On 17/03/2014	Spot Bond	100.42509	38.15133	100.42509	37.91927			0.00	0	0.00
NCLN72	On 17/03/2014	Spot Bond	100.41859	38.08631	100.41859	37.85467			0.00	0	0.00
NCLN73	On 03/07/2015	Spot Bond	100.13494	20.74310	100.13494	20.47035			0.00	0	0.00
NCLN74	On 15/08/2017	Spot Bond	101.09351	10.03463	101.09351	9.90164			0.00	0	0.00
NCLN75	On 20/09/2017	Spot Bond	100.28784	1.74891	100.28784	1.72538			0.00	0	0.00
NCLN76	On 20/09/2015	Spot Bond	100.21716	8.90035	100.21716	8.78066			0.00	0	0.00
NCLN77	On 09/10/2017	Spot Bond	100.00000	3.91753	100.00000	3.82997			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
NED11	On 17/09/2015	Spot Bond	108.64353	20.72588	108.64353	20.57737				0.00	0	0.00
NED6	On 20/09/2013	Spot Bond	103.85854	60.64577	103.85854	60.22681				0.00	0	800,000.00
NED8	On 08/02/2014	Spot Bond	105.20960	46.98076	105.20960	46.65810				4,208,384,000.00	40,000	4,040,000.00
NED9	On 06/07/2017	Spot Bond	100.00389	8.36440	100.00389	8.30376				0.00	0	0.00
NEDH1A	On 20/11/2018	Spot Bond	122.15519	13.78890	122.15519	13.68037				0.00	0	0.00
NEDH1B	On 20/11/2018	Spot Bond	109.62449	10.18073	109.62449	10.10064				0.00	0	0.00
NET41	On 16/02/2013	Spot Bond	100.00000	87.11217	100.00000	86.49289				0.00	0	0.00
NET45	On 13/03/2013	Spot Bond	100.00000	82.20721	100.00000	81.65548				0.00	0	0.00
NHM001	On 04/09/2015	Spot Bond	100.87482	18.00136	100.87482	17.75798				0.00	0	600,000.00
NILB10	On 08/12/2016	Spot Bond	154.74879	4.64335	154.74879	4.59577				0.00	0	0.00
NMP20N	On 24/07/2020	Spot Bond	110.78287	12.29059	110.78287	12.20258				0.00	0	0.00
NPL01	On 14/03/2013	Spot Bond	100.00000	82.02247	100.00000	81.47321				0.00	0	0.00
NPL02	On 13/06/2013	Spot Bond	100.00000	68.09701	100.00000	67.71800				0.00	0	0.00
NPL03	On 12/12/2013	Spot Bond	100.00000	38.77862	100.00000	37.89291				0.00	0	0.00
NQ1A10	On 22/05/2020	Spot Bond	112.47442	10.18763	112.47442	10.10564				0.00	0	0.00
NQ1A11	On 22/05/2016	Spot Bond	100.87478	12.24651	100.87478	12.15702				0.00	0	0.00
NQ1A12	On 22/05/2014	Spot Bond	100.84223	39.55497	100.84223	39.26604				0.00	0	0.00

Contract Details	Strike	Call / Put	MTM Yield	MarkPrice	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
NQ1A14	On 22/05/2013	Spot Bond	100.77827	87.09733	100.77827	86.48706			0.00	0	0.00
NQ1A15	On 22/05/2015	Spot Bond	100.82862	20.27107	100.82862	20.08044			0.00	0	0.00
NQ1B10	On 22/05/2020	Spot Bond	114.30671	10.22154	114.30671	10.13810			0.00	0	0.00
NQ1B11	On 22/05/2014	Spot Bond	100.88848	39.78503	100.88848	39.49431			0.00	0	0.00
NQ1B13	On 22/05/2013	Spot Bond	100.82727	87.16865	100.82727	86.55763			0.00	0	0.00
NQ1B14	On 22/05/2015	Spot Bond	100.85447	20.44485	100.85447	20.25254			0.00	0	0.00
NQ1C10	On 22/05/2020	Spot Bond	112.37668	10.58382	112.37668	10.49871			0.00	0	0.00
NQ1C11	On 22/05/2014	Spot Bond	100.94287	40.05560	100.94287	39.76276			0.00	0	0.00
NQ1C13	On 22/05/2013	Spot Bond	100.89257	87.26372	100.89257	86.65170			0.00	0	0.00
NQ1C14	On 22/05/2015	Spot Bond	100.90208	20.76482	100.90208	20.56943			0.00	0	0.00
NQF1A9	On 22/05/2013	Spot Bond	100.90209	87.27759	100.90209	86.66541			0.00	0	0.00
NQF1B9	On 22/05/2013	Spot Bond	100.92679	87.36044	100.92679	86.74756			0.00	0	0.00
NQF1C9	On 22/05/2013	Spot Bond	101.02443	87.45582	101.02443	86.84176			0.00	0	0.00
NQF1D4	On 22/05/2013	Spot Bond	101.11272	87.58452	101.11272	86.96909			0.00	0	0.00
NQF1D5	On 22/05/2020	Spot Bond	101.14634	9.06601	101.14634	8.99961			0.00	0	0.00
NQF1D6	On 22/05/2016	Spot Bond	101.06357	13.61739	101.06357	13.51772			0.00	0	0.00
NRA013	On 31/10/2013	Spot Bond	133.37761	57.11515	133.37761	56.58526			0.00	0	30,000,000.00
NRA014	On 30/04/2014	Spot Bond	112.65666	38.33068	112.65666	38.04788			0.00	0	24,200,000.00

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
NRA018	On 30/11/2018	Spot Bond	127.61916	10.50280	127.61916	10.41770				0.00	0	7,500,000.00
NRA01U	On 31/03/2013	Spot Bond	100.00000	81.47321	100.00000	80.94758				0.00	0	0.00
NRA022	On 31/10/2022	Spot Bond	133.90446	10.66356	133.90446	10.57335			3,213,707,040.00		24,000	4,524,000.00
NRA023	On 31/05/2023	Spot Bond	166.40319	4.07411	166.40319	4.03021				0.00	0	82,000,000.00
NRA028	On 30/11/2028	Spot Bond	132.37089	9.89540	132.37089	9.81289				0.00	0	6,100,000.00
NTC09	On 18/04/2013	Spot Bond	99.96864	95.14231	99.96864	94.42174				0.00	0	0.00
NTC10	On 18/04/2014	Spot Bond	99.87889	43.81661	99.87889	43.49929				0.00	0	0.00
NTC11	On 18/04/2014	Spot Bond	99.88231	43.67298	99.88231	43.35669				0.00	0	0.00
NTC12	On 25/08/2016	Spot Bond	101.83987	10.67806	101.83987	10.59938				0.00	0	0.00
NTC13	On 31/01/2015	Spot Bond	101.27473	21.26842	101.27473	21.11246				0.00	0	0.00
NTC14	On 26/07/2013	Spot Bond	101.19990	61.39341	101.19990	60.57914				0.00	0	0.00
NTC15	On 26/07/2015	Spot Bond	101.37662	18.73232	101.37662	18.48351				0.00	0	0.00
OCT1A1	On 18/10/2015	Spot Bond	100.00000	16.53657	100.00000	16.41668				0.00	0	0.00
OCT1A4	On 18/10/2015	Spot Bond	100.00000	16.59034	100.00000	16.47007				0.00	0	0.00
OCT1B1	On 18/10/2015	Spot Bond	100.00000	16.62260	100.00000	16.50209				0.00	0	0.00
OCT1C1	On 18/10/2015	Spot Bond	100.00000	17.39689	100.00000	17.27076				0.00	0	0.00
OCT1D1	On 18/10/2015	Spot Bond	100.00000	18.25721	100.00000	18.12485				0.00	0	0.00

Contract Details	Strike	Call / Put	MTM Yield	MarkPrice	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
OCT1E1	On 18/10/2015	Spot Bond	100.00000	23.63421	100.00000	23.46286			0.00	0	0.00
OML01	On 27/10/2015	Spot Bond	110.62267	16.81504	110.62267	16.69346		7,079,850,880.00		64,000	103,364,000.00
OTCA2U	On 31/07/2016	Spot Bond	100.00000	4.95026	100.00000	4.88524			0.00	0	0.00
PBET01	On 13/09/2015	Spot Bond	109.71000	13.33582	109.71000	13.25489			0.00	0	0.00
PCF03	On 06/04/2015	Spot Bond	100.00000	25.25376	100.00000	25.07067			0.00	0	0.00
PCF03U	On 02/03/2016	Spot Bond	100.00000	5.80576	100.00000	5.76273			0.00	0	0.00
PMM02	On 13/06/2013	Spot Bond	100.48296	78.91902	100.48296	78.24393			0.00	0	0.00
PMM04	On 25/01/2013	Spot Bond	98.38076	92.05970	98.38076	91.37947			0.00	0	0.00
PMM05	On 27/02/2013	Spot Bond	100.00000	89.68390	100.00000	89.06253			0.00	0	0.00
PNP03	On 21/02/2013	Spot Bond	100.00000	86.08491	100.00000	85.48009			0.00	0	0.00
PNP05	On 21/08/2013	Spot Bond	100.00000	62.93263	100.00000	62.51456			0.00	0	0.00
PNP07	On 21/02/2013	Spot Bond	100.00000	86.08491	100.00000	85.48009			0.00	0	0.00
PR2A1F	On 15/06/2014	Spot Bond	100.42050	37.72965	100.42050	37.44901			0.00	0	0.00
PR2A1G	On 15/06/2014	Spot Bond	100.00000	26.22411	100.00000	25.60474		100,000,000,000.00		1,000,000	21,000,000.00
PR2A4D	On 15/06/2013	Spot Bond	100.37300	82.72394	100.37300	82.16331			0.00	0	0.00
PR2A9D	On 15/06/2013	Spot Bond	100.39251	82.78216	100.39251	82.22104			0.00	0	0.00
PR2A9E	On 15/09/2013	Spot Bond	100.41791	55.37529	100.41791	54.96340			0.00	0	0.00
PR2B1F	On 15/06/2014	Spot Bond	100.43155	37.84243	100.43155	37.56091			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
PR2B1G	On 15/06/2014	Spot Bond	100.00000	26.22411	100.00000	25.60474				0.00	0	0.00
PR2B4D	On 15/06/2013	Spot Bond	100.42500	82.87918	100.42500	82.31726				0.00	0	0.00
PR2B5E	On 15/09/2013	Spot Bond	100.42441	55.42308	100.42441	55.01081				0.00	0	0.00
PR2C1F	On 15/06/2014	Spot Bond	100.45623	38.09448	100.45623	37.81104				0.00	0	0.00
PR2C1G	On 15/06/2014	Spot Bond	100.00000	26.22411	100.00000	25.60474				0.00	0	0.00
PR2C4D	On 15/06/2013	Spot Bond	100.48342	83.05381	100.48342	82.49043				0.00	0	0.00
PR2D1F	On 15/06/2014	Spot Bond	100.48350	38.37301	100.48350	38.08741				0.00	0	0.00
PR2D1G	On 15/06/2014	Spot Bond	100.00000	26.22411	100.00000	25.60474			1,000,000,000,000.00	10,000,000	10,000,000.00	
PR2D4D	On 15/06/2013	Spot Bond	100.53526	83.20901	100.53526	82.64435				0.00	0	0.00
PRM1A4	On 15/02/2014	Spot Bond	101.01119	40.41527	101.01119	40.11961				0.00	0	0.00
R009	On 15/09/2014	Spot Bond	115.36704	31.87902	115.36704	31.47175				0.00	0	0.00
R009P	On 15/09/2014	Spot Bond	90.32933	27.66829	90.32933	27.49790				0.00	0	0.00
R010P	On 21/12/2025	Spot Bond	36.97373	1.21840	36.97373	1.21500				0.00	0	0.00
R155	On 31/08/2013	Spot Bond	0.00000	100.00000	0.00000	100.00000				0.00	0	0.00
R157	On 15/09/2015	Spot Bond	5.33500	124.15418	5.39000	123.94439			75,085,291,666,055.00	074,094,033	1,536,603,253.00	
R158	On 15/09/2015	Spot Bond	122.26482	19.88328	122.26482	19.61889				0.00	0	0.00
R158P	On 15/09/2015	Spot Bond	85.50505	14.38476	85.50505	14.30015				0.00	0	0.00

Contract Details	Strike	Call / Put	MTM Yield	MarkPrice	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
R159	On 15/09/2016	Spot Bond	128.79704	14.29942	128.79704	14.10244			0.00	0	0.00
R159P	On 15/09/2016	Spot Bond	81.26980	7.88996	81.26980	7.84549			0.00	0	0.00
R179	On 01/08/2013	Spot Bond	106.08559	67.25959	106.08559	66.79455			0.00	0	0.00
R186	On 21/12/2026	Spot Bond	7.24000	128.46653	7.30000	127.77040		70,121,631,592,440.00	685,308,231	2,261,833,365.00	
R187P	On 21/12/2026	Spot Bond	34.66514	1.14136	34.66514	1.13836			0.00	0	0.00
R188P	On 21/12/2027	Spot Bond	32.55096	1.08751	32.55096	1.08482			0.00	0	0.00
R189	On 31/03/2013	Spot Bond	216.15583	136.92563	215.98957	135.32119			0.00	0	1,061,200,000.00
R197	On 07/12/2023	Spot Bond	0.86000	285.70031	0.86000	285.43685		43,402,144,600.00	50,467,610	83,488,000.00	
R201	On 21/12/2014	Spot Bond	5.01000	107.07771	5.06000	106.93583		457,433,666,250.00	91,304,125	581,462,746.00	
R202	On 07/12/2033	Spot Bond	1.63000	215.38685	1.63000	215.17465		92,559,224,000.00	56,784,800	1,022,634,958.00	
R2023	On 28/02/2023	Spot Bond	6.78500	109.45993	6.84000	108.98260		1,066,598,180,045.00	157,199,437	1,738,028,117.00	
R203	On 15/09/2017	Spot Bond	5.78500	112.32711	5.84500	112.01421		11,173,843,657,015.00	931,520,079	6,806,644,300.00	
R204	On 21/12/2018	Spot Bond	6.02500	109.87599	6.08000	109.53307		9,959,356,836,100.00	653,005,284	4,342,386,054.00	
R2048	On 28/02/2048	Spot Bond	99.20808	11.39234	99.20808	11.31653		72,818,730,720,000.00	734,000,000	2,728,610,000.00	
R205	On 31/03/2014	Spot Bond	100.00000	44.85614	100.00000	44.53093			0.00	0	0.00
R206	On 15/01/2014	Spot Bond	5.02000	105.82552	5.07000	105.73038		3,958,772,000,000.00	788,600,000	1,138,353,000.00	
R207	On 15/01/2020	Spot Bond	6.29000	108.59112	6.34500	108.21669		9,198,894,062,650.00	462,463,285	6,005,844,943.00	
R208	On 31/03/2021	Spot Bond	6.38000	103.91170	6.43500	103.50413		10,031,962,440,280.00	572,407,906	8,387,397,255.00	

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
R209	On 31/03/2036	Spot Bond	8.03000	82.82689	8.09000	82.23964				20,226,386,514,510.00	518,852,617	9,815,584,246.00
R210	On 31/03/2028	Spot Bond	1.38000	164.32837	1.38000	164.16983				20,876,101,800.00	15,127,610	220,509,400.00
R211	On 31/01/2017	Spot Bond	0.12000	113.19823	-0.12000	113.10184				(4,896,000.00)	40,800	1,068,572,700.00
R212	On 31/01/2022	Spot Bond	0.78000	133.70180	0.81500	133.20097				27,247,911,600.00	34,933,220	960,073,078.00
R213	On 28/02/2031	Spot Bond	7.73000	95.14282	7.79500	94.48878				46,615,633,010,250.00	030,482,925	4,593,491,986.00
R214	On 28/02/2041	Spot Bond	77.73332	10.30166	77.73332	10.24575				29,922,071,173,301.70	384,932,371	6,445,643,255.00
R223C	On 15/03/2013	Spot Bond	98.10852	82.12067	98.10852	81.58044				0.00	0	0.00
R224C	On 15/09/2013	Spot Bond	95.74929	56.76446	95.74929	56.39759				0.00	0	0.00
R225C	On 15/03/2014	Spot Bond	93.40448	39.14207	93.40448	38.89423				0.00	0	0.00
R226C	On 15/09/2014	Spot Bond	91.01110	27.44546	91.01110	27.27538				0.00	0	0.00
R227C	On 15/03/2015	Spot Bond	87.49080	19.91126	87.49080	19.79186				0.00	0	0.00
R228C	On 15/09/2015	Spot Bond	85.50505	14.38476	85.50505	14.30015				0.00	0	0.00
R229C	On 15/03/2016	Spot Bond	83.47163	10.55196	83.47163	10.49113				0.00	0	0.00
R230C	On 15/09/2016	Spot Bond	81.26980	7.88996	81.26980	7.84549				0.00	0	0.00
R322C	On 21/12/2012	Spot Bond	99.35642	66.81001	99.35642	66.80999				0.00	0	0.00
R323C	On 21/06/2013	Spot Bond	96.68315	67.83594	96.68315	67.47223				0.00	0	0.00
R324C	On 21/12/2013	Spot Bond	94.26296	46.48932	94.26296	46.19434				0.00	0	0.00

Contract Details	Strike	Call / Put	MTM Yield	MarkPrice	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
R325C	On 21/06/2014	Spot Bond	91.92899	32.35681	91.92899	32.15573			0.00	0	0.00
R326C	On 21/12/2014	Spot Bond	89.76971	22.83296	89.76971	22.69384			0.00	0	0.00
R327C	On 21/06/2015	Spot Bond	86.42385	16.69841	86.42385	16.59985			0.00	0	0.00
R328C	On 21/12/2015	Spot Bond	84.45562	12.15107	84.45562	12.08072			0.00	0	0.00
R329C	On 21/06/2016	Spot Bond	82.31050	9.00717	82.31050	8.95614			0.00	0	0.00
R330C	On 21/12/2016	Spot Bond	79.97373	6.81883	79.97373	6.78112			0.00	0	0.00
R331C	On 21/06/2017	Spot Bond	75.56089	5.61831	75.56089	5.58871			0.00	0	0.00
R332C	On 21/12/2017	Spot Bond	73.15412	4.45096	73.15412	4.42815			0.00	0	0.00
R333C	On 21/06/2018	Spot Bond	69.91580	3.71505	69.91580	3.69674			0.00	0	0.00
R334C	On 21/12/2018	Spot Bond	67.83418	3.02036	67.83418	3.00585			0.00	0	0.00
R335C	On 21/06/2019	Spot Bond	65.82731	2.48675	65.82731	2.47511			0.00	0	0.00
R336C	On 21/12/2019	Spot Bond	63.84766	2.07710	63.84766	2.06764			0.00	0	0.00
R337C	On 21/06/2020	Spot Bond	60.09257	1.95169	60.09257	1.94326			0.00	0	0.00
R338C	On 21/12/2020	Spot Bond	58.22853	1.68361	58.22853	1.67653			0.00	0	0.00
R339C	On 21/06/2021	Spot Bond	55.42223	1.56987	55.42223	1.56355			0.00	0	0.00
R340C	On 21/12/2021	Spot Bond	53.71567	1.38673	53.71567	1.38130			0.00	0	0.00
R341C	On 21/06/2022	Spot Bond	52.07678	1.23624	52.07678	1.23153			0.00	0	0.00
R342C	On 21/12/2022	Spot Bond	50.50256	1.11165	50.50256	1.10753			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM Yield	MarkPrice	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
R343C	On 21/06/2023	Spot Bond	49.04085	1.00350	49.04085	0.99988			0.00	0	0.00
R344C	On 21/12/2023	Spot Bond	47.63992	0.91229	47.63992	0.90909			0.00	0	0.00
R345C	On 21/06/2024	Spot Bond	40.84619	1.39639	40.84619	1.39211			0.00	0	0.00
R346C	On 21/12/2024	Spot Bond	39.49703	1.32680	39.49703	1.32287			0.00	0	0.00
R347C	On 21/06/2025	Spot Bond	38.20719	1.26803	38.20719	1.26438			0.00	0	0.00
R348C	On 21/12/2025	Spot Bond	36.97373	1.21840	36.97373	1.21500			0.00	0	0.00
R349C	On 21/06/2026	Spot Bond	35.79392	1.17654	35.79392	1.17336			0.00	0	0.00
R350C	On 21/12/2026	Spot Bond	34.66514	1.14136	34.66514	1.13836			0.00	0	0.00
R351C	On 21/06/2027	Spot Bond	33.58493	1.11194	33.58493	1.10910			0.00	0	0.00
R352C	On 21/12/2027	Spot Bond	32.55096	1.08751	32.55096	1.08482			0.00	0	0.00
RCSB01	On 16/03/2014	Spot Bond	100.64880	39.96273	100.64880	39.66487			0.00	0	0.00
RCSB02	On 15/07/2013	Spot Bond	99.92574	64.80414	99.92574	64.33463			0.00	0	0.00
RCSB03	On 15/07/2016	Spot Bond	99.90770	14.22026	99.90770	14.11724			0.00	0	0.00
RCSB04	On 25/05/2015	Spot Bond	100.96576	21.75937	100.96576	21.55451			0.00	0	0.00
RCSB2U	On 24/07/2017	Spot Bond	100.00000	2.26905	100.00000	2.23924			0.00	0	0.00
RCSC08	On 08/03/2013	Spot Bond	100.56581	84.44004	100.56581	83.86424			0.00	0	0.00
RCSC09	On 06/06/2013	Spot Bond	100.63344	80.57019	100.63344	79.86611			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM Yield	MarkPrice	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
RCSC10	On 06/06/2013	Spot Bond	100.61948	80.57255	100.61948	79.86853			0.00	0	0.00
RCSC11	On 06/09/2013	Spot Bond	100.62865	51.93883	100.62865	51.23799			0.00	0	0.00
RDFB01	On 30/03/2015	Spot Bond	100.22952	23.35494	100.22952	23.18342			0.00	0	0.00
RDFC04	On 06/09/2013	Spot Bond	100.00000	79.15078	100.00000	78.81774			0.00	0	0.00
RDFC06	On 07/03/2013	Spot Bond	100.00000	83.33333	100.00000	82.76644			0.00	0	0.00
RES06	On 18/10/2014	Spot Bond	101.67229	30.27095	101.67229	30.04821			0.00	0	0.00
RES07	On 14/02/2013	Spot Bond	5.87500	104.99620	5.87500	104.94594			0.00	0	0.00
RES12	On 20/08/2015	Spot Bond	100.93776	16.89097	100.93776	16.66742			0.00	0	0.00
RES13	On 09/01/2013	Spot Bond	100.29264	95.78875	100.29264	95.03832			0.00	0	0.00
RES14	On 04/10/2013	Spot Bond	100.11180	65.06417	100.11180	63.60889			0.00	0	0.00
RES15	On 12/11/2017	Spot Bond	100.00000	15.97453	100.00000	15.61751			0.00	0	0.00
RES16	On 14/02/2013	Spot Bond	100.00000	87.52998	100.00000	86.90476			0.00	0	0.00
RESB01	On 03/06/2014	Spot Bond	100.68733	38.93592	100.68733	38.64562			0.00	0	0.00
RMBI06	On 24/07/2038	Spot Bond	100.00000	0.00000	100.00000	0.00000			0.00	0	0.00
RP001	On 28/02/2013	Spot Bond	101.03586	86.49208	101.03586	85.88901			0.00	0	0.00
RP002	On 28/02/2013	Spot Bond	101.10798	86.61993	101.10798	86.01560			0.00	0	0.00
RP004	On 25/11/2014	Spot Bond	102.70350	30.36719	102.70350	30.14172			0.00	0	0.00
RP005	On 31/03/2017	Spot Bond	100.28309	12.66751	100.28309	14.66327			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM Yield	MarkPrice	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
RP006	On 30/04/2019	Spot Bond	102.22019	13.00599	102.22019	12.90984			0.00	0	0.00
RP007	On 30/04/2016	Spot Bond	101.97649	16.66623	101.97649	16.54327			0.00	0	0.00
RP008	On 30/04/2016	Spot Bond	101.97649	16.66623	101.97649	16.54327			0.00	0	0.00
RP009	On 16/07/2013	Spot Bond	99.90414	65.78109	99.90414	64.91775			0.00	0	0.00
RP010	On 23/08/2013	Spot Bond	100.99069	55.34096	100.99069	54.60820			0.00	0	0.00
RP011	On 12/09/2013	Spot Bond	100.58819	51.02698	100.58819	50.33868			0.00	0	0.00
RP012	On 10/10/2013	Spot Bond	100.00000	62.20996	100.00000	60.81962			0.00	0	0.00
RP013	On 27/09/2016	Spot Bond	100.38461	15.05156	100.38461	14.85107			0.00	0	0.00
RP014	On 27/09/2019	Spot Bond	100.43152	11.56757	100.43152	11.41344			0.00	0	0.00
RP015	On 10/06/2013	Spot Bond	100.00000	55.62657	100.00000	54.36986			0.00	0	0.00
RP016	On 10/12/2015	Spot Bond	100.00000	9.84514	100.00000	9.62028			0.00	0	0.00
RPG01	On 28/02/2014	Spot Bond	100.88031	40.01410	100.88031	39.71525			0.00	0	0.00
RPG01U	On 25/02/2014	Spot Bond	100.00000	35.47087	100.00000	35.26061			0.00	0	0.00
RPG02	On 25/11/2014	Spot Bond	101.00223	29.00856	101.00223	28.79636			0.00	0	0.00
RPI01	On 22/07/2016	Spot Bond	5.25000	102.20675	5.25000	102.16358			0.00	0	0.00
RPP01U	On 31/08/2018	Spot Bond	100.00000	0.62649	100.00000	0.62184			0.00	0	0.00
RPP04U	On 07/10/2016	Spot Bond	100.00000	4.25121	100.00000	4.22039			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM Yield	MarkPrice	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
RPP05U	On 21/01/2013	Spot Bond	100.00000	92.87532	100.00000	92.17172			0.00	0	0.00
RPS001	On 16/11/2022	Spot Bond	100.00000	25.09450	100.00000	24.80784			0.00	0	0.00
RW21	On 21/04/2021	Spot Bond	109.50878	10.67862	109.50878	10.60204		1,642,631,700.00		15,000	5,315,000.00
SA062U	On 18/01/2013	Spot Bond	100.00000	93.58974	100.00000	92.87532			0.00	0	0.00
SBC2	On 28/04/2016	Spot Bond	105.69036	8.97621	105.69036	8.92316			0.00	0	0.00
SBK12	On 24/11/2016	Spot Bond	117.11129	12.42518	117.11129	12.33061			0.00	0	29,700,000.00
SBK13	On 24/11/2016	Spot Bond	100.96377	11.21925	100.96377	11.13722			0.00	0	0.00
SBK14	On 01/12/2017	Spot Bond	109.76738	10.51394	109.76738	10.43840			0.00	0	15,000,000.00
SBK15	On 23/01/2022	Spot Bond	101.55586	8.13916	101.55586	8.07934			0.00	0	0.00
SBK16	On 15/03/2023	Spot Bond	100.47716	7.36335	100.47716	7.30856			0.00	0	0.00
SBK17	On 31/07/2024	Spot Bond	101.44951	7.36810	101.44951	7.29919			0.00	0	100,000.00
SBK18	On 24/10/2020	Spot Bond	100.00000	8.71826	100.00000	8.52342			0.00	0	0.00
SBK19	On 24/10/2019	Spot Bond	100.00000	8.95652	100.00000	8.75635			0.00	0	0.00
SBK7	On 24/05/2015	Spot Bond	110.28697	20.31215	110.28697	20.16483		2,536,600,310.00		23,000	14,923,000.00
SBK8	On 10/04/2013	Spot Bond	101.21158	80.28056	101.21158	79.76881			0.00	0	4,700,000.00
SBK9	On 10/04/2018	Spot Bond	101.86258	10.94512	101.86258	10.87110		1,527,938,700.00		15,000	6,815,000.00
SBK111	On 09/04/2014	Spot Bond	127.67688	39.32456	127.67688	38.97261			0.00	0	0.00
SBN18	On 14/09/2013	Spot Bond	159.66556	44.75728	159.66556	44.32404			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM Yield	MarkPrice	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
SBN20	On 31/03/2013	Spot Bond	152.98792	72.16488	152.98792	71.52546			0.00	0	0.00
SBN27	On 15/09/2015	Spot Bond	117.95662	21.87226	117.95662	21.70483			0.00	0	0.00
SBN29	On 15/09/2015	Spot Bond	118.36117	21.78627	118.36117	21.61905			0.00	0	0.00
SBN31	On 15/09/2015	Spot Bond	118.56412	21.74336	118.56412	21.57624			0.00	0	0.00
SBN32	On 19/03/2013	Spot Bond	143.82678	76.41922	143.82678	75.74844			0.00	0	0.00
SBN33	On 15/09/2017	Spot Bond	103.68838	11.80098	103.68838	11.71957			0.00	0	0.00
SBN34	On 15/09/2015	Spot Bond	118.14423	21.83230	118.14423	21.66498			0.00	0	0.00
SBN35	On 15/09/2015	Spot Bond	118.24540	21.81081	118.24540	21.64354			0.00	0	0.00
SBN36	On 31/03/2013	Spot Bond	211.65251	66.00111	211.65251	65.27436			0.00	0	0.00
SBN42	On 31/03/2013	Spot Bond	100.00000	81.47321	100.00000	80.94758			0.00	0	0.00
SBN45	On 15/09/2017	Spot Bond	100.42831	7.94997	100.42831	7.89083			0.00	0	0.00
SBN49	On 02/06/2014	Spot Bond	99.21990	39.94012	99.21990	39.64620			0.00	0	0.00
SBN50	On 23/09/2014	Spot Bond	100.36654	27.45700	100.36654	32.03433			0.00	0	0.00
SBN51	On 03/10/2016	Spot Bond	100.15186	12.35826	100.15186	12.26854			0.00	0	0.00
SBN52	On 03/07/2013	Spot Bond	100.16711	66.93094	100.16711	66.44497			0.00	0	0.00
SBR003	On 05/11/2013	Spot Bond	100.00000	60.89020	100.00000	60.44874			0.00	0	0.00
SBS13	On 22/09/2017	Spot Bond	107.02647	11.93647	107.02647	11.85197			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
SBS14	On 07/02/2014	Spot Bond	101.09831	40.95922	101.09831	40.65936				0.00	0	0.00
SBS15	On 26/04/2016	Spot Bond	101.18390	12.99918	101.18390	12.90394				0.00	0	0.00
SBS16	On 22/09/2018	Spot Bond	100.29283	7.13541	100.29283	7.21871				0.00	0	0.00
SBS17	On 23/06/2018	Spot Bond	100.00000	1.15868	100.00000	1.15099				0.00	0	0.00
SBS18	On 23/06/2018	Spot Bond	100.30374	7.67207	100.30374	7.44616				0.00	0	0.00
SBS19	On 23/06/2021	Spot Bond	112.35030	9.12977	112.35030	9.06317				0.00	0	0.00
SBS20	On 15/05/2026	Spot Bond	107.31305	10.27421	107.31305	10.20131				0.00	0	200,000.00
SBS21	On 15/05/2026	Spot Bond	101.14300	8.13647	101.14300	8.05974				0.00	0	1,200,000.00
SBS22	On 23/05/2015	Spot Bond	100.81390	19.95177	100.81390	19.80607				0.00	0	0.00
SBS23	On 23/05/2017	Spot Bond	100.85958	9.46223	100.85958	9.37322				0.00	0	400,000.00
SBS24	On 23/05/2019	Spot Bond	100.88565	7.53624	100.88565	7.48118				0.00	0	0.00
SBS25	On 24/05/2019	Spot Bond	107.86744	8.93456	107.86744	8.88919			10,894,611,440.00		101,000	2,201,000.00
SBS3	On 25/05/2026	Spot Bond	100.17939	8.73726	100.17939	8.67865				0.00	0	0.00
SBS4	On 16/11/2021	Spot Bond	102.91713	9.17406	102.91713	9.11116			2,470,011,120.00		24,000	33,000.00
SBS7	On 26/03/2013	Spot Bond	102.48454	83.84412	102.48454	83.28659				0.00	0	0.00
SBS9	On 07/07/2016	Spot Bond	118.34171	18.19547	118.34171	18.05810			4,496,984,980.00		38,000	2,438,000.00
SBSI10	On 03/07/2013	Spot Bond	120.99445	75.54072	120.99445	74.89643			1,088,950,050,000.00		9,000,000	3,000,000.00
SBSI11	On 07/12/2023	Spot Bond	265.12288	2.24467	265.12288	2.21366				0.00	0	600,000.00

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
SBSI12	On 31/01/2017	Spot Bond	119.59470	5.12258	119.59470	5.08358				0.00	0	0.00
SCM107	On 15/09/2017	Spot Bond	112.58000	9.27107	112.58000	9.19474				0.00	0	0.00
SCM220	On 20/01/2013	Spot Bond	100.00000	103.16371	100.00000	102.38019				0.00	0	0.00
SCM221	On 17/02/2013	Spot Bond	100.00000	86.90476	100.00000	86.28842				0.00	0	0.00
SHF01	On 15/12/2016	Spot Bond	100.00000	3.59783	100.00000	3.57117				0.00	0	0.00
SHI02	On 01/10/2021	Spot Bond	82.63494	0.24346	82.63494	0.24177				0.00	0	0.00
SHI05	On 31/01/2017	Spot Bond	100.00000	8.40775	100.00000	8.21286				0.00	0	0.00
SHPCBU	On 03/04/2017	Spot Bond	6.50000	100.97044	6.50000	100.93478				0.00	0	0.00
SHS01	On 15/12/2016	Spot Bond	100.49004	10.83997	100.49004	10.75929				0.00	0	0.00
SHS02	On 29/06/2013	Spot Bond	100.22255	65.58066	100.22255	65.09904				0.00	0	0.00
SHS03	On 29/06/2015	Spot Bond	100.24006	16.98478	100.24006	16.86003				0.00	0	0.00
SHS04	On 29/06/2017	Spot Bond	100.37865	9.39599	100.37865	9.32689				0.00	0	0.00
SHS05	On 29/06/2017	Spot Bond	104.63904	8.74199	104.63904	8.69921			2,302,058,880.00	22,000	26,000.00	
SHS06	On 12/12/2017	Spot Bond	100.00000	2.42366	100.00000	2.36831				0.00	0	0.00
SLI1	On 15/08/2013	Spot Bond	104.53403	65.18419	104.53403	64.73884				0.00	0	0.00
SLI2	On 15/08/2016	Spot Bond	110.17225	15.68546	110.17225	15.57363				0.00	0	8,400,000.00
SMF1	On 27/06/2013	Spot Bond	104.99511	72.80180	104.99511	72.29992				0.00	0	0.00

Contract Details	Strike	Call / Put	MTM Yield	MarkPrice	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
SNT01	On 15/09/2017	Spot Bond	102.86503	11.91102	102.86503	11.82938			0.00	0	18,700,000.00
SPDA1	On 21/08/2014	Spot Bond	101.14731	27.71916	101.14731	27.51614			0.00	0	0.00
SPDA2	On 21/08/2016	Spot Bond	100.91285	10.43495	100.91285	10.35867			0.00	0	0.00
SPDA3	On 21/08/2015	Spot Bond	101.15213	15.29830	101.15213	15.18625			0.00	0	0.00
SPDA4	On 21/08/2017	Spot Bond	100.91985	8.42639	100.91985	8.36480			0.00	0	0.00
SSA01	On 28/06/2016	Spot Bond	110.58806	12.77580	110.58806	12.68395			0.00	0	0.00
SSA02	On 20/04/2015	Spot Bond	99.95086	23.28915	99.95086	23.07179			0.00	0	0.00
SSN001	On 01/03/2017	Spot Bond	100.74418	9.65109	100.74418	9.57910			0.00	0	0.00
SSN002	On 26/03/2017	Spot Bond	100.29998	9.74241	100.29998	9.67082			0.00	0	0.00
SSN003	On 25/04/2017	Spot Bond	101.49647	10.85939	101.49647	10.75669			0.00	0	0.00
SSN004	On 31/03/2021	Spot Bond	89.26946	9.19071	89.26946	9.13497			0.00	0	0.00
SSN005	On 31/03/2021	Spot Bond	88.92846	9.22421	88.92846	9.16844			0.00	0	0.00
SSN006	On 21/12/2014	Spot Bond	107.77651	26.58472	107.77651	23.94885			0.00	0	0.00
SSN007	On 15/01/2020	Spot Bond	97.48656	10.88922	97.48656	10.81895			0.00	0	0.00
SSN008	On 18/06/2017	Spot Bond	100.44496	9.35004	100.44496	9.26046			0.00	0	0.00
SSN009	On 15/09/2017	Spot Bond	104.60347	11.68128	104.60347	11.60012			0.00	0	0.00
SSN010	On 15/09/2015	Spot Bond	119.58561	21.52966	119.58561	21.36305			0.00	0	0.00
SSN011	On 31/01/2025	Spot Bond	101.19280	3.49747	101.19280	3.45356			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM Yield	MarkPrice	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
SYN867	On 19/01/2013	Spot Bond	100.00000	93.35038	100.00000	92.63959			0.00	0	0.00
SYN869	On 19/01/2013	Spot Bond	100.00000	93.35038	100.00000	92.63959			0.00	0	0.00
SYN870	On 20/01/2013	Spot Bond	100.00000	93.11224	100.00000	92.40506			0.00	0	0.00
SYN872	On 13/02/2013	Spot Bond	100.00000	87.74038	100.00000	87.11217			0.00	0	0.00
SYN873	On 14/02/2013	Spot Bond	100.00000	87.52998	100.00000	86.90476			0.00	0	0.00
SYN874	On 16/02/2013	Spot Bond	100.00000	87.11217	100.00000	86.49289			0.00	0	0.00
SYN875	On 16/02/2013	Spot Bond	100.00000	87.11217	100.00000	86.49289			0.00	0	0.00
SYN876	On 20/02/2013	Spot Bond	100.00000	86.28842	100.00000	85.68075			0.00	0	0.00
SYN878	On 21/02/2013	Spot Bond	100.00000	86.08491	100.00000	85.48009			0.00	0	0.00
SYN880	On 23/02/2013	Spot Bond	100.00000	85.68075	100.00000	85.08159			0.00	0	0.00
SYN881	On 23/02/2013	Spot Bond	100.00000	85.68075	100.00000	85.08159			0.00	0	0.00
SYN882	On 27/02/2013	Spot Bond	100.00000	84.88372	100.00000	84.29561			0.00	0	0.00
SYN887	On 17/02/2013	Spot Bond	100.00000	86.90476	100.00000	86.28842			0.00	0	0.00
SYN911	On 19/07/2013	Spot Bond	100.00000	63.13484	100.00000	62.71544			0.00	0	0.00
SYN913	On 19/07/2013	Spot Bond	100.00000	63.13484	100.00000	62.71544			0.00	0	0.00
SYN923	On 21/08/2013	Spot Bond	100.00000	58.67160	100.00000	58.28184			0.00	0	0.00
SYN924	On 22/08/2013	Spot Bond	100.00000	58.54139	100.00000	58.15250			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM Yield	MarkPrice	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
SYN925	On 23/08/2013	Spot Bond	100.00000	58.41147	100.00000	58.02345			0.00	0	0.00
SYN928	On 19/07/2013	Spot Bond	100.00000	63.13484	100.00000	62.71544			0.00	0	0.00
SYN929	On 19/07/2013	Spot Bond	100.00000	63.13484	100.00000	62.71544			0.00	0	0.00
SYN950	On 15/01/2013	Spot Bond	100.00000	94.31525	100.00000	93.58974			0.00	0	0.00
SYN951	On 21/01/2013	Spot Bond	100.00000	92.87532	100.00000	92.17172			0.00	0	0.00
SYN953	On 05/02/2013	Spot Bond	100.00000	89.46078	100.00000	88.80779			0.00	0	0.00
SYN954	On 21/01/2013	Spot Bond	100.00000	92.87532	100.00000	92.17172			0.00	0	0.00
SYN955	On 12/02/2013	Spot Bond	100.00000	87.95181	100.00000	87.32057			0.00	0	0.00
SYN956	On 14/02/2013	Spot Bond	100.00000	87.52998	100.00000	86.90476			0.00	0	0.00
SYN957	On 18/02/2013	Spot Bond	100.00000	86.69834	100.00000	86.08491			0.00	0	0.00
SYN958	On 18/02/2013	Spot Bond	100.00000	86.69834	100.00000	86.08491			0.00	0	0.00
SYN959	On 19/02/2013	Spot Bond	100.00000	86.49289	100.00000	85.88235			0.00	0	0.00
SYN960	On 28/01/2013	Spot Bond	100.00000	91.25000	100.00000	90.57072			0.00	0	0.00
SYN961	On 22/02/2013	Spot Bond	100.00000	85.88235	100.00000	85.28037			0.00	0	0.00
SYN962	On 19/12/2012	Spot Bond	100.00000	66.66670	100.00000	66.66668			0.00	0	0.00
SYN963	On 25/02/2013	Spot Bond	100.00000	85.28037	100.00000	84.68677			0.00	0	0.00
SYN964	On 26/02/2013	Spot Bond	100.00000	85.08159	100.00000	84.49074			0.00	0	0.00
SYN965	On 01/03/2013	Spot Bond	100.00000	84.49074	100.00000	83.90805			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
SYN966	On 21/01/2013	Spot Bond	100.00000	92.87532	100.00000	92.17172				0.00	0	0.00
SYN967	On 18/03/2013	Spot Bond	100.00000	81.29176	100.00000	80.75221				0.00	0	0.00
SYN968	On 23/01/2013	Spot Bond	100.00000	92.40506	100.00000	91.70854			17,200,000,000,000.00	172,000,000	86,000,000.00	
SZ18	On 30/09/2015	Spot Bond	117.60842	20.10679	117.60842	19.95409				0.00	0	0.00
SZ25	On 30/09/2025	Spot Bond	104.75139	10.46144	104.75139	10.38906				0.00	0	0.00
T018	On 15/07/2014	Spot Bond	100.00000	40.55492	100.00000	40.28771				0.00	0	0.00
TF105U	On 25/10/2014	Spot Bond	100.00000	32.59414	100.00000	31.86569				0.00	0	0.00
TFS06	On 20/03/2014	Spot Bond	102.75446	42.76770	102.75446	42.47480				0.00	0	0.00
TFS100	On 22/01/2013	Spot Bond	98.53867	92.73934	98.53867	92.04797				0.00	0	0.00
TFS101	On 06/02/2013	Spot Bond	98.31078	89.40452	98.31078	88.76328				0.00	0	0.00
TFS103	On 14/03/2013	Spot Bond	97.81910	82.34532	97.81910	81.80374				0.00	0	0.00
TFS104	On 29/01/2013	Spot Bond	100.00000	66.66709	100.00000	66.66707				0.00	0	0.00
TFS73	On 11/02/2013	Spot Bond	100.94335	89.33737	100.94335	88.68936				0.00	0	0.00
TFS77	On 12/04/2013	Spot Bond	99.98492	96.47591	99.98492	95.73389				0.00	0	0.00
TFS78	On 18/04/2013	Spot Bond	99.89383	95.00871	99.89383	94.28965				0.00	0	0.00
TFS83	On 28/07/2015	Spot Bond	101.19250	15.79241	101.19250	15.67670				0.00	0	0.00
TFS84	On 28/07/2016	Spot Bond	107.95127	15.55858	107.95127	15.44947				0.00	0	0.00

Contract Details	Strike	Call / Put	MTM Yield	MarkPrice	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
TFS88	On 08/02/2013	Spot Bond	100.00000	88.80779	100.00000	88.16425			0.00	0	0.00
TFS90	On 05/03/2013	Spot Bond	100.57712	84.85287	100.57712	84.27022			0.00	0	0.00
TFS93	On 17/02/2014	Spot Bond	100.87887	39.86127	100.87887	39.62310			0.00	0	0.00
TFS97	On 14/11/2013	Spot Bond	100.92142	59.28016	100.92142	58.72225			0.00	0	0.00
TH10A1	On 18/10/2038	Spot Bond	101.62026	6.75790	101.62026	6.69393			0.00	0	0.00
TH10A2	On 18/10/2038	Spot Bond	101.66672	6.96527	101.66672	6.89929			0.00	0	0.00
TH10A3	On 18/10/2038	Spot Bond	102.00557	10.95984	102.00557	10.88644			0.00	0	0.00
TH10A4	On 18/07/2017	Spot Bond	100.00000	3.47409	100.00000	3.37519			0.00	0	0.00
TH10A5	On 18/07/2017	Spot Bond	100.00000	3.47409	100.00000	3.37519			0.00	0	0.00
TH10A6	On 18/07/2017	Spot Bond	100.00000	3.47409	100.00000	3.37519			0.00	0	0.00
TH10A7	On 18/10/2038	Spot Bond	100.00000	0.00000	100.00000	0.00000			0.00	0	0.00
TH10A8	On 18/10/2038	Spot Bond	100.00000	0.00000	100.00000	0.00000			0.00	0	0.00
TH10A9	On 18/07/2017	Spot Bond	100.00000	2.69367	100.00000	2.53829			0.00	0	0.00
TH10B1	On 18/10/2038	Spot Bond	101.76658	7.41050	101.76658	7.34025			0.00	0	0.00
TH10B2	On 18/07/2017	Spot Bond	100.00000	3.47409	100.00000	3.37519			0.00	0	0.00
TH10C1	On 18/10/2038	Spot Bond	101.98019	8.36032	101.98019	8.28093			0.00	0	0.00
TH10C2	On 18/07/2017	Spot Bond	100.00000	3.47409	100.00000	3.37519			0.00	0	0.00
TH10D1	On 18/10/2038	Spot Bond	102.86169	12.24426	102.86169	12.12712			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
TH10D2	On 18/07/2017	Spot Bond	100.00000	3.47409	100.00000	3.37519				0.00	0	0.00
TH9A10	On 18/07/2016	Spot Bond	101.66078	11.31985	101.66078	11.23657				0.00	0	0.00
THE8A1	On 18/04/2036	Spot Bond	101.48088	6.76742	101.48088	6.71770				0.00	0	0.00
THE8A2	On 18/04/2036	Spot Bond	101.58542	7.28382	101.58542	7.23027				0.00	0	0.00
THE8A3	On 18/04/2036	Spot Bond	105.94334	7.36437	105.94334	7.30816				0.00	0	0.00
THE8B1	On 18/04/2036	Spot Bond	101.79445	8.31393	101.79445	8.25269				0.00	0	0.00
THE8C1	On 18/04/2036	Spot Bond	101.88733	8.77061	101.88733	8.70595				0.00	0	0.00
THE8D1	On 18/04/2036	Spot Bond	102.87096	13.56837	102.87096	13.46748				0.00	0	0.00
THE9A1	On 18/07/2016	Spot Bond	101.59334	11.00577	101.59334	10.92485				0.00	0	0.00
THE9A2	On 18/01/2016	Spot Bond	101.62589	13.27751	101.62589	13.17986				0.00	0	0.00
THE9A3	On 18/07/2016	Spot Bond	101.64915	11.26572	101.64915	11.18284				0.00	0	0.00
THE9A5	On 18/07/2039	Spot Bond	101.62589	7.45540	101.62589	7.40058				0.00	0	0.00
THE9A6	On 18/07/2039	Spot Bond	101.64915	7.56997	101.64915	7.51428				0.00	0	0.00
THE9A7	On 18/07/2039	Spot Bond	101.66078	7.62723	101.66078	7.57112				0.00	0	0.00
THE9A8	On 18/07/2016	Spot Bond	101.61194	11.09245	101.61194	11.01087				0.00	0	0.00
THE9A9	On 18/07/2016	Spot Bond	101.64915	11.26572	101.64915	11.18284				0.00	0	0.00
THE9B1	On 18/07/2016	Spot Bond	101.77704	11.86064	101.77704	11.77329				0.00	0	0.00

Contract Details	Strike	Call / Put	MTM Yield	MarkPrice	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
THE9B2	On 18/07/2039	Spot Bond	101.77704	8.19926	101.77704	8.13887			0.00	0	0.00
THE9B3	On 18/07/2016	Spot Bond	101.77704	11.86064	101.77704	11.77329			0.00	0	0.00
THE9C1	On 18/07/2016	Spot Bond	101.96303	12.72405	101.96303	12.63018			0.00	0	0.00
THE9C2	On 18/07/2039	Spot Bond	102.00952	9.33998	102.00952	9.27106			0.00	0	0.00
THE9C3	On 18/07/2016	Spot Bond	101.95141	12.67015	101.95141	12.57669			0.00	0	0.00
THE9D1	On 18/07/2016	Spot Bond	102.88090	16.95386	102.88090	16.82778			0.00	0	0.00
THE9D2	On 18/07/2039	Spot Bond	102.93896	13.85916	102.93896	13.75605			0.00	0	0.00
THE9D3	On 18/07/2016	Spot Bond	102.91574	17.11340	102.91574	16.98611			0.00	0	0.00
TL13	On 31/12/2013	Spot Bond	100.16956	43.85437	100.16956	43.53594			0.00	0	0.00
TL15	On 29/04/2015	Spot Bond	115.34604	22.45541	115.34604	22.28750		2,768,304,960.00	24,000	2,624,000.00	
TL20	On 22/02/2020	Spot Bond	98.42479	11.50376	98.42479	11.43932		0.00	0	0.00	
TN17	On 14/11/2017	Spot Bond	113.10271	10.17654	113.10271	10.10121		7,690,984,280.00	68,000	997,668,000.00	
TN20	On 17/09/2020	Spot Bond	114.87864	11.76775	114.87864	11.67956		56,406,675,905.04	491,011	279,085,061.00	
TN23	On 06/11/2023	Spot Bond	120.75839	10.14018	120.75839	10.06111		50,315,915,327.74	416,666	85,226,085.00	
TN25	On 19/08/2025	Spot Bond	105.49834	12.06523	105.49834	11.98219		105,498,340,000.00	1,000,000	133,700,000.00	
TN27	On 14/11/2027	Spot Bond	103.04013	9.46856	103.04013	9.40357		317,466,640,530.00	3,081,000	11,883,000.00	
TORQ1	On 15/04/2022	Spot Bond	100.87844	7.50256	100.87844	7.40331		0.00	0	0.00	
TORQ2	On 15/04/2022	Spot Bond	100.89915	7.67788	100.89915	7.57629		0.00	0	0.00	

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
TORQ3	On 15/04/2022	Spot Bond	100.92536	7.89986	100.92536	7.79532				0.00	0	0.00
TORQ4	On 15/04/2022	Spot Bond	100.92812	7.92323	100.92812	7.81837				0.00	0	0.00
TORQ5	On 15/04/2022	Spot Bond	101.05768	9.01998	101.05768	8.90047				0.00	0	0.00
TORQ6	On 15/04/2022	Spot Bond	101.32571	15.30753	101.32571	15.10430				0.00	0	0.00
TPDA01	On 05/04/2015	Spot Bond	100.00000	32.26704	100.00000	31.49619				0.00	0	0.00
TPDA02	On 05/04/2017	Spot Bond	100.00000	16.71083	100.00000	16.31162				0.00	0	0.00
TPDA03	On 05/04/2018	Spot Bond	100.00000	14.32002	100.00000	13.97792				0.00	0	0.00
TR30	On 31/12/2099	Spot Bond	10.00000	99.81278	10.00000	99.73266				0.00	0	0.00
TR31	On 31/12/2099	Spot Bond	9.75000	99.81744	9.75000	99.73931				0.00	0	0.00
TR32	On 31/12/2099	Spot Bond	100.00000	9.82088	100.00000	9.74511				0.00	0	0.00
TSP116	On 09/02/2013	Spot Bond	100.00000	88.59223	100.00000	87.95181				0.00	0	0.00
TSP117	On 23/02/2013	Spot Bond	100.00000	85.68075	100.00000	85.08159				0.00	0	0.00
TSP125	On 23/08/2013	Spot Bond	100.00000	63.15576	100.00000	62.79698				0.00	0	0.00
TSP128	On 07/02/2013	Spot Bond	100.00000	89.02439	100.00000	88.37772				0.00	0	0.00
TSP129	On 07/03/2013	Spot Bond	97.58601	83.66996	97.58601	83.11220				0.00	0	0.00
TSP131	On 03/05/2013	Spot Bond	96.66726	74.38847	96.66726	73.95139				0.00	0	0.00
TSP133	On 03/01/2013	Spot Bond	98.71758	97.36663	98.71758	96.60345				0.00	0	0.00

Contract Details	Strike	Call / Put	MTM Yield	MarkPrice	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
TSP134	On 27/06/2013	Spot Bond	99.76004	70.41860	99.76004	70.01925			0.00	0	0.00
TSP135	On 07/02/2013	Spot Bond	98.31631	89.18921	98.31631	88.55100			0.00	0	0.00
TSP136	On 30/05/2013	Spot Bond	100.00000	69.92337	100.00000	69.52381			0.00	0	100,000,000.00
UG21	On 02/03/2021	Spot Bond	114.88602	12.41831	114.88602	12.32524			0.00	0	0.00
UTR041	On 19/04/2014	Spot Bond	99.85679	43.89198	99.85679	43.57416			0.00	0	0.00
UTR042	On 19/04/2016	Spot Bond	99.84614	14.60929	99.84614	14.50352			0.00	0	0.00
UTR043	On 06/04/2015	Spot Bond	100.02475	24.71650	100.02475	24.53727			0.00	0	0.00
UTR40	On 10/09/2017	Spot Bond	107.51485	13.70228	107.51485	13.60492			0.00	0	0.00
VIP1A5	On 07/11/2013	Spot Bond	100.00000	61.22450	100.00000	60.78063			0.00	0	0.00
VIP1B3	On 07/11/2013	Spot Bond	100.00000	61.47062	100.00000	61.02496			0.00	0	0.00
VIP1C3	On 07/11/2013	Spot Bond	100.00000	61.55266	100.00000	61.10640			0.00	0	0.00
VKE01	On 08/05/2015	Spot Bond	101.12514	21.46998	101.12514	21.26757			0.00	0	0.00
VKE02	On 08/05/2016	Spot Bond	101.16690	13.47271	101.16690	13.34565			0.00	0	0.00
VKE03	On 08/05/2017	Spot Bond	101.16870	10.04436	101.16870	9.94963			0.00	0	0.00
VOD002	On 28/02/2013	Spot Bond	100.00000	89.49275	100.00000	88.87414			0.00	0	0.00
VOD006	On 28/02/2013	Spot Bond	100.00000	89.07440	100.00000	88.45867			0.00	0	0.00
VOYT01	On 09/09/2015	Spot Bond	142.66000	9.05343	142.66000	8.98770			0.00	0	0.00
WS04	On 30/05/2016	Spot Bond	125.92352	13.73932	125.92352	13.62856			2,392,546,880.00	19,000	94,819,000.00

Contract Details	Strike	Call / Put	MTM Yield	MarkPrice	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
WS05	On 01/08/2018	Spot Bond	235.74310	7.42481	235.74310	7.32491			0.00	0	35,350,000.00
WSP1	On 28/05/2015	Spot Bond	110.71509	19.47441	110.71509	19.33272			0.00	0	14,200,000.00
WSP2	On 28/05/2017	Spot Bond	112.63018	10.28103	112.63018	10.20519			0.00	0	81,000,000.00
WSP3	On 28/05/2019	Spot Bond	114.13989	8.69095	114.13989	8.62615			0.00	0	0.00
WSP4	On 28/05/2020	Spot Bond	112.54320	8.64774	112.54320	8.58398			0.00	0	0.00
WSP5	On 28/05/2021	Spot Bond	112.28516	8.59545	112.28516	8.53219			0.00	0	27,000,000.00
Z006	On 31/08/2013	Spot Bond	95.75673	58.63287	95.75673	58.25391			0.00	0	0.00
Z009	On 30/11/2013	Spot Bond	94.53097	48.52496	94.53097	48.21635			0.00	0	0.00
Z014	On 30/06/2015	Spot Bond	86.34739	16.39662	86.34739	16.30095			0.00	0	0.00
Z018	On 31/03/2014	Spot Bond	92.99863	38.01403	92.99863	37.77551			0.00	0	0.00
Z019	On 30/06/2014	Spot Bond	91.84060	31.72556	91.84060	31.53069			0.00	0	0.00
Z020	On 19/10/2015	Spot Bond	85.12782	13.54541	85.12782	13.46646			0.00	0	0.00
Z025	On 30/11/2014	Spot Bond	90.00797	23.76176	90.00797	23.61587			0.00	0	0.00
Z071	On 01/07/2015	Spot Bond	86.33473	16.36832	86.33473	16.27283			0.00	0	75,000,000.00
Z083	On 30/09/2019	Spot Bond	64.79116	2.24391	64.79116	2.23349			0.00	0	0.00
ZA001	On 01/09/2016	Spot Bond	100.00000	7.76069	100.00000	7.71660			0.00	0	0.00
ZA002	On 16/08/2024	Spot Bond	100.00000	0.03125	100.00000	0.03107			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM Yield	MarkPrice	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
ZA003	On 01/09/2016	Spot Bond	100.00000	7.76069	100.00000	7.71660			0.00	0	0.00
ZA007	On 31/03/2015	Spot Bond	100.00000	20.79411	100.00000	20.67598			0.00	0	0.00
ZA008	On 19/03/2015	Spot Bond	100.00000	21.27341	100.00000	21.15256			0.00	0	0.00
ZA009	On 22/04/2015	Spot Bond	100.00000	19.94325	100.00000	19.82996			0.00	0	0.00
ZA010	On 22/04/2015	Spot Bond	100.00000	19.94325	100.00000	19.82996			0.00	0	0.00
ZA011	On 20/05/2015	Spot Bond	100.00000	18.91051	100.00000	18.80308			0.00	0	0.00
ZA012	On 20/05/2015	Spot Bond	100.00000	18.91051	100.00000	18.80308			0.00	0	0.00
ZA013	On 18/06/2015	Spot Bond	100.00000	17.89723	100.00000	17.79556			0.00	0	0.00
ZA014	On 18/06/2015	Spot Bond	100.00000	17.89723	100.00000	17.79556			0.00	0	0.00
ZA015	On 20/07/2015	Spot Bond	100.00000	16.84202	100.00000	16.74634			0.00	0	0.00
ZA016	On 20/07/2015	Spot Bond	100.00000	16.84202	100.00000	16.74634			0.00	0	0.00
ZA017	On 20/08/2015	Spot Bond	100.00000	15.87915	100.00000	15.78894			0.00	0	0.00
ZA018	On 20/08/2015	Spot Bond	100.00000	15.87915	100.00000	15.78894			0.00	0	0.00
ZA019	On 21/09/2015	Spot Bond	100.00000	14.94292	100.00000	14.85803			0.00	0	0.00
ZA020	On 21/09/2015	Spot Bond	100.00000	14.94292	100.00000	14.85803			0.00	0	0.00
ZA021	On 20/10/2015	Spot Bond	100.00000	14.14224	100.00000	14.06190			0.00	0	0.00
ZA022	On 18/11/2015	Spot Bond	100.00000	13.38445	100.00000	13.30842			0.00	0	0.00
ZA023	On 20/04/2016	Spot Bond	100.00000	10.00957	100.00000	9.95271			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM Yield	MarkPrice	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
ZA024	On 20/05/2016	Spot Bond	100.00000	9.45526	100.00000	9.40154			0.00	0	0.00
ZA025	On 21/06/2016	Spot Bond	100.00000	8.89778	100.00000	8.84723			0.00	0	0.00
ZA026	On 21/06/2016	Spot Bond	100.00000	8.89778	100.00000	8.84723			0.00	0	0.00
ZA027	On 20/07/2016	Spot Bond	100.00000	8.42101	100.00000	8.37317			0.00	0	0.00
ZA028	On 19/08/2016	Spot Bond	100.00000	7.95467	100.00000	7.90948			0.00	0	0.00
ZA029	On 20/09/2016	Spot Bond	100.00000	7.48566	100.00000	7.44314			0.00	0	0.00
Total for j-Bonds :								437,675,782,209,944.00	,183,076,985	97 841 126 425.00	
Grand Total:								17,677,807,894,498.00	183,138,000	97 842 485 663.00	