



JOHANNESBURG STOCK EXCHANGE

Interest Rates & Currency Derivatives

Daily MTM Report

Daily summary for: 18/12/2012

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	8.63510	8.63510	8.76640	8.76640		13.41	323,703,993.70	37,487	305,040.00		
\$ / R	On 18/03/2013	Foreign Exchange Future	10.85	Call	11.50270	0.01150	15.87720	0.01588	11.503	23.76	0.00	0	250.00
\$ / R	On 18/03/2013	Foreign Exchange Future	10.85	Put	2,226.40270	2.22640	2,099.47720	2.09948	2,226.403	23.76	0.00	0	0.00
\$ / R	On 18/03/2013	Foreign Exchange Future	11.00	Call	9.98360	0.00998	13.82420	0.01382	9.984	24.37	0.00	0	0.00
\$ / R	On 18/03/2013	Foreign Exchange Future	11.00	Put	2,374.88360	2.37488	2,247.42420	2.24742	2,374.884	24.37	0.00	0	0.00
\$ / R	On 18/03/2013	Foreign Exchange Future	10.00	Call	28.37050	0.02837	37.90930	0.03791	28.371	19.99	0.00	0	21,000.00
\$ / R	On 18/03/2013	Foreign Exchange Future	10.00	Put	1,393.27050	1.39327	1,271.50930	1.27151	1,393.270	19.99	0.00	0	0.00
\$ / R	On 18/03/2013	Foreign Exchange Future	10.20	Call	22.71120	0.02271	30.39820	0.03040	22.711	20.97	0.00	0	250.00
\$ / R	On 18/03/2013	Foreign Exchange Future	10.20	Put	1,587.61120	1.58761	1,463.99820	1.46400	1,587.611	20.97	0.00	0	0.00
\$ / R	On 18/03/2013	Foreign Exchange Future	10.55	Call	15.68360	0.01568	21.50180	0.02150	15.684	22.55	0.00	0	250.00
\$ / R	On 18/03/2013	Foreign Exchange Future	10.55	Put	1,930.58360	1.93058	1,805.10180	1.80510	1,930.584	22.55	0.00	0	0.00
\$ / R	On 18/03/2013	Foreign Exchange Future	9.50	Call	54.58320	0.05458	72.19590	0.07220	54.583	17.55	0.00	0	3,500.00
\$ / R	On 18/03/2013	Foreign Exchange Future	9.50	Put	919.48320	0.91948	805.79590	0.80580	919.483	17.55	0.00	0	0.00
\$ / R	On 18/03/2013	Foreign Exchange Future	9.55	Call	50.79960	0.05080	67.33440	0.06733	50.800	17.79	0.00	0	0.00
\$ / R	On 18/03/2013	Foreign Exchange Future	9.55	Put	965.69960	0.96570	850.93440	0.85093	965.700	17.79	0.00	0	0.00
\$ / R	On 18/03/2013	Foreign Exchange Future	9.60	Call	47.34460	0.04734	62.89290	0.06289	47.345	18.03	0.00	0	200.00
\$ / R	On 18/03/2013	Foreign Exchange Future	9.60	Put	1,012.24460	1.01224	896.49290	0.89649	1,012.245	18.03	0.00	0	0.00

Contract Details			Strike	Call / Put	MTM	Yield	MarkPrice	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
\$ / R	On 18/03/2013	Foreign Exchange Future	9.35	Call	67.93480		0.06793	89.75260	0.08975	67.935	16.78	0.00	0	200.00
\$ / R	On 18/03/2013	Foreign Exchange Future	9.35	Put	782.83480		0.78283	673.35260	0.67335	782.835	16.78	0.00	0	0.00
\$ / R	On 18/03/2013	Foreign Exchange Future	9.41	Call	62.14120		0.06214	82.14290	0.08214	62.141	17.09	0.00	0	2,000.00
\$ / R	On 18/03/2013	Foreign Exchange Future	9.41	Put	837.04120		0.83704	725.74290	0.72574	837.041	17.09	0.00	0	0.00
\$ / R	On 18/03/2013	Foreign Exchange Future	9.45	Call	58.62620		0.05863	77.51880	0.07752	58.626	17.29	0.00	0	1,000.00
\$ / R	On 18/03/2013	Foreign Exchange Future	9.45	Put	873.52620		0.87353	761.11880	0.76112	873.526	17.29	0.00	0	0.00
\$ / R	On 18/03/2013	Foreign Exchange Future	9.25	Call	79.17840		0.07918	104.48410	0.10448	79.178	16.27	0.00	0	7,500.00
\$ / R	On 18/03/2013	Foreign Exchange Future	9.25	Put	694.07840		0.69408	588.08410	0.58808	694.078	16.27	0.00	0	0.00
\$ / R	On 18/03/2013	Foreign Exchange Future	9.30	Call	73.28980		0.07329	96.77450	0.09677	73.290	16.53	0.00	0	10,000.00
\$ / R	On 18/03/2013	Foreign Exchange Future	9.30	Put	738.18980		0.73819	630.37450	0.63037	738.190	16.53	0.00	0	0.00
\$ / R	On 18/03/2013	Foreign Exchange Future	9.32	Call	71.08640		0.07109	93.88750	0.09389	71.086	16.63	0.00	0	2,000.00
\$ / R	On 18/03/2013	Foreign Exchange Future	9.32	Put	755.98640		0.75599	647.48750	0.64749	755.986	16.63	0.00	0	0.00
\$ / R	On 18/03/2013	Foreign Exchange Future	8.85	Call	155.56430		0.15556	203.60210	0.20360	155.564	14.34	0.00	0	200.00
\$ / R	On 18/03/2013	Foreign Exchange Future	8.85	Put	370.46430		0.37046	287.20210	0.28720	370.464	14.34	0.00	0	0.00
\$ / R	On 18/03/2013	Foreign Exchange Future	9.00	Call	119.53670		0.11954	157.59940	0.15760	119.537	15.04	0.00	0	21,000.00
\$ / R	On 18/03/2013	Foreign Exchange Future	9.00	Put	484.43670		0.48444	391.19940	0.39120	484.437	15.04	0.00	0	1,000.00
\$ / R	On 18/03/2013	Foreign Exchange Future	9.10	Call	100.66090		0.10066	133.21420	0.13321	100.661	15.51	0.00	0	10,000.00
\$ / R	On 18/03/2013	Foreign Exchange Future	9.10	Put	565.56090		0.56556	466.81420	0.46681	565.561	15.51	0.00	0	0.00
\$ / R	On 18/03/2013	Foreign Exchange Future	8.60	Call	245.20250		0.24520	319.75300	0.31975	245.203	13.31	0.00	0	0.00
\$ / R	On 18/03/2013	Foreign Exchange Future	8.60	Put	210.10250		0.21010	153.35300	0.15335	210.103	13.31	0.00	0	6,500.00
\$ / R	On 18/03/2013	Foreign Exchange Future	8.70	Call	203.24930		0.20325	266.00280	0.26600	203.249	13.65	0.00	0	0.00
\$ / R	On 18/03/2013	Foreign Exchange Future	8.70	Put	268.14930		0.26815	199.60280	0.19960	268.149	13.65	0.00	0	0.00
\$ / R	On 18/03/2013	Foreign Exchange Future	8.75	Call	185.87960		0.18588	241.77990	0.24178	185.880	13.88	0.00	0	0.00
\$ / R	On 18/03/2013	Foreign Exchange Future	8.75	Put	300.77960		0.30078	225.37990	0.22538	300.780	13.88	0.00	0	5,900.00
\$ / R	On 18/03/2013	Foreign Exchange Future	8.30	Call	421.20270		0.42120	523.33950	0.52334	421.203	12.70	0.00	0	0.00
\$ / R	On 18/03/2013	Foreign Exchange Future	8.30	Put	86.10270		0.08610	56.93950	0.05694	86.103	12.70	0.00	0	7,000.00
\$ / R	On 18/03/2013	Foreign Exchange Future	8.40	Call	355.17080		0.35517	448.64610	0.44865	355.171	12.91	0.00	0	0.00
\$ / R	On 18/03/2013	Foreign Exchange Future	8.40	Put	120.07080		0.12007	82.24610	0.08225	120.071	12.91	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	296.50210		0.29650	380.66690	0.38067	296.502	13.11		0.00	0	0.00
\$ / R	On 18/03/2013	Foreign Exchange Future	8.50	Put	161.40210		0.16140	114.26690	0.11427	161.402	13.11		0.00	0	3,376.00
\$ / R	On 18/03/2013	Foreign Exchange Future	7.95	Call	710.33000		0.71033	834.31190	0.83431	710.330	12.98		0.00	0	0.00
\$ / R	On 18/03/2013	Foreign Exchange Future	7.95	Put	25.23000		0.02523	17.91190	0.01791	25.230	12.98		0.00	0	0.00
\$ / R	On 18/03/2013	Foreign Exchange Future	8.00	Call	665.29570		0.66530	787.75080	0.78775	665.296	12.89		0.00	0	0.00
\$ / R	On 18/03/2013	Foreign Exchange Future	8.00	Put	30.19570		0.03020	21.35080	0.02135	30.196	12.89		0.00	0	10,000.00
\$ / R	On 18/03/2013	Foreign Exchange Future	8.10	Call	577.77080		0.57777	696.42680	0.69643	577.771	12.69		0.00	0	0.00
\$ / R	On 18/03/2013	Foreign Exchange Future	8.10	Put	42.67080		0.04267	30.02680	0.03003	42.671	12.69		0.00	0	180.00
\$ / R	On 18/03/2013	Foreign Exchange Future	7.90	Call	756.08680		0.75609	881.37900	0.88138	756.087	13.08		0.00	0	0.00
\$ / R	On 18/03/2013	Foreign Exchange Future	7.90	Put	20.98680		0.02099	14.97900	0.01498	20.987	13.08		0.00	0	0.00
\$ / R	On 14/06/2013	Foreign Exchange Future			8.73800		8.73800	8.87020	8.87020		14.57		4,185,502.00	479	52,896.00
\$ / R	On 14/06/2013	Foreign Exchange Future	9.40	Call	178.29110		0.17829	212.34860	0.21235	178.291	17.07		0.00	0	300.00
\$ / R	On 14/06/2013	Foreign Exchange Future	9.40	Put	840.29110		0.84029	742.14860	0.74215	840.291	17.07		0.00	0	0.00
\$ / R	On 14/06/2013	Foreign Exchange Future	9.70	Call	135.66010		0.13566	161.64040	0.16164	135.660	18.23		0.00	0	300.00
\$ / R	On 14/06/2013	Foreign Exchange Future	9.70	Put	1,097.66010		1.09766	991.44040	0.99144	1,097.660	18.23		0.00	0	0.00
\$ / R	On 14/06/2013	Foreign Exchange Future	9.85	Call	119.16250		0.11916	142.01010	0.14201	119.163	18.79		0.00	0	500.00
\$ / R	On 14/06/2013	Foreign Exchange Future	9.85	Put	1,231.16250		1.23116	1,121.81010	1.12181	1,231.163	18.79		0.00	0	0.00
\$ / R	On 14/06/2013	Foreign Exchange Future	8.75	Call	348.89600		0.34890	415.80830	0.41581	348.896	14.57		0.00	0	0.00
\$ / R	On 14/06/2013	Foreign Exchange Future	8.75	Put	360.89600		0.36090	295.60830	0.29561	360.896	14.57		0.00	0	500.00
\$ / R	On 14/06/2013	Foreign Exchange Future	8.76	Call	345.10200		0.34510	411.16820	0.41117	345.102	14.61		0.00	0	0.00
\$ / R	On 14/06/2013	Foreign Exchange Future	8.76	Put	367.10200		0.36710	300.96820	0.30097	367.102	14.61		0.00	0	0.00
\$ / R	On 14/06/2013	Foreign Exchange Future	9.30	Call	196.33510		0.19634	233.79890	0.23380	196.335	16.68		0.00	0	0.00
\$ / R	On 14/06/2013	Foreign Exchange Future	9.30	Put	758.33510		0.75834	663.59890	0.66360	758.335	16.68		0.00	0	300.00
\$ / R	On 14/06/2013	Foreign Exchange Future	8.74	Call	352.96400		0.35296	420.49900	0.42050	352.964	14.54		0.00	0	0.00
\$ / R	On 14/06/2013	Foreign Exchange Future	8.74	Put	354.96400		0.35496	290.29900	0.29030	354.964	14.54		0.00	0	0.00
\$ / R	On 16/09/2013	Foreign Exchange Future			8.84660		8.84660	8.98000	8.98000		15.14		0.00	0	22,000.00
\$ / R	On 16/09/2013	Foreign Exchange Future	9.66	Call	248.56280		0.24856	280.69530	0.28070	248.563	17.74		0.00	0	0.00
\$ / R	On 16/09/2013	Foreign Exchange Future	9.66	Put	1,061.96280		1.06196	960.69530	0.96070	1,061.963	17.74		0.00	0	0.00

Contract Details			Strike	Call / Put	MTM	Yield	MarkPrice	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
\$ / R	On 16/09/2013	Foreign Exchange Future	10.20	Call	174.92800		0.17493	195.71970	0.19572	174.928	19.42	0.00	0	500.00
\$ / R	On 16/09/2013	Foreign Exchange Future	10.20	Put	1,528.32800		1.52833	1,415.71970	1.41572	1,528.328	19.42	0.00	0	0.00
\$ / R	On 16/09/2013	Foreign Exchange Future	8.75	Call	499.30800		0.49931	567.44320	0.56744	499.308	14.84	0.00	0	0.00
\$ / R	On 16/09/2013	Foreign Exchange Future	8.75	Put	402.70800		0.40271	337.44320	0.33744	402.708	14.84	0.00	0	500.00
\$ / R	On 16/09/2013	Foreign Exchange Future	9.64	Call	251.99760		0.25200	284.66560	0.28467	251.998	17.68	0.00	0	0.00
\$ / R	On 16/09/2013	Foreign Exchange Future	9.64	Put	1,045.39760		1.04540	944.66560	0.94467	1,045.398	17.68	0.00	0	0.00
\$ / R	On 16/09/2013	Foreign Exchange Future	9.65	Call	250.27190		0.25027	282.67240	0.28267	250.272	17.71	0.00	0	0.00
\$ / R	On 16/09/2013	Foreign Exchange Future	9.65	Put	1,053.67190		1.05367	952.67240	0.95267	1,053.672	17.71	0.00	0	0.00
\$ / R	On 13/12/2013	Foreign Exchange Future			8.94940		8.94940	9.08410	9.08410		15.74	0.00	0	5,542.00
\$ / R	On 13/12/2013	Foreign Exchange Future	9.69	Call	351.50960		0.35151	389.73500	0.38974	351.510	17.81	0.00	0	750.00
\$ / R	On 13/12/2013	Foreign Exchange Future	9.69	Put	1,092.10960		1.09211	995.63500	0.99564	1,092.110	17.81	0.00	0	0.00
\$ / R	On 13/12/2013	Foreign Exchange Future	10.27	Call	256.88140		0.25688	284.27540	0.28428	256.881	19.40	0.00	0	750.00
\$ / R	On 13/12/2013	Foreign Exchange Future	10.27	Put	1,577.48140		1.57748	1,470.17540	1.47018	1,577.481	19.40	0.00	0	0.00
\$ / R	On 13/12/2013	Foreign Exchange Future	8.98	Call	547.02470		0.54702	606.85550	0.60686	547.025	15.82	0.00	0	0.00
\$ / R	On 13/12/2013	Foreign Exchange Future	8.98	Put	575.52470		0.57552	500.65550	0.50066	575.525	15.82	0.00	0	0.00
\$ / R	On 13/12/2013	Foreign Exchange Future	9.00	Call	539.08070		0.53908	598.19300	0.59819	539.081	15.88	0.00	0	0.00
\$ / R	On 13/12/2013	Foreign Exchange Future	9.00	Put	589.68070		0.58968	514.09300	0.51409	589.681	15.88	0.00	0	750.00
\$ / R	On 13/12/2013	Foreign Exchange Future	9.03	Call	529.25180		0.52925	587.47330	0.58747	529.252	15.96	0.00	0	0.00
\$ / R	On 13/12/2013	Foreign Exchange Future	9.03	Put	607.75180		0.60775	531.27330	0.53127	607.752	15.96	0.00	0	0.00
\$ / R	On 13/12/2013	Foreign Exchange Future	8.75	Call	636.84670		0.63685	705.50580	0.70551	636.847	15.17	0.00	0	0.00
\$ / R	On 13/12/2013	Foreign Exchange Future	8.75	Put	437.44670		0.43745	371.40580	0.37141	437.447	15.17	0.00	0	750.00
\$ / R	On 13/12/2013	Foreign Exchange Future	8.90	Call	575.98170		0.57598	638.62810	0.63863	575.982	15.60	0.00	0	0.00
\$ / R	On 13/12/2013	Foreign Exchange Future	8.90	Put	526.58170		0.52658	454.52810	0.45453	526.582	15.60	0.00	0	0.00
\$ / R	On 13/12/2013	Foreign Exchange Future	8.93	Call	565.43980		0.56544	627.02370	0.62702	565.440	15.68	0.00	0	0.00
\$ / R	On 13/12/2013	Foreign Exchange Future	8.93	Put	543.93980		0.54394	470.82370	0.47082	543.940	15.68	0.00	0	0.00
\$ / R	On 13/12/2013	Foreign Exchange Future	8.00	Call	1,091.83690		1.09184	1,206.65120	1.20665	1,091.837	14.12	0.00	0	0.00
\$ / R	On 13/12/2013	Foreign Exchange Future	8.00	Put	142.43690		0.14244	122.55120	0.12255	142.437	14.12	0.00	0	0.00
\$ / R	On 12/12/2014	Foreign Exchange Future			9.11730		9.11730	9.24970	9.24970		16.24	0.00	0	0.00

Contract Details			Strike	Call / Put	MTM	Yield	MarkPrice	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
\$ / R	On 12/12/2014	Foreign Exchange Future	8.55	Call	1,061.35390		1.06135	1,130.94390	1.13094	1,061.354	15.01	0.00	0	0.00
\$ / R	On 12/12/2014	Foreign Exchange Future	8.55	Put	494.05390		0.49405	431.24390	0.43124	494.054	15.01	0.00	0	0.00
\$ / R	On 12/12/2014	Foreign Exchange Future	9.60	Call	676.19640		0.67620	717.31870	0.71732	676.196	17.10	0.00	0	0.00
\$ / R	On 12/12/2014	Foreign Exchange Future	9.60	Put	1,158.89640		1.15890	1,067.61870	1.06762	1,158.896	17.10	0.00	0	0.00
\$ / R	On 12/12/2014	Foreign Exchange Future	8.00	Call	1,396.48100		1.39648	1,492.19070	1.49219	1,396.481	14.62	0.00	0	200.00
\$ / R	On 12/12/2014	Foreign Exchange Future	8.00	Put	279.18100		0.27918	242.49070	0.24249	279.181	14.62	0.00	0	0.00
\$ / R	On 12/12/2014	Foreign Exchange Future	8.45	Call	1,114.42010		1.11442	1,187.00480	1.18700	1,114.420	14.89	0.00	0	0.00
\$ / R	On 12/12/2014	Foreign Exchange Future	8.45	Put	447.12010		0.44712	387.30480	0.38730	447.120	14.89	0.00	0	0.00
\$ / R	On 12/12/2014	Foreign Exchange Future	8.50	Call	1,087.57620		1.08758	1,158.65460	1.15865	1,087.576	14.95	0.00	0	0.00
\$ / R	On 12/12/2014	Foreign Exchange Future	8.50	Put	470.27620		0.47028	408.95460	0.40895	470.276	14.95	0.00	0	0.00
\$ / R	On 14/12/2015	Foreign Exchange Future			9.83170		9.83170	9.95130	9.95130		17.67	0.00	0	0.00
\$ / R	On 14/12/2015	Foreign Exchange Future	9.15	Call	1,455.46090		1.45546	1,515.85270	1.51585	1,455.461	16.57	0.00	0	0.00
\$ / R	On 14/12/2015	Foreign Exchange Future	9.15	Put	773.76090		0.77376	714.55270	0.71455	773.761	16.57	0.00	0	0.00
\$ / R	On 14/12/2015	Foreign Exchange Future	9.20	Call	1,435.61940		1.43562	1,494.84350	1.49484	1,435.619	16.68	0.00	0	0.00
\$ / R	On 14/12/2015	Foreign Exchange Future	9.20	Put	803.91940		0.80392	743.54350	0.74354	803.919	16.68	0.00	0	0.00
\$ / R	On 14/12/2015	Foreign Exchange Future	9.25	Call	1,416.26070		1.41626	1,474.32140	1.47432	1,416.261	16.80	0.00	0	0.00
\$ / R	On 14/12/2015	Foreign Exchange Future	9.25	Put	834.56070		0.83456	773.02140	0.77302	834.561	16.80	0.00	0	0.00
\$ / R MAXI	On 18/03/2013	Foreign Exchange Future			8.63510		8.63510	8.76640	8.76640		13.41	0.00	0	1,432.00
\$ / R MAXI	On 18/03/2013	Foreign Exchange Future	8.69	Call	20,691.49260		0.20691	27,105.65960	0.27106	20,691.493	13.60	0.00	0	0.00
\$ / R MAXI	On 18/03/2013	Foreign Exchange Future	8.69	Put	26,181.49260		0.26181	19,465.65960	0.19466	26,181.493	13.60	0.00	0	0.00
\$ / R MAXI	On 18/03/2013	Foreign Exchange Future	8.74	Call	18,922.92940		0.18923	24,648.60500	0.24649	18,922.929	13.83	0.00	0	0.00
\$ / R MAXI	On 18/03/2013	Foreign Exchange Future	8.74	Put	29,412.92940		0.29413	22,008.60500	0.22009	29,412.929	13.83	0.00	0	0.00
\$ / R MAXI	On 18/03/2013	Foreign Exchange Future	8.75	Call	18,587.95780		0.18588	24,177.99480	0.24178	18,587.958	13.88	0.00	0	0.00
\$ / R MAXI	On 18/03/2013	Foreign Exchange Future	8.75	Put	30,077.95780		0.30078	22,537.99480	0.22538	30,077.958	13.88	0.00	0	0.00
\$ / R MAXI	On 18/03/2013	Foreign Exchange Future	8.76	Call	18,259.03520		0.18259	23,766.20620	0.23766	18,259.035	13.93	0.00	0	0.00
\$ / R MAXI	On 18/03/2013	Foreign Exchange Future	8.76	Put	30,749.03520		0.30749	23,126.20620	0.23126	30,749.035	13.93	0.00	0	0.00
\$ / R MAXI	On 18/03/2013	Foreign Exchange Future	9.02	Call	11,546.67780		0.11547	15,235.62120	0.15236	11,546.678	15.13	0.00	0	97.00
\$ / R MAXI	On 18/03/2013	Foreign Exchange Future	9.02	Put	50,036.67780		0.50037	40,595.62120	0.40596	50,036.678	15.13	0.00	0	0.00

Contract Details			Strike	Call / Put	MTM	Yield	MarkPrice	Previous MTM	Previous Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
\$ / R MAXI	On 14/06/2013	Foreign Exchange Future			8.73800		8.73800	8.87020	8.87020		14.57		0.00	0	10.00
\$ / R MAXI	On 14/06/2013	Foreign Exchange Future	8.75	Call	34,889.60080		0.34890	41,580.82930	0.41581	34,889.601	14.57		0.00	0	0.00
\$ / R MAXI	On 14/06/2013	Foreign Exchange Future	8.75	Put	36,089.60080		0.36090	29,560.82930	0.29561	36,089.601	14.57		0.00	0	0.00
\$ / R MAXI	On 14/06/2013	Foreign Exchange Future	8.76	Call	34,510.20360		0.34510	41,116.81900	0.41117	34,510.204	14.61		0.00	0	0.00
\$ / R MAXI	On 14/06/2013	Foreign Exchange Future	8.76	Put	36,710.20360		0.36710	30,096.81900	0.30097	36,710.204	14.61		0.00	0	0.00
\$ / R MAXI	On 14/06/2013	Foreign Exchange Future	8.74	Call	35,296.39570		0.35296	42,049.90460	0.42050	35,296.396	14.54		0.00	0	0.00
\$ / R MAXI	On 14/06/2013	Foreign Exchange Future	8.74	Put	35,496.39570		0.35496	29,029.90460	0.29030	35,496.396	14.54		0.00	0	0.00
\$ / R MAXI	On 16/09/2013	Foreign Exchange Future			8.84660		8.84660	8.98000	8.98000		15.14		0.00	0	0.00
\$ / R MAXI	On 16/09/2013	Foreign Exchange Future	8.90	Call	44,096.74030		0.44097	50,138.54900	0.50139	44,096.740	15.30		0.00	0	0.00
\$ / R MAXI	On 16/09/2013	Foreign Exchange Future	8.90	Put	49,436.74030		0.49437	42,138.54900	0.42139	49,436.740	15.30		0.00	0	0.00
\$ / R MAXI	On 16/09/2013	Foreign Exchange Future	8.91	Call	43,739.71510		0.43740	49,733.62950	0.49734	43,739.715	15.33		0.00	0	0.00
\$ / R MAXI	On 16/09/2013	Foreign Exchange Future	8.91	Put	50,079.71510		0.50080	42,733.62950	0.42734	50,079.715	15.33		0.00	0	0.00
\$ / R MAXI	On 16/09/2013	Foreign Exchange Future	8.89	Call	44,457.16850		0.44457	50,552.09870	0.50552	44,457.168	15.27		0.00	0	0.00
\$ / R MAXI	On 16/09/2013	Foreign Exchange Future	8.89	Put	48,797.16850		0.48797	41,552.09870	0.41552	48,797.168	15.27		0.00	0	0.00
£ / R	On 18/03/2013	Foreign Exchange Future			14.00750		14.00750	14.12690	14.12690		10.40		4,272,287.50	305	9,601.00
£ / R	On 18/03/2013	Foreign Exchange Future	13.34	Call	727.09230		0.72709	836.18390	0.83618	727.092	10.07		0.00	0	0.00
£ / R	On 18/03/2013	Foreign Exchange Future	13.34	Put	59.59230		0.05959	49.28390	0.04928	59.592	10.07		0.00	0	0.00
£ / R	On 18/03/2013	Foreign Exchange Future	13.35	Call	718.90450		0.71890	827.23680	0.82724	718.904	10.08		0.00	0	0.00
£ / R	On 18/03/2013	Foreign Exchange Future	13.35	Put	61.40450		0.06140	50.33680	0.05034	61.404	10.08		0.00	0	0.00
£ / R	On 18/03/2013	Foreign Exchange Future	13.36	Call	710.75950		0.71076	818.31300	0.81831	710.759	10.08		0.00	0	0.00
£ / R	On 18/03/2013	Foreign Exchange Future	13.36	Put	63.25950		0.06326	51.41300	0.05141	63.259	10.08		0.00	0	0.00
£ / R	On 18/03/2013	Foreign Exchange Future	14.40	Call	161.22730		0.16123	215.90960	0.21591	161.227	11.37		0.00	0	0.00
£ / R	On 18/03/2013	Foreign Exchange Future	14.40	Put	553.72730		0.55373	489.00960	0.48901	553.727	11.37		0.00	0	0.00
£ / R	On 18/03/2013	Foreign Exchange Future	13.53	Call	579.02540		0.57903	678.96330	0.67896	579.025	10.17		0.00	0	0.00
£ / R	On 18/03/2013	Foreign Exchange Future	13.53	Put	101.52540		0.10153	82.06330	0.08206	101.525	10.17		0.00	0	0.00
£ / R	On 18/03/2013	Foreign Exchange Future	13.70	Call	461.44650		0.46145	554.93560	0.55494	461.447	10.25		0.00	0	0.00
£ / R	On 18/03/2013	Foreign Exchange Future	13.70	Put	153.94650		0.15395	128.03560	0.12804	153.946	10.25		0.00	0	200.00
£ / R	On 18/03/2013	Foreign Exchange Future	13.90	Call	343.14160		0.34314	427.91090	0.42791	343.142	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	235.64160		0.23564	201.01090	0.20101	235.642	10.35	0.00	0	0.00
£ / R	On 14/06/2013	Foreign Exchange Future			14.17020		14.17020	14.28970	14.28970		12.05	0.00	0	2,257.00
£ / R	On 14/06/2013	Foreign Exchange Future	14.80	Call	284.73220		0.28473	325.56100	0.32556	284.732	13.45	0.00	0	200.00
£ / R	On 14/06/2013	Foreign Exchange Future	14.80	Put	914.53220		0.91453	835.86100	0.83586	914.532	13.45	0.00	0	0.00
£ / R	On 14/06/2013	Foreign Exchange Future	15.30	Call	192.52440		0.19252	223.35890	0.22336	192.524	14.49	0.00	0	200.00
£ / R	On 14/06/2013	Foreign Exchange Future	15.30	Put	1,322.32440		1.32232	1,233.65890	1.23366	1,322.324	14.49	0.00	0	0.00
£ / R	On 14/06/2013	Foreign Exchange Future	14.34	Call	414.33800		0.41434	467.49270	0.46749	414.338	12.46	0.00	0	0.00
£ / R	On 14/06/2013	Foreign Exchange Future	14.34	Put	584.13800		0.58414	517.79270	0.51779	584.138	12.46	0.00	0	0.00
£ / R	On 14/06/2013	Foreign Exchange Future	14.40	Call	394.25140		0.39425	445.57050	0.44557	394.251	12.59	0.00	0	0.00
£ / R	On 14/06/2013	Foreign Exchange Future	14.40	Put	624.05140		0.62405	555.87050	0.55587	624.051	12.59	0.00	0	0.00
£ / R	On 14/06/2013	Foreign Exchange Future	14.65	Call	321.23140		0.32123	365.65910	0.36566	321.231	13.13	0.00	0	0.00
£ / R	On 14/06/2013	Foreign Exchange Future	14.65	Put	801.03140		0.80103	725.95910	0.72596	801.031	13.13	0.00	0	200.00
£ / R	On 14/06/2013	Foreign Exchange Future	13.79	Call	665.68250		0.66568	739.99650	0.74000	665.683	11.56	0.00	0	0.00
£ / R	On 14/06/2013	Foreign Exchange Future	13.79	Put	285.48250		0.28548	240.29650	0.24030	285.483	11.56	0.00	0	0.00
£ / R	On 14/06/2013	Foreign Exchange Future	13.80	Call	660.03230		0.66003	734.02020	0.73402	660.032	11.58	0.00	0	0.00
£ / R	On 14/06/2013	Foreign Exchange Future	13.80	Put	289.83230		0.28983	244.32020	0.24432	289.832	11.58	0.00	0	0.00
£ / R	On 14/06/2013	Foreign Exchange Future	13.81	Call	654.41610		0.65442	728.07890	0.72808	654.416	11.59	0.00	0	0.00
£ / R	On 14/06/2013	Foreign Exchange Future	13.81	Put	294.21610		0.29422	248.37890	0.24838	294.216	11.59	0.00	0	0.00
£ / R	On 14/06/2013	Foreign Exchange Future	12.00	Call	2,187.08890		2.18709	2,304.84680	2.30485	2,187.089	13.18	0.00	0	0.00
£ / R	On 14/06/2013	Foreign Exchange Future	12.00	Put	16.88890		0.01689	15.14680	0.01515	16.889	13.18	0.00	0	699.00
£ / R	On 14/06/2013	Foreign Exchange Future	13.00	Call	1,236.43100		1.23643	1,339.88190	1.33988	1,236.431	10.89	0.00	0	0.00
£ / R	On 14/06/2013	Foreign Exchange Future	13.00	Put	66.23100		0.06623	50.18190	0.05018	66.231	10.89	0.00	0	699.00
£ / R	On 16/09/2013	Foreign Exchange Future			14.34220		14.34220	14.46240	14.46240		12.67	0.00	0	0.00
£ / R	On 16/09/2013	Foreign Exchange Future	14.75	Call	487.31850		0.48732	535.96410	0.53596	487.318	13.42	0.00	0	0.00
£ / R	On 16/09/2013	Foreign Exchange Future	14.75	Put	895.11850		0.89512	823.56410	0.82356	895.119	13.42	0.00	0	0.00
£ / R	On 16/09/2013	Foreign Exchange Future	14.76	Call	484.41110		0.48441	532.82650	0.53283	484.411	13.43	0.00	0	0.00
£ / R	On 16/09/2013	Foreign Exchange Future	14.76	Put	902.21110		0.90221	830.42650	0.83043	902.211	13.43	0.00	0	0.00
£ / R	On 16/09/2013	Foreign Exchange Future	14.74	Call	490.24140		0.49024	539.11840	0.53912	490.241	13.40	0.00	0	0.00

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest	
£ / R	On 16/09/2013	Foreign Exchange Future	14.74	Put	888.04140	0.88804	816.71840	0.81672	888.041	13.40	0.00	0	0.00
£ / R	On 13/12/2013	Foreign Exchange Future			14.50530	14.50530	14.62650	14.62650		13.54	0.00	0	0.00
£ / R	On 13/12/2013	Foreign Exchange Future	14.90	Call	643.61920	0.64362	691.71040	0.69171	643.619	14.19	0.00	0	0.00
£ / R	On 13/12/2013	Foreign Exchange Future	14.90	Put	1,038.31920	1.03832	965.21040	0.96521	1,038.319	14.19	0.00	0	0.00
£ / R	On 13/12/2013	Foreign Exchange Future	14.91	Call	640.58730	0.64059	688.48150	0.68848	640.587	14.21	0.00	0	0.00
£ / R	On 13/12/2013	Foreign Exchange Future	14.91	Put	1,045.28730	1.04529	971.98150	0.97198	1,045.287	14.21	0.00	0	0.00
£ / R	On 13/12/2013	Foreign Exchange Future	14.89	Call	646.66850	0.64667	694.95750	0.69496	646.668	14.18	0.00	0	0.00
£ / R	On 13/12/2013	Foreign Exchange Future	14.89	Put	1,031.36850	1.03137	958.45750	0.95846	1,031.369	14.18	0.00	0	0.00
¥ / R	On 18/03/2013	Foreign Exchange Future			0.10290	0.10290	0.10510	0.10510		13.87	2,572.50	25	24,111.00
¥ / R	On 18/03/2013	Foreign Exchange Future	0.09	Call	1,301.01350	0.01301	1,519.20650	0.01519	1,301.014	15.19	0.00	0	0.00
¥ / R	On 18/03/2013	Foreign Exchange Future	0.09	Put	11.01350	0.00011	9.20650	0.00009	11.013	15.19	0.00	0	0.00
¥ / R	On 18/03/2013	Foreign Exchange Future	0.10	Call	447.25940	0.00447	622.95660	0.00623	447.259	13.87	0.00	0	0.00
¥ / R	On 18/03/2013	Foreign Exchange Future	0.10	Put	157.25940	0.00157	112.95660	0.00113	157.259	13.87	0.00	0	0.00
¥ / R	On 18/03/2013	Foreign Exchange Future	0.11	Call	89.51620	0.00090	148.65190	0.00149	89.516	15.65	0.00	0	0.00
¥ / R	On 18/03/2013	Foreign Exchange Future	0.11	Put	799.51620	0.00800	638.65190	0.00639	799.516	15.65	0.00	0	0.00
¥ / R	On 14/06/2013	Foreign Exchange Future			0.10420	0.10420	0.10650	0.10650		15.63	0.00	0	13,593.00
¥ / R	On 14/06/2013	Foreign Exchange Future	0.09	Call	1,472.29420	0.01472	1,693.06380	0.01693	1,472.294	16.37	0.00	0	0.00
¥ / R	On 14/06/2013	Foreign Exchange Future	0.09	Put	52.29420	0.00052	43.06380	0.00043	52.294	16.37	0.00	0	0.00
¥ / R	On 14/06/2013	Foreign Exchange Future	0.10	Call	685.45140	0.00685	860.70980	0.00861	685.451	15.63	0.00	0	0.00
¥ / R	On 14/06/2013	Foreign Exchange Future	0.10	Put	265.45140	0.00265	210.70980	0.00211	265.451	15.63	0.00	0	0.00
¥ / R	On 14/06/2013	Foreign Exchange Future	0.11	Call	271.83930	0.00272	361.29090	0.00361	271.839	17.12	0.00	0	0.00
¥ / R	On 14/06/2013	Foreign Exchange Future	0.11	Put	851.83930	0.00852	711.29090	0.00711	851.839	17.12	0.00	0	0.00
€ / R	On 18/03/2013	Foreign Exchange Future			11.39140	11.39140	11.48530	11.48530		10.90	19,524,859.60	1,714	32,138.00
€ / R	On 18/03/2013	Foreign Exchange Future	11.00	Call	476.53240	0.47653	563.74990	0.56375	476.532	10.36	0.00	0	0.00
€ / R	On 18/03/2013	Foreign Exchange Future	11.00	Put	85.13240	0.08513	78.44990	0.07845	85.132	10.36	0.00	0	1,250.00
€ / R	On 18/03/2013	Foreign Exchange Future	11.01	Call	469.36900	0.46937	556.19910	0.55620	469.369	10.37	0.00	0	0.00
€ / R	On 18/03/2013	Foreign Exchange Future	11.01	Put	87.96900	0.08797	80.89910	0.08090	87.969	10.37	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
€ / R	On 18/03/2013	Foreign Exchange Future	12.64	Call	31.53650		0.03154	43.73890	0.04374	31.537	14.83	0.00	0	27,600.00
€ / R	On 18/03/2013	Foreign Exchange Future	12.64	Put	1,280.13650		1.28014	1,198.43890	1.19844	1,280.136	14.83	0.00	0	0.00
€ / R	On 18/03/2013	Foreign Exchange Future	10.97	Call	498.40200		0.49840	586.72310	0.58672	498.402	10.32	0.00	0	0.00
€ / R	On 18/03/2013	Foreign Exchange Future	10.97	Put	77.00200		0.07700	71.42310	0.07142	77.002	10.32	0.00	0	0.00
€ / R	On 18/03/2013	Foreign Exchange Future	10.99	Call	483.76040		0.48376	571.35560	0.57136	483.760	10.35	0.00	0	0.00
€ / R	On 18/03/2013	Foreign Exchange Future	10.99	Put	82.36040		0.08236	76.05560	0.07606	82.360	10.35	0.00	0	0.00
€ / R	On 14/06/2013	Foreign Exchange Future			11.53750		11.53750	11.63180	11.63180		12.25	0.00	0	34,915.00
€ / R	On 14/06/2013	Foreign Exchange Future	11.24	Call	538.34290		0.53834	609.16930	0.60917	538.343	11.69	0.00	0	0.00
€ / R	On 14/06/2013	Foreign Exchange Future	11.24	Put	240.84290		0.24084	217.36930	0.21737	240.843	11.69	0.00	0	0.00
€ / R	On 14/06/2013	Foreign Exchange Future	11.25	Call	532.80840		0.53281	603.23110	0.60323	532.808	11.71	0.00	0	0.00
€ / R	On 14/06/2013	Foreign Exchange Future	11.25	Put	245.30840		0.24531	221.43110	0.22143	245.308	11.71	0.00	0	0.00
€ / R	On 14/06/2013	Foreign Exchange Future	11.26	Call	527.32300		0.52732	597.33420	0.59733	527.323	11.73	0.00	0	0.00
€ / R	On 14/06/2013	Foreign Exchange Future	11.26	Put	249.82300		0.24982	225.53420	0.22553	249.823	11.73	0.00	0	0.00
€ / R	On 16/09/2013	Foreign Exchange Future			11.69340		11.69340	11.78890	11.78890		13.11	0.00	0	23,020.00
€ / R	On 16/09/2013	Foreign Exchange Future	11.99	Call	423.10210		0.42310	467.50270	0.46750	423.102	13.71	0.00	0	0.00
€ / R	On 16/09/2013	Foreign Exchange Future	11.99	Put	719.70210		0.71970	668.60270	0.66860	719.702	13.71	0.00	0	0.00
€ / R	On 16/09/2013	Foreign Exchange Future	12.00	Call	420.00600		0.42001	464.12290	0.46412	420.006	13.73	0.00	0	0.00
€ / R	On 16/09/2013	Foreign Exchange Future	12.00	Put	726.60600		0.72661	675.22290	0.67522	726.606	13.73	0.00	0	0.00
€ / R	On 16/09/2013	Foreign Exchange Future	12.01	Call	416.93500		0.41694	460.76950	0.46077	416.935	13.76	0.00	0	0.00
€ / R	On 16/09/2013	Foreign Exchange Future	12.01	Put	733.53500		0.73353	681.86950	0.68187	733.535	13.76	0.00	0	0.00
€ / R	On 13/12/2013	Foreign Exchange Future			11.84270		11.84270	11.93890	11.93890		13.90	0.00	0	435.00
€ / R	On 13/12/2013	Foreign Exchange Future	11.20	Call	962.96670		0.96297	1,029.30640	1.02931	962.967	12.86	0.00	0	0.00
€ / R	On 13/12/2013	Foreign Exchange Future	11.20	Put	320.26670		0.32027	290.40640	0.29041	320.267	12.86	0.00	0	0.00
€ / R	On 13/12/2013	Foreign Exchange Future	11.44	Call	829.44340		0.82944	884.56450	0.88456	829.443	13.21	0.00	0	0.00
€ / R	On 13/12/2013	Foreign Exchange Future	11.44	Put	429.74340		0.42974	388.66450	0.38866	429.743	13.21	0.00	0	0.00
€ / R	On 13/12/2013	Foreign Exchange Future	11.49	Call	804.69750		0.80470	858.53850	0.85854	804.698	13.29	0.00	0	0.00
€ / R	On 13/12/2013	Foreign Exchange Future	11.49	Put	454.99750		0.45500	412.63850	0.41264	454.998	13.29	0.00	0	0.00
€ / R	On 13/12/2013	Foreign Exchange Future	11.54	Call	780.67520		0.78068	833.25310	0.83325	780.675	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 13/12/2013	Foreign Exchange Future	11.54	Put	480.97520		0.48098	437.35310	0.43735	480.975	13.38	0.00	0	0.00
2025	On 07/02/2013	Bond Future			114.09045		114.09045	114.07150	114.07150			0.00	0	0.00
2025	On 07/02/2013	Bond Future	110.99	Call	3,100.45000		3.10045	3,081.50000	3.08150	3,100.450		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	3,090.45000		3.09045	3,071.50000	3.07150	3,090.450		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	3,080.45000		3.08045	3,061.50000	3.06150	3,080.450		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			113.43564		113.43564	113.41454	113.41454			0.00	0	0.00
2038	On 07/02/2013	Bond Future	105.99	Call	7,445.64000		7.44564	7,424.54000	7.42454	7,445.640		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	7,435.64000		7.43564	7,414.54000	7.41454	7,435.640		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	7,425.64000		7.42564	7,404.54000	7.40454	7,425.640		0.00	0	0.00
2038	On 07/02/2013	Bond Future	106.01	Put	0.00000		0.00000	0.00000	0.00000	0.000		0.00	0	0.00
2050	On 07/02/2013	Bond Future			118.47786		118.47786	118.45261	118.45261			0.00	0	122.00
2050	On 07/02/2013	Bond Future	112.99	Call	5,487.86000		5.48786	5,462.61000	5.46261	5,487.860		0.00	0	0.00
2050	On 07/02/2013	Bond Future	112.99	Put	0.00000		0.00000	0.00000	0.00000	0.000		0.00	0	0.00
2050	On 07/02/2013	Bond Future	113.00	Call	5,477.86000		5.47786	5,452.61000	5.45261	5,477.860		0.00	0	0.00
2050	On 07/02/2013	Bond Future	113.00	Put	0.00000		0.00000	0.00000	0.00000	0.000		0.00	0	0.00
2050	On 07/02/2013	Bond Future	113.01	Call	5,467.86000		5.46786	5,442.61000	5.44261	5,467.860		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			487.37400		487.37400	486.44700	486.44700			0.00	0	12.00
AL7T	On 02/05/2013	Index Future			493.49000		493.49000	492.54500	492.54500			0.00	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			434.92100		434.92100	433.99500	433.99500				0.00	0	1,076.00
ALBI	On 02/05/2013	Index Future			440.37900		440.37900	439.43600	439.43600				0.00	0	0.00
AU\$ / R	On 18/03/2013	Foreign Exchange Future			9.02500		9.02500	9.17420	9.17420		9.27		324,900.00	36	8,120.00
AU\$ / R	On 18/03/2013	Foreign Exchange Future	8.51	Call	537.73210		0.53773	680.07580	0.68008	537.732	9.70		0.00	0	0.00
AU\$ / R	On 18/03/2013	Foreign Exchange Future	8.51	Put	22.73210		0.02273	15.87580	0.01588	22.732	9.70		0.00	0	0.00
AU\$ / R	On 18/03/2013	Foreign Exchange Future	8.32	Call	718.69760		0.71870	864.61680	0.86462	718.698	10.67		0.00	0	0.00
AU\$ / R	On 18/03/2013	Foreign Exchange Future	8.32	Put	12.29760		0.01230	9.01680	0.00902	12.298	10.67		0.00	0	0.00
AU\$ / R	On 18/03/2013	Foreign Exchange Future	8.37	Call	670.80640		0.67081	816.02860	0.81603	670.806	10.41		0.00	0	0.00
AU\$ / R	On 18/03/2013	Foreign Exchange Future	8.37	Put	14.40640		0.01441	10.42860	0.01043	14.406	10.41		0.00	0	0.00
AU\$ / R	On 18/03/2013	Foreign Exchange Future	8.42	Call	623.30400		0.62330	767.68130	0.76768	623.304	10.16		0.00	0	0.00
AU\$ / R	On 18/03/2013	Foreign Exchange Future	8.42	Put	16.90400		0.01690	12.08130	0.01208	16.904	10.16		0.00	0	0.00
AU\$ / R	On 14/06/2013	Foreign Exchange Future			9.07540		9.07540	9.22450	9.22450				934,766.20	103	8,110.00
AU\$ / R	On 14/06/2013	Foreign Exchange Future	8.76	Call	315.40000		0.31540	464.50000	0.46450	315.400			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	335.40000		0.33540	484.50000	0.48450	335.400			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	325.40000		0.32540	474.50000	0.47450	325.400			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			9.12840		9.12840	9.27670	9.27670		11.40		0.00	0	2,750.00
AU\$ / R	On 16/09/2013	Foreign Exchange Future	8.91	Call	463.62450		0.46362	558.37270	0.55837	463.624	11.06		0.00	0	0.00
AU\$ / R	On 16/09/2013	Foreign Exchange Future	8.91	Put	245.22450		0.24522	191.67270	0.19167	245.225	11.06		0.00	0	0.00
AU\$ / R	On 16/09/2013	Foreign Exchange Future	8.89	Call	474.51250		0.47451	570.73350	0.57073	474.513	11.03		0.00	0	0.00
AU\$ / R	On 16/09/2013	Foreign Exchange Future	8.89	Put	236.11250		0.23611	184.03350	0.18403	236.113	11.03		0.00	0	0.00
AU\$ / R	On 16/09/2013	Foreign Exchange Future	8.90	Call	469.04400		0.46904	564.52930	0.56453	469.044	11.05		0.00	0	0.00
AU\$ / R	On 16/09/2013	Foreign Exchange Future	8.90	Put	240.64400		0.24064	187.82930	0.18783	240.644	11.05		0.00	0	0.00
AU\$ / R	On 13/12/2013	Foreign Exchange Future			9.17820		9.17820	9.32660	9.32660		11.83		0.00	0	400.00
AU\$ / R	On 13/12/2013	Foreign Exchange Future	9.48	Call	325.10370		0.32510	382.22090	0.38222	325.104	12.46		0.00	0	0.00
AU\$ / R	On 13/12/2013	Foreign Exchange Future	9.48	Put	626.90370		0.62690	535.62090	0.53562	626.904	12.46		0.00	0	0.00

Contract Details			Strike	Call / Put	MTM	Yield	MarkPrice	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
AU\$ / R	On 13/12/2013	Foreign Exchange Future	9.46	Call	331.01330		0.33101	389.13960	0.38914	331.013	12.42	0.00	0	0.00
AU\$ / R	On 13/12/2013	Foreign Exchange Future	9.46	Put	612.81330		0.61281	522.53960	0.52254	612.813	12.42	0.00	0	0.00
AU\$ / R	On 13/12/2013	Foreign Exchange Future	9.47	Call	328.04540		0.32805	385.66360	0.38566	328.045	12.44	0.00	0	0.00
AU\$ / R	On 13/12/2013	Foreign Exchange Future	9.47	Put	619.84540		0.61985	529.06360	0.52906	619.845	12.44	0.00	0	0.00
AU\$ / R	On 14/12/2015	Foreign Exchange Future			9.53560		9.53560	9.64200	9.64200		14.14	0.00	0	0.00
AU\$ / R	On 14/12/2015	Foreign Exchange Future	7.25	Call	2,406.83750		2.40684	2,505.56490	2.50556	2,406.838	13.74	0.00	0	0.00
AU\$ / R	On 14/12/2015	Foreign Exchange Future	7.25	Put	121.23750		0.12124	113.56490	0.11356	121.238	13.74	0.00	0	0.00
AU\$ / R	On 14/12/2015	Foreign Exchange Future	7.30	Call	2,363.40370		2.36340	2,461.77270	2.46177	2,363.404	13.70	0.00	0	0.00
AU\$ / R	On 14/12/2015	Foreign Exchange Future	7.30	Put	127.80370		0.12780	119.77270	0.11977	127.804	13.70	0.00	0	0.00
AU\$ / R	On 14/12/2015	Foreign Exchange Future	7.35	Call	2,320.23640		2.32024	2,418.23520	2.41824	2,320.236	13.67	0.00	0	0.00
AU\$ / R	On 14/12/2015	Foreign Exchange Future	7.35	Put	134.63640		0.13464	126.23520	0.12624	134.636	13.67	0.00	0	0.00
CAD/ R	On 18/03/2013	Foreign Exchange Future			8.74950		8.74950	8.88400	8.88400		13.64	0.00	0	35.00
CAD/ R	On 18/03/2013	Foreign Exchange Future	8.64	Call	292.56150		0.29256	377.12070	0.37712	292.562	13.57	0.00	0	0.00
CAD/ R	On 18/03/2013	Foreign Exchange Future	8.64	Put	183.06150		0.18306	133.12070	0.13312	183.062	13.57	0.00	0	0.00
CAD/ R	On 18/03/2013	Foreign Exchange Future	8.65	Call	287.08690		0.28709	370.80020	0.37080	287.087	13.58	0.00	0	0.00
CAD/ R	On 18/03/2013	Foreign Exchange Future	8.65	Put	187.58690		0.18759	136.80020	0.13680	187.587	13.58	0.00	0	0.00
CAD/ R	On 18/03/2013	Foreign Exchange Future	8.66	Call	281.68250		0.28168	364.54570	0.36455	281.683	13.59	0.00	0	0.00
CAD/ R	On 18/03/2013	Foreign Exchange Future	8.66	Put	192.18250		0.19218	140.54570	0.14055	192.183	13.59	0.00	0	0.00
CAD/ R	On 14/06/2013	Foreign Exchange Future			8.83460		8.83460	8.97030	8.97030		12.62	0.00	0	25.00
CAD/ R	On 14/06/2013	Foreign Exchange Future	8.94	Call	269.30950		0.26931	331.91410	0.33191	269.310	12.90	0.00	0	0.00
CAD/ R	On 14/06/2013	Foreign Exchange Future	8.94	Put	374.70950		0.37471	301.61410	0.30161	374.709	12.90	0.00	0	0.00
CAD/ R	On 14/06/2013	Foreign Exchange Future	8.95	Call	265.79200		0.26579	327.33960	0.32734	265.792	12.93	0.00	0	0.00
CAD/ R	On 14/06/2013	Foreign Exchange Future	8.95	Put	381.19200		0.38119	307.03960	0.30704	381.192	12.93	0.00	0	0.00
CAD/ R	On 14/06/2013	Foreign Exchange Future	8.96	Call	262.32110		0.26232	322.81330	0.32281	262.321	12.96	0.00	0	0.00
CAD/ R	On 14/06/2013	Foreign Exchange Future	8.96	Put	387.72110		0.38772	312.51330	0.31251	387.721	12.96	0.00	0	0.00
CF CANDO CACA	On 20/12/2012	Can-Do Future			0.00000		0.00000	22.48000	22.48000			0.00	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			0.07080		0.07080	0.09290	0.09290				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	0	15,000.00
CF CANDO CACG	On 02/01/2013	Can-Do Future			10,000.00010		10,000.00010	10,000.00020	10,000.00020				0.00	0	0.00
CF CANDO CACH	On 24/01/2013	Can-Do Future			15,793.55520		15,793.55520	9,313.66310	9,313.66310				0.00	0	20.00
CF CANDO CACI	On 18/03/2013	Can-Do Future			0.04290		0.04290	0.05830	0.05830				0.00	0	37,000.00
CF CANDO CACJ	On 02/01/2013	Can-Do Future			30,000.00030		30,000.00030	23,449.36440	23,449.36440				0.00	30	0.00
CF CANDO CACK	On 11/01/2013	Can-Do Future			5,106.16300		5,106.16300	5,106.16300	5,106.16300				0.00	0	35.00
CF CANDO CACL	On 04/01/2013	Can-Do Future			0.03210		0.03210	0.02200	0.02200				0.00	0	25,000.00
CF CANDO CACM	On 08/01/2013	Can-Do Future			0.02690		0.02690	0.02060	0.02060				0.00	0	25,000.00
CF CANDO CACN	On 18/03/2013	Can-Do Future			0.39590		0.39590	0.31190	0.31190				0.00	0	24,000.00
CF CANDO CACO	On 18/03/2013	Can-Do Future			0.15700		0.15700	0.21130	0.21130				0.00	0	7,500.00
CF CANDO CACP	On 09/01/2013	Can-Do Future			0.01500		0.01500	0.03050	0.03050				0.00	0	100,000.00
CHF / R	On 18/03/2013	Foreign Exchange Future			9.44310		9.44310	9.51210	9.51210		11.85		0.00	0	50.00
CHF / R	On 18/03/2013	Foreign Exchange Future	9.14	Call	396.60110		0.39660	445.97980	0.44598	396.601	11.49		0.00	0	0.00
CHF / R	On 18/03/2013	Foreign Exchange Future	9.14	Put	93.50110		0.09350	73.87980	0.07388	93.501	11.49		0.00	0	0.00
CHF / R	On 18/03/2013	Foreign Exchange Future	9.15	Call	389.75480		0.38975	438.73550	0.43874	389.755	11.50		0.00	0	0.00
CHF / R	On 18/03/2013	Foreign Exchange Future	9.15	Put	96.65480		0.09665	76.63550	0.07664	96.655	11.50		0.00	0	0.00

Contract Details			Strike	Call / Put	MTM	Yield	MarkPrice	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
CHF / R	On 18/03/2013	Foreign Exchange Future	9.16	Call	382.97920		0.38298	431.56180	0.43156	382.979	11.51	0.00	0	0.00
CHF / R	On 18/03/2013	Foreign Exchange Future	9.16	Put	99.87920		0.09988	79.46180	0.07946	99.879	11.51	0.00	0	0.00
CHF / R	On 14/06/2013	Foreign Exchange Future			9.57210		9.57210	9.63980	9.63980		13.32	0.00	0	25.00
CHF / R	On 14/06/2013	Foreign Exchange Future	9.54	Call	370.22350		0.37022	409.72770	0.40973	370.223	13.30	0.00	0	0.00
CHF / R	On 14/06/2013	Foreign Exchange Future	9.54	Put	338.12350		0.33812	309.92770	0.30993	338.123	13.30	0.00	0	0.00
CHF / R	On 14/06/2013	Foreign Exchange Future	9.55	Call	365.89900		0.36590	405.17780	0.40518	365.899	13.32	0.00	0	0.00
CHF / R	On 14/06/2013	Foreign Exchange Future	9.55	Put	343.79900		0.34380	315.37780	0.31538	343.799	13.32	0.00	0	0.00
CHF / R	On 14/06/2013	Foreign Exchange Future	9.56	Call	361.84390		0.36184	400.67750	0.40068	361.844	13.35	0.00	0	0.00
CHF / R	On 14/06/2013	Foreign Exchange Future	9.56	Put	349.74390		0.34974	320.87750	0.32088	349.744	13.35	0.00	0	0.00
DAEU	On 21/11/2013	Any day expiry			11.80530		11.80530	11.90120	11.90120		13.72	0.00	0	0.00
DAEU	On 21/11/2013	Any day expiry	11.89	Call	589.62200		0.58962	634.52160	0.63452	589.622	13.89	0.00	0	0.00
DAEU	On 21/11/2013	Any day expiry	11.89	Put	674.32200		0.67432	623.32160	0.62332	674.322	13.89	0.00	0	0.00
DAEU	On 21/11/2013	Any day expiry	11.90	Call	585.93790		0.58594	630.54530	0.63055	585.938	13.90	0.00	0	0.00
DAEU	On 21/11/2013	Any day expiry	11.90	Put	680.63790		0.68064	629.34530	0.62935	680.638	13.90	0.00	0	0.00
DAEU	On 21/11/2013	Any day expiry	11.91	Call	582.27870		0.58228	626.64070	0.62664	582.279	13.92	0.00	0	0.00
DAEU	On 21/11/2013	Any day expiry	11.91	Put	686.97870		0.68698	635.44070	0.63544	686.979	13.92	0.00	0	0.00
DANZ	On 21/12/2012	Any day expiry			7.17320		7.17320	7.28460	7.28460		11.70	0.00	5,000	5,000.00
DANZ	On 21/12/2012	Any day expiry	7.25	Call	10.12020		0.01012	63.40200	0.06340	10.120	13.92	0.00	0	0.00
DANZ	On 21/12/2012	Any day expiry	7.25	Put	86.92020		0.08692	28.80200	0.02880	86.920	13.92	0.00	0	0.00
DANZ	On 21/12/2012	Any day expiry	7.26	Call	8.66190		0.00866	56.87950	0.05688	8.662	14.14	0.00	0	0.00
DANZ	On 21/12/2012	Any day expiry	7.26	Put	95.46190		0.09546	32.27950	0.03228	95.462	14.14	0.00	0	0.00
DANZ	On 21/12/2012	Any day expiry	7.27	Call	7.40870		0.00741	50.69450	0.05069	7.409	14.37	0.00	0	0.00
DANZ	On 21/12/2012	Any day expiry	7.27	Put	104.20870		0.10421	36.09450	0.03609	104.209	14.37	0.00	0	5,000.00
DAUS	On 19/12/2012	Any day expiry			8.53040		8.53040	8.65850	8.65850		12.90	0.00	0	0.00
DAUS	On 19/12/2012	Any day expiry	8.80	Call	0.07190		0.00007	8.49980	0.00850	0.072	21.19	0.00	0	0.00
DAUS	On 19/12/2012	Any day expiry	8.80	Put	269.67190		0.26967	149.99980	0.15000	269.672	21.19	0.00	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	0.06010		0.00006	7.51050	0.00751	0.060	21.52	0.00	0	0.00
DAUS	On 19/12/2012	Any day expiry	8.81	Put	279.66010		0.27966	159.01050	0.15901	279.660	21.52	0.00	0	0.00
DAUS	On 19/12/2012	Any day expiry	8.90	Call	0.01390		0.00001	2.42640	0.00243	0.014	24.51	0.00	0	15,000.00
DAUS	On 19/12/2012	Any day expiry	8.90	Put	369.61390		0.36961	243.92640	0.24393	369.614	24.51	0.00	0	0.00
DAUS	On 19/12/2012	Any day expiry	8.79	Call	0.08630		0.00009	9.61280	0.00961	0.086	20.86	0.00	0	0.00
DAUS	On 19/12/2012	Any day expiry	8.79	Put	259.68630		0.25969	141.11280	0.14111	259.686	20.86	0.00	0	0.00
DAUS	On 27/12/2012	Any day expiry			8.53470		8.53470	8.66490	8.66490		11.59	0.00	0	0.00
DAUS	On 27/12/2012	Any day expiry	7.72	Call	814.71980		0.81472	944.94960	0.94495	814.720	18.73	0.00	0	0.00
DAUS	On 27/12/2012	Any day expiry	7.72	Put	0.01980		0.00002	0.04960	0.00005	0.020	18.73	0.00	0	0.00
DAUS	On 27/12/2012	Any day expiry	7.85	Call	684.75580		0.68476	814.99050	0.81499	684.756	17.10	0.00	0	0.00
DAUS	On 27/12/2012	Any day expiry	7.85	Put	0.05580		0.00006	0.09050	0.00009	0.056	17.10	0.00	0	0.00
DAUS	On 27/12/2012	Any day expiry	8.00	Call	534.94100		0.53494	665.14490	0.66514	534.941	15.48	0.00	0	0.00
DAUS	On 27/12/2012	Any day expiry	8.00	Put	0.24100		0.00024	0.24490	0.00024	0.241	15.48	0.00	0	7,530.00
DAUS	On 27/12/2012	Any day expiry	8.59	Call	39.87520		0.03988	115.71360	0.11571	39.875	11.88	0.00	0	0.00
DAUS	On 27/12/2012	Any day expiry	8.59	Put	95.17520		0.09518	40.81360	0.04081	95.175	11.88	0.00	0	0.00
DAUS	On 27/12/2012	Any day expiry	8.72	Call	12.76600		0.01277	50.26770	0.05027	12.766	12.84	0.00	0	0.00
DAUS	On 27/12/2012	Any day expiry	8.72	Put	198.06600		0.19807	105.36770	0.10537	198.066	12.84	0.00	0	0.00
DAUS	On 27/12/2012	Any day expiry	9.02	Call	0.66860		0.00067	6.32930	0.00633	0.669	15.03	0.00	0	7,530.00
DAUS	On 27/12/2012	Any day expiry	9.02	Put	485.96860		0.48597	361.42930	0.36143	485.969	15.03	0.00	0	0.00
DAUS	On 27/12/2012	Any day expiry	8.49	Call	88.45600		0.08846	192.69460	0.19269	88.456	11.93	0.00	0	0.00
DAUS	On 27/12/2012	Any day expiry	8.49	Put	43.75600		0.04376	17.79460	0.01779	43.756	11.93	0.00	0	0.00
DAUS	On 27/12/2012	Any day expiry	8.50	Call	82.21480		0.08221	184.33750	0.18434	82.215	11.87	0.00	0	0.00
DAUS	On 27/12/2012	Any day expiry	8.50	Put	47.51480		0.04751	19.43750	0.01944	47.515	11.87	0.00	0	0.00
DAUS	On 27/12/2012	Any day expiry	8.51	Call	76.21090		0.07621	176.10790	0.17611	76.211	11.82	0.00	0	0.00
DAUS	On 27/12/2012	Any day expiry	8.51	Put	51.51090		0.05151	21.20790	0.02121	51.511	11.82	0.00	0	0.00
DAUS	On 29/01/2013	Any day expiry			8.57860		8.57860	8.70950	8.70950		12.15	0.00	0	0.00
DAUS	On 29/01/2013	Any day expiry	9.02	Call	34.61470		0.03461	57.95210	0.05795	34.615	14.49	0.00	0	6,625.00
DAUS	On 29/01/2013	Any day expiry	9.02	Put	476.01470		0.47601	368.45210	0.36845	476.015	14.49	0.00	0	0.00

Contract Details			Strike	Call / Put	MTM	Yield	MarkPrice	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
DAUS	On 29/01/2013	Any day expiry	8.61	Call	126.81200		0.12681	199.31720	0.19932	126.812	12.21	0.00	0	0.00
DAUS	On 29/01/2013	Any day expiry	8.61	Put	158.21200		0.15821	99.81720	0.09982	158.212	12.21	0.00	0	0.00
DAUS	On 29/01/2013	Any day expiry	8.62	Call	122.94490		0.12294	193.34750	0.19335	122.945	12.26	0.00	0	0.00
DAUS	On 29/01/2013	Any day expiry	8.62	Put	164.34490		0.16434	103.84750	0.10385	164.345	12.26	0.00	0	0.00
DAUS	On 29/01/2013	Any day expiry	8.72	Call	89.81560		0.08982	141.07610	0.14108	89.816	12.82	0.00	0	0.00
DAUS	On 29/01/2013	Any day expiry	8.72	Put	231.21560		0.23122	151.57610	0.15158	231.216	12.82	0.00	0	0.00
DAUS	On 29/01/2013	Any day expiry	7.85	Call	732.77560		0.73278	862.32710	0.86233	732.776	13.74	0.00	0	0.00
DAUS	On 29/01/2013	Any day expiry	7.85	Put	4.17560		0.00418	2.82710	0.00283	4.176	13.74	0.00	0	0.00
DAUS	On 29/01/2013	Any day expiry	8.00	Call	587.30140		0.58730	715.14280	0.71514	587.301	12.96	0.00	0	0.00
DAUS	On 29/01/2013	Any day expiry	8.00	Put	8.70140		0.00870	5.64280	0.00564	8.701	12.96	0.00	0	6,625.00
DAUS	On 29/01/2013	Any day expiry	8.60	Call	130.78810		0.13079	205.39420	0.20539	130.788	12.15	0.00	0	0.00
DAUS	On 29/01/2013	Any day expiry	8.60	Put	152.18810		0.15219	95.89420	0.09589	152.188	12.15	0.00	0	0.00
DAUS	On 26/02/2013	Any day expiry			8.61180		8.61180	8.74290	8.74290		12.80	0.00	0	0.00
DAUS	On 26/02/2013	Any day expiry	8.72	Call	152.75310		0.15275	210.31760	0.21032	152.753	13.36	0.00	0	0.00
DAUS	On 26/02/2013	Any day expiry	8.72	Put	260.95310		0.26095	187.41760	0.18742	260.953	13.36	0.00	0	0.00
DAUS	On 26/02/2013	Any day expiry	9.02	Call	79.30420		0.07930	112.07590	0.11208	79.304	14.77	0.00	0	6,245.00
DAUS	On 26/02/2013	Any day expiry	9.02	Put	487.50420		0.48750	389.17590	0.38918	487.504	14.77	0.00	0	0.00
DAUS	On 26/02/2013	Any day expiry	8.60	Call	198.33090		0.19833	274.56990	0.27457	198.331	12.80	0.00	0	0.00
DAUS	On 26/02/2013	Any day expiry	8.60	Put	186.53090		0.18653	131.66990	0.13167	186.531	12.80	0.00	0	0.00
DAUS	On 26/02/2013	Any day expiry	8.61	Call	194.09490		0.19409	268.76370	0.26876	194.095	12.84	0.00	0	0.00
DAUS	On 26/02/2013	Any day expiry	8.61	Put	192.29490		0.19229	135.86370	0.13586	192.295	12.84	0.00	0	0.00
DAUS	On 26/02/2013	Any day expiry	8.62	Call	189.94190		0.18994	263.03970	0.26304	189.942	12.89	0.00	0	0.00
DAUS	On 26/02/2013	Any day expiry	8.62	Put	198.14190		0.19814	140.13970	0.14014	198.142	12.89	0.00	0	0.00
DAUS	On 26/02/2013	Any day expiry	7.85	Call	772.92450		0.77292	900.67790	0.90068	772.924	13.23	0.00	0	0.00
DAUS	On 26/02/2013	Any day expiry	7.85	Put	11.12450		0.01112	7.77790	0.00778	11.125	13.23	0.00	0	0.00
DAUS	On 26/02/2013	Any day expiry	8.00	Call	632.51730		0.63252	756.78050	0.75678	632.517	12.83	0.00	0	0.00
DAUS	On 26/02/2013	Any day expiry	8.00	Put	20.71730		0.02072	13.88050	0.01388	20.717	12.83	0.00	0	6,245.00
DAUS	On 26/03/2013	Any day expiry			8.64450		8.64450	8.77580	8.77580		13.58	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
DAUS	On 26/03/2013	Any day expiry	9.06	Call	121.67340		0.12167	158.09140	0.15809	121.673	15.42	0.00	0	0.00
DAUS	On 26/03/2013	Any day expiry	9.06	Put	537.17340		0.53717	442.29140	0.44229	537.173	15.42	0.00	0	0.00
DAUS	On 26/03/2013	Any day expiry	9.02	Call	129.80260		0.12980	168.41090	0.16841	129.803	15.24	0.00	0	7,500.00
DAUS	On 26/03/2013	Any day expiry	9.02	Put	505.30260		0.50530	412.61090	0.41261	505.303	15.24	0.00	0	0.00
DAUS	On 26/03/2013	Any day expiry	9.04	Call	125.66450		0.12566	163.16170	0.16316	125.665	15.33	0.00	0	0.00
DAUS	On 26/03/2013	Any day expiry	9.04	Put	521.16450		0.52116	427.36170	0.42736	521.164	15.33	0.00	0	0.00
DAUS	On 26/03/2013	Any day expiry	9.05	Call	123.65090		0.12365	160.60370	0.16060	123.651	15.38	0.00	0	0.00
DAUS	On 26/03/2013	Any day expiry	9.05	Put	529.15090		0.52915	434.80370	0.43480	529.151	15.38	0.00	0	0.00
DAUS	On 26/03/2013	Any day expiry	8.00	Call	679.27470		0.67927	800.97380	0.80097	679.275	13.00	0.00	0	0.00
DAUS	On 26/03/2013	Any day expiry	8.00	Put	34.77470		0.03477	25.17380	0.02517	34.775	13.00	0.00	0	7,500.00
DAUS	On 26/04/2013	Any day expiry			8.68070		8.68070	8.81240	8.81240		14.16	0.00	0	0.00
DAUS	On 26/04/2013	Any day expiry	9.04	Call	178.21000		0.17821	221.08060	0.22108	178.210	15.57	0.00	0	0.00
DAUS	On 26/04/2013	Any day expiry	9.04	Put	537.51000		0.53751	448.68060	0.44868	537.510	15.57	0.00	0	0.00
DAUS	On 26/04/2013	Any day expiry	9.05	Call	175.87700		0.17588	218.23320	0.21823	175.877	15.61	0.00	0	0.00
DAUS	On 26/04/2013	Any day expiry	9.05	Put	545.17700		0.54518	455.83320	0.45583	545.177	15.61	0.00	0	0.00
DAUS	On 26/04/2013	Any day expiry	9.06	Call	173.57880		0.17358	215.42670	0.21543	173.579	15.65	0.00	0	0.00
DAUS	On 26/04/2013	Any day expiry	9.06	Put	552.87880		0.55288	463.02670	0.46303	552.879	15.65	0.00	0	0.00
DAUS	On 26/04/2013	Any day expiry	8.00	Call	732.38410		0.73238	850.59430	0.85059	732.384	13.31	0.00	0	0.00
DAUS	On 26/04/2013	Any day expiry	8.00	Put	51.68410		0.05168	38.19430	0.03819	51.684	13.31	0.00	0	7,500.00
DAUS	On 26/04/2013	Any day expiry	9.02	Call	182.98280		0.18298	226.90250	0.22690	182.983	15.48	0.00	0	7,500.00
DAUS	On 26/04/2013	Any day expiry	9.02	Put	522.28280		0.52228	434.50250	0.43450	522.283	15.48	0.00	0	0.00
DAUS	On 22/07/2013	Any day expiry			8.78200		8.78200	8.91460	8.91460		14.87	0.00	0	0.00
DAUS	On 22/07/2013	Any day expiry	9.80	Call	164.94720		0.16495	191.28870	0.19129	164.947	18.41	0.00	0	2,800.00
DAUS	On 22/07/2013	Any day expiry	9.80	Put	1,182.94720		1.18295	1,076.68870	1.07669	1,182.947	18.41	0.00	0	0.00
DAUS	On 22/07/2013	Any day expiry	9.19	Call	272.92250		0.27292	317.42720	0.31743	272.923	16.25	0.00	0	0.00
DAUS	On 22/07/2013	Any day expiry	9.19	Put	680.92250		0.68092	592.82720	0.59283	680.923	16.25	0.00	0	0.00
DAUS	On 22/07/2013	Any day expiry	9.20	Call	270.49430		0.27049	314.59250	0.31459	270.494	16.28	0.00	0	0.00
DAUS	On 22/07/2013	Any day expiry	9.20	Put	688.49430		0.68849	599.99250	0.59999	688.494	16.28	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	268.09050		0.26809	311.78830	0.31179	268.090	16.32	0.00	0	0.00
DAUS	On 22/07/2013	Any day expiry	9.21	Put	696.09050		0.69609	607.18830	0.60719	696.091	16.32	0.00	0	0.00
DAUS	On 26/08/2013	Any day expiry			8.82240		8.82240	8.95550	8.95550		14.95	0.00	0	0.00
DAUS	On 26/08/2013	Any day expiry	9.30	Call	294.14390		0.29414	336.44680	0.33645	294.144	16.59	0.00	0	0.00
DAUS	On 26/08/2013	Any day expiry	9.30	Put	771.74390		0.77174	680.94680	0.68095	771.744	16.59	0.00	0	0.00
DAUS	On 26/08/2013	Any day expiry	9.31	Call	291.83270		0.29183	333.75450	0.33375	291.833	16.63	0.00	0	0.00
DAUS	On 26/08/2013	Any day expiry	9.31	Put	779.43270		0.77943	688.25450	0.68825	779.433	16.63	0.00	0	0.00
DAUS	On 26/08/2013	Any day expiry	9.84	Call	197.14570		0.19715	224.23330	0.22423	197.146	18.38	0.00	0	4,400.00
DAUS	On 26/08/2013	Any day expiry	9.84	Put	1,214.74570		1.21475	1,108.73330	1.10873	1,214.746	18.38	0.00	0	0.00
DAUS	On 26/08/2013	Any day expiry	9.24	Call	308.53390		0.30853	353.16710	0.35317	308.534	16.39	0.00	0	0.00
DAUS	On 26/08/2013	Any day expiry	9.24	Put	726.13390		0.72613	637.66710	0.63767	726.134	16.39	0.00	0	2,200.00
DAUS	On 26/08/2013	Any day expiry	9.29	Call	296.47600		0.29648	339.16310	0.33916	296.476	16.56	0.00	0	0.00
DAUS	On 26/08/2013	Any day expiry	9.29	Put	764.07600		0.76408	673.66310	0.67366	764.076	16.56	0.00	0	0.00
DAUS	On 23/09/2013	Any day expiry			8.85480		8.85480	8.98820	8.98820		15.16	0.00	0	0.00
DAUS	On 23/09/2013	Any day expiry	9.31	Call	329.00150		0.32900	372.69400	0.37269	329.002	16.61	0.00	0	0.00
DAUS	On 23/09/2013	Any day expiry	9.31	Put	784.20150		0.78420	694.49400	0.69449	784.201	16.61	0.00	0	0.00
DAUS	On 23/09/2013	Any day expiry	9.88	Call	221.88740		0.22189	249.61180	0.24961	221.887	18.41	0.00	0	2,400.00
DAUS	On 23/09/2013	Any day expiry	9.88	Put	1,247.08740		1.24709	1,141.41180	1.14141	1,247.087	18.41	0.00	0	0.00
DAUS	On 23/09/2013	Any day expiry	9.28	Call	336.37400		0.33637	381.21460	0.38121	336.374	16.51	0.00	0	0.00
DAUS	On 23/09/2013	Any day expiry	9.28	Put	761.57400		0.76157	673.01460	0.67301	761.574	16.51	0.00	0	1,200.00
DAUS	On 23/09/2013	Any day expiry	9.29	Call	333.89270		0.33389	378.34670	0.37835	333.893	16.54	0.00	0	0.00
DAUS	On 23/09/2013	Any day expiry	9.29	Put	769.09270		0.76909	680.14670	0.68015	769.093	16.54	0.00	0	0.00
DAUS	On 23/09/2013	Any day expiry	9.30	Call	331.43530		0.33144	375.50560	0.37551	331.435	16.58	0.00	0	0.00
DAUS	On 23/09/2013	Any day expiry	9.30	Put	776.63530		0.77664	687.30560	0.68731	776.635	16.58	0.00	0	0.00
EL28	On 07/02/2013	Bond Future			113.43785		113.43785	113.41625	113.41625			0.00	0	0.00
EL28	On 07/02/2013	Bond Future	112.99	Call	447.85000		0.44785	426.25000	0.42625	447.850		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	437.85000		0.43785	416.25000	0.41625	437.850		0.00	0	0.00

Contract Details			Strike	Call / Put	MTM	Yield	MarkPrice	Previous MTM	Previous Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
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	427.85000		0.42785	406.25000	0.40625	427.850			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			8.74147		91.33451	8.77300	91.06364				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	1,761.42000		1.76142	2,032.29000	2.03229	1,761.420			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	1,672.73000		1.67273	1,943.60000	1.94360	1,672.730			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	1,584.17000		1.58417	1,855.04000	1.85504	1,584.170			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			435.08400		435.08400	434.17200	434.17200				0.00	0	335.00
GOVI	On 07/02/2013	GOVI	432.99	Call	20,940.00000		2.09400	11,820.00000	1.18200	20,940.000			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	20,840.00000		2.08400	11,720.00000	1.17200	20,840.000			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	20,740.00000		2.07400	11,620.00000	1.16200	20,740.000			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			440.54400		440.54400	439.61500	439.61500				0.00	0	0.00
GOVI	On 02/05/2013	GOVI	432.99	Call	75,540.00000		7.55400	66,250.00000	6.62500	75,540.000			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	75,440.00000		7.54400	66,150.00000	6.61500	75,440.000			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	75,340.00000		7.53400	66,050.00000	6.60500	75,340.000		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			200.20300		200.20300	200.01000	200.01000			0.00	0	610.00
IGOV	On 02/05/2013	Index Future			202.71600		202.71600	202.51800	202.51800			0.00	0	0.00
ILBI	On 07/02/2013	Index Future			534.42200		534.42200	534.75500	534.75500			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	5.12000	94.88000			0.00	0	840.00
JIBAR FUTURE	On 16/01/2013	Jibar Tradeable Future			4.78000		95.22000	5.09000	94.91000			0.00	0	0.00
JIBAR FUTURE	On 20/02/2013	Jibar Tradeable Future			5.01000		94.99000	5.01000	94.99000			0.00	0	0.00
JIBAR FUTURE	On 20/03/2013	Jibar Tradeable Future			4.99000		95.01000	4.98000	95.02000			0.00	0	1,000.00
JIBAR FUTURE	On 17/04/2013	Jibar Tradeable Future			4.94000		95.06000	4.94000	95.06000			0.00	0	0.00
JIBAR FUTURE	On 15/05/2013	Jibar Tradeable Future			4.92000		95.08000	4.91000	95.09000			0.00	0	0.00
JIBAR FUTURE	On 19/06/2013	Jibar Tradeable Future			4.90000		95.10000	4.90000	95.10000			0.00	0	500.00
JIBAR FUTURE	On 18/09/2013	Jibar Tradeable Future			4.91000		95.09000	4.91000	95.09000			0.00	0	2,200.00
JIBAR FUTURE	On 18/12/2013	Jibar Tradeable Future			4.96000		95.04000	4.97000	95.03000			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			5.06000		94.94000	5.08000	94.92000				0.00	0	1,000.00
JIBAR FUTURE	On 18/06/2014	Jibar Tradeable Future			5.18000		94.82000	5.20000	94.80000				0.00	0	800.00
JIBAR FUTURE	On 17/09/2014	Jibar Tradeable Future			5.32000		94.68000	5.33000	94.67000				0.00	0	0.00
NZ\$ / R	On 18/03/2013	Foreign Exchange Future			7.23350		7.23350	7.34680	7.34680		9.13		0.00	0	0.00
NZ\$ / R	On 18/03/2013	Foreign Exchange Future	6.89	Call	368.97570		0.36898	472.32940	0.47233	368.976	9.42		0.00	0	0.00
NZ\$ / R	On 18/03/2013	Foreign Exchange Future	6.89	Put	25.47570		0.02548	15.52940	0.01553	25.476	9.42		0.00	0	0.00
NZ\$ / R	On 18/03/2013	Foreign Exchange Future	6.90	Call	360.31360		0.36031	463.15030	0.46315	360.314	9.39		0.00	0	0.00
NZ\$ / R	On 18/03/2013	Foreign Exchange Future	6.90	Put	26.81360		0.02681	16.35030	0.01635	26.814	9.39		0.00	0	0.00
NZ\$ / R	On 18/03/2013	Foreign Exchange Future	6.91	Call	351.90160		0.35190	454.01040	0.45401	351.902	9.38		0.00	0	0.00
NZ\$ / R	On 18/03/2013	Foreign Exchange Future	6.91	Put	28.40160		0.02840	17.21040	0.01721	28.402	9.38		0.00	0	0.00
NZ\$ / R	On 14/06/2013	Foreign Exchange Future			7.27920		7.27920	7.39200	7.39200		11.28		0.00	0	0.00
NZ\$ / R	On 14/06/2013	Foreign Exchange Future	7.34	Call	203.40240		0.20340	260.54700	0.26055	203.402	11.42		0.00	0	0.00
NZ\$ / R	On 14/06/2013	Foreign Exchange Future	7.34	Put	264.20240		0.26420	208.54700	0.20855	264.202	11.42		0.00	0	0.00
NZ\$ / R	On 14/06/2013	Foreign Exchange Future	7.35	Call	199.73480		0.19973	255.50590	0.25551	199.735	11.46		0.00	0	0.00
NZ\$ / R	On 14/06/2013	Foreign Exchange Future	7.35	Put	270.53480		0.27053	213.50590	0.21351	270.535	11.46		0.00	0	0.00
NZ\$ / R	On 14/06/2013	Foreign Exchange Future	7.36	Call	196.13220		0.19613	250.53350	0.25053	196.132	11.49		0.00	0	0.00
NZ\$ / R	On 14/06/2013	Foreign Exchange Future	7.36	Put	276.93220		0.27693	218.53350	0.21853	276.932	11.49		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			6.87316		109.81342	6.89935	109.61837				0.00	0	1,630.00
R023	On 07/02/2013	Bond Future	7.04	Call	1,234.69000		1.23469	1,039.64000	1.03964	1,234.690			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	1,308.11000		1.30811	1,113.06000	1.11306	1,308.110			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	1,381.46000		1.38146	1,186.41000	1.18641	1,381.460			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			6.92528		107.22090	6.95255	107.02210				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	833.10000		0.83310	634.30000	0.63430	833.100		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	905.32000		0.90532	706.52000	0.70652	905.320		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	977.48000		0.97748	778.68000	0.77868	977.480		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			6.97962		108.65298	7.00742	108.45504			0.00	0	0.00
R023	On 01/08/2013	Bond Future	7.29	Call	2,183.16000		2.18316	1,985.22000	1.98522	2,183.160		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	2,252.53000		2.25253	2,054.59000	2.05459	2,252.530		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	2,321.84000		2.32184	2,123.90000	2.12390	2,321.840		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			5.39901		124.88926	5.42590	124.81748		2.00	1,653,658,691.66	13,241	18,429.00
R157	On 07/02/2013	Bond Future	6.28	Call	2,326.00000		2.32600	2,256.08000	2.25608	2,326.000	2.12	0.00	0	0.00
R157	On 07/02/2013	Bond Future	6.28	Put	2.87000		0.00287	4.73000	0.00473	2.870	2.12	0.00	0	0.00
R157	On 07/02/2013	Bond Future	6.50	Call	2,894.66000		2.89466	2,823.33000	2.82333	2,894.660	2.15	0.00	0	0.00
R157	On 07/02/2013	Bond Future	6.50	Put	0.51000		0.00051	0.96000	0.00096	0.510	2.15	0.00	0	0.00
R157	On 07/02/2013	Bond Future	6.70	Call	3,410.23000		3.41023	3,338.54000	3.33854	3,410.230	2.15	0.00	0	0.00
R157	On 07/02/2013	Bond Future	6.70	Put	0.07000		0.00007	0.16000	0.00016	0.070	2.15	0.00	0	0.00
R157	On 07/02/2013	Bond Future	6.75	Call	3,538.74000		3.53874	3,467.02000	3.46702	3,538.740	2.15	0.00	0	0.00
R157	On 07/02/2013	Bond Future	6.75	Put	0.04000		0.00004	0.10000	0.00010	0.040	2.15	0.00	0	0.00
R157	On 07/02/2013	Bond Future	6.80	Call	3,667.08000		3.66708	3,595.34000	3.59534	3,667.080	2.15	0.00	0	0.00
R157	On 07/02/2013	Bond Future	6.80	Put	0.02000		0.00002	0.06000	0.00006	0.020	2.15	0.00	0	0.00
R157	On 02/05/2013	Bond Future			5.41348		119.58948	5.44410	119.51513		2.04	4,903,168.68	41	141.00
R157	On 02/05/2013	Bond Future	5.35	Call	514.85000		0.51485	489.88000	0.48988	514.850	2.03	0.00	0	0.00
R157	On 02/05/2013	Bond Future	5.35	Put	669.19000		0.66919	718.57000	0.71857	669.190	2.03	0.00	0	0.00
R157	On 02/05/2013	Bond Future	5.36	Call	526.31000		0.52631	500.88000	0.50088	526.310	2.03	0.00	0	0.00

Contract Details			Strike	Call / Put	MTM	Yield	MarkPrice	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
R157	On 02/05/2013	Bond Future	5.36	Put	656.32000		0.65632	705.24000	0.70524	656.320	2.03	0.00	0	0.00
R157	On 02/05/2013	Bond Future	5.34	Call	503.54000		0.50354	479.04000	0.47904	503.540	2.03	0.00	0	0.00
R157	On 02/05/2013	Bond Future	5.34	Put	682.22000		0.68222	732.07000	0.73207	682.220	2.03	0.00	0	0.00
R157	On 07/11/2013	Bond Future			5.44243	116.07008		5.48217	115.99506		1.91	0.00	0	0.00
R157	On 07/11/2013	Bond Future	5.60	Call	994.34000		0.99434	957.99000	0.95799	994.340	1.92	0.00	0	0.00
R157	On 07/11/2013	Bond Future	5.60	Put	697.26000		0.69726	735.93000	0.73593	697.260	1.92	0.00	0	0.00
R157	On 07/11/2013	Bond Future	5.61	Call	1,005.20000		1.00520	968.59000	0.96859	1,005.200	1.92	0.00	0	0.00
R157	On 07/11/2013	Bond Future	5.61	Put	689.30000		0.68930	727.71000	0.72771	689.300	1.92	0.00	0	0.00
R157	On 07/11/2013	Bond Future	5.59	Call	983.54000		0.98354	947.46000	0.94746	983.540	1.92	0.00	0	0.00
R157	On 07/11/2013	Bond Future	5.59	Put	705.28000		0.70528	744.22000	0.74422	705.280	1.92	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			7.33590	128.74443		7.36715	128.42629		12.44	0.00	0	49,121.00
R186	On 07/02/2013	Bond Future	7.00	Call	1,048.40000		1.04840	1,035.44000	1.03544	1,048.400	12.34	0.00	0	10,300.00
R186	On 07/02/2013	Bond Future	7.00	Put	4,539.38000		4.53938	4,844.56000	4.84456	4,539.380	12.34	0.00	0	0.00
R186	On 07/02/2013	Bond Future	7.25	Call	1,981.84000		1.98184	1,932.04000	1.93204	1,981.840	12.44	0.00	0	670.00
R186	On 07/02/2013	Bond Future	7.25	Put	2,862.09000		2.86209	3,130.43000	3.13043	2,862.090	12.44	0.00	0	0.00
R186	On 07/02/2013	Bond Future	7.50	Call	3,321.00000		3.32100	3,217.82000	3.21782	3,321.000	12.59	0.00	0	575.00
R186	On 07/02/2013	Bond Future	7.50	Put	1,662.75000		1.66275	1,877.71000	1.87771	1,662.750	12.59	0.00	0	0.00
R186	On 07/02/2013	Bond Future	8.55	Call	11,641.93000		11.64193	11,348.91000	11.34891	11,641.930	13.04	0.00	0	0.00
R186	On 07/02/2013	Bond Future	8.55	Put	60.57000		0.06057	85.69000	0.08569	60.570	13.04	0.00	0	0.00
R186	On 07/02/2013	Bond Future	8.45	Call	10,775.89000		10.77589	10,491.72000	10.49172	10,775.890	13.04	0.00	0	0.00
R186	On 07/02/2013	Bond Future	8.45	Put	90.74000		0.09074	124.71000	0.12471	90.740	13.04	0.00	0	0.00
R186	On 07/02/2013	Bond Future	8.47	Call	10,949.00000		10.94900	10,662.89000	10.66289	10,949.000	13.04	0.00	0	0.00
R186	On 07/02/2013	Bond Future	8.47	Put	83.82000		0.08382	115.85000	0.11585	83.820	13.04	0.00	0	0.00

Contract Details			Strike	Call / Put	MTM	Yield	MarkPrice	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
R186	On 07/02/2013	Bond Future	8.50	Call	11,208.80000		11.20880	10,919.94000	10.91994	11,208.800	13.04	0.00	0	0.00
R186	On 07/02/2013	Bond Future	8.50	Put	74.31000		0.07431	103.59000	0.10359	74.310	13.04	0.00	0	0.00
R186	On 07/02/2013	Bond Future	7.75	Call	5,011.94000		5.01194	4,848.86000	4.84886	5,011.940	12.74	0.00	0	1,000.00
R186	On 07/02/2013	Bond Future	7.75	Put	885.12000		0.88512	1,040.18000	1.04018	885.120	12.74	0.00	0	0.00
R186	On 07/02/2013	Bond Future	8.00	Call	6,959.04000		6.95904	6,741.25000	6.74125	6,959.040	12.89	0.00	0	0.00
R186	On 07/02/2013	Bond Future	8.00	Put	431.39000		0.43139	531.74000	0.53174	431.390	12.89	0.00	0	150.00
R186	On 07/02/2013	Bond Future	8.32	Call	9,654.58000		9.65458	9,385.18000	9.38518	9,654.580	13.04	0.00	0	0.00
R186	On 07/02/2013	Bond Future	8.32	Put	149.35000		0.14935	198.09000	0.19809	149.350	13.04	0.00	0	2,000.00
R186	On 02/05/2013	Bond Future			7.39666		130.29254	7.42906	129.96879		12.59	0.00	0	12.00
R186	On 02/05/2013	Bond Future	7.41	Call	4,036.12000		4.03612	3,927.94000	3.92794	4,036.120	12.57	0.00	0	0.00
R186	On 02/05/2013	Bond Future	7.41	Put	3,902.68000		3.90268	4,118.25000	4.11825	3,902.680	12.57	0.00	0	0.00
R186	On 02/05/2013	Bond Future	7.39	Call	3,936.94000		3.93694	3,831.34000	3.83134	3,936.940	12.56	0.00	0	0.00
R186	On 02/05/2013	Bond Future	7.39	Put	4,003.63000		4.00363	4,221.78000	4.22178	4,003.630	12.56	0.00	0	0.00
R186	On 02/05/2013	Bond Future	7.40	Call	3,986.36000		3.98636	3,879.47000	3.87947	3,986.360	12.56	0.00	0	0.00
R186	On 02/05/2013	Bond Future	7.40	Put	3,952.93000		3.95293	4,169.79000	4.16979	3,952.930	12.56	0.00	0	0.00
R186	On 07/11/2013	Bond Future			7.53753		128.51493	7.57212	128.18371		13.32	0.00	0	0.00
R186	On 07/11/2013	Bond Future	8.16	Call	9,765.87000		9.76587	9,585.03000	9.58503	9,765.870	13.72	0.00	0	0.00
R186	On 07/11/2013	Bond Future	8.16	Put	3,988.37000		3.98837	4,138.75000	4.13875	3,988.370	13.72	0.00	0	0.00
R186	On 07/11/2013	Bond Future	8.75	Call	13,305.87000		13.30587	13,083.32000	13.08332	13,305.870	13.92	0.00	0	0.00
R186	On 07/11/2013	Bond Future	8.75	Put	2,393.51000		2.39351	2,502.18000	2.50218	2,393.510	13.92	0.00	0	130.00
R186	On 07/11/2013	Bond Future	8.14	Call	9,650.46000		9.65046	9,471.10000	9.47110	9,650.460	13.70	0.00	0	0.00
R186	On 07/11/2013	Bond Future	8.14	Put	4,052.70000		4.05270	4,204.56000	4.20456	4,052.700	13.70	0.00	0	0.00
R186	On 07/11/2013	Bond Future	8.15	Call	9,708.10000		9.70810	9,528.01000	9.52801	9,708.100	13.71	0.00	0	0.00
R186	On 07/11/2013	Bond Future	8.15	Put	4,020.42000		4.02042	4,171.55000	4.17155	4,020.420	13.71	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			217.68316		217.68316	217.65925	217.65925			0.00	0	154.00
R189	On 07/02/2013	Bond Future	212.99	Call	4,693.16000		4.69316	4,669.25000	4.66925	4,693.160		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	4,683.16000		4.68316	4,659.25000	4.65925	4,683.160		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	4,673.16000		4.67316	4,649.25000	4.64925	4,673.160		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			287.67511		287.67511	287.62880	287.62880			0.00	0	2,543.00
R197	On 07/02/2013	Bond Future	278.99	Call	8,685.11000		8.68511	8,638.80000	8.63880	8,685.110		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	8,675.11000		8.67511	8,628.80000	8.62880	8,675.110		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	8,665.11000		8.66511	8,618.80000	8.61880	8,665.110		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			291.28571		291.28571	291.23514	291.23514			0.00	0	40.00
R197	On 02/05/2013	Bond Future	282.39	Call	8,895.71000		8.89571	8,845.14000	8.84514	8,895.710		0.00	0	0.00
R197	On 02/05/2013	Bond Future	282.39	Put	0.00000		0.00000	0.00000	0.00000	0.000		0.00	0	0.00
R197	On 02/05/2013	Bond Future	282.40	Call	8,885.71000		8.88571	8,835.14000	8.83514	8,885.710		0.00	0	0.00
R197	On 02/05/2013	Bond Future	282.40	Put	0.00000		0.00000	0.00000	0.00000	0.000		0.00	0	0.00
R197	On 02/05/2013	Bond Future	282.41	Call	8,875.71000		8.87571	8,825.14000	8.82514	8,875.710		0.00	0	0.00
R197	On 02/05/2013	Bond Future	282.41	Put	0.00000		0.00000	0.00000	0.00000	0.000		0.00	0	0.00
R197	On 07/12/2023	Price Contribution			100.00000		100.00000	100.00000	100.00000			0.00	0	0.00
R201	On 07/02/2013	Bond Future			5.04120		107.75103	5.06797	107.70219		1.39	0.00	0	1,540.00
R201	On 07/02/2013	Bond Future	4.98	Call	171.69000		0.17169	160.17000	0.16017	171.690	1.39	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
R201	On 07/02/2013	Bond Future	4.98	Put	283.48000		0.28348	320.80000	0.32080	283.480	1.39	0.00	0	0.00
R201	On 07/02/2013	Bond Future	5.60	Call	1,023.54000		1.02354	979.37000	0.97937	1,023.540	1.46	0.00	0	0.00
R201	On 07/02/2013	Bond Future	5.60	Put	9.97000		0.00997	14.64000	0.01464	9.970	1.46	0.00	0	0.00
R201	On 07/02/2013	Bond Future	6.20	Call	2,087.86000		2.08786	2,039.07000	2.03907	2,087.860	1.51	0.00	0	0.00
R201	On 07/02/2013	Bond Future	6.20	Put	0.04000		0.00004	0.09000	0.00009	0.040	1.51	0.00	0	0.00
R201	On 07/02/2013	Bond Future	6.25	Call	2,176.71000		2.17671	2,127.90000	2.12790	2,176.710	1.51	0.00	0	0.00
R201	On 07/02/2013	Bond Future	6.25	Put	0.02000		0.00002	0.05000	0.00005	0.020	1.51	0.00	0	0.00
R201	On 07/02/2013	Bond Future	6.30	Call	2,265.47000		2.26547	2,216.65000	2.21665	2,265.470	1.51	0.00	0	0.00
R201	On 07/02/2013	Bond Future	6.30	Put	0.01000		0.00001	0.03000	0.00003	0.010	1.51	0.00	0	0.00
R201	On 02/05/2013	Bond Future			5.00962		109.04674	5.04143	108.99579		1.23	0.00	0	4.00
R201	On 02/05/2013	Bond Future	4.05	Call	6.65000		0.00665	6.13000	0.00613	6.650	1.16	0.00	0	0.00
R201	On 02/05/2013	Bond Future	4.05	Put	1,559.16000		1.55916	1,609.59000	1.60959	1,559.160	1.16	0.00	0	0.00
R201	On 02/05/2013	Bond Future	4.06	Call	7.07000		0.00707	6.51000	0.00651	7.070	1.17	0.00	0	0.00
R201	On 02/05/2013	Bond Future	4.06	Put	1,543.24000		1.54324	1,593.63000	1.59363	1,543.240	1.17	0.00	0	0.00
R201	On 02/05/2013	Bond Future	4.04	Call	6.26000		0.00626	5.76000	0.00576	6.260	1.16	0.00	0	0.00
R201	On 02/05/2013	Bond Future	4.04	Put	1,575.10000		1.57510	1,625.55000	1.62555	1,575.100	1.16	0.00	0	0.00
R201	On 07/11/2013	Bond Future			4.85777		107.57826	4.90430	107.52715		1.06	0.00	0	0.00
R201	On 07/11/2013	Bond Future	4.80	Call	394.50000		0.39450	373.14000	0.37314	394.500	1.05	0.00	0	0.00
R201	On 07/11/2013	Bond Future	4.80	Put	458.02000		0.45802	487.77000	0.48777	458.020	1.05	0.00	0	0.00
R201	On 07/11/2013	Bond Future	4.81	Call	399.74000		0.39974	378.18000	0.37818	399.740	1.05	0.00	0	0.00
R201	On 07/11/2013	Bond Future	4.81	Put	452.26000		0.45226	481.81000	0.48181	452.260	1.05	0.00	0	0.00
R201	On 07/11/2013	Bond Future	4.79	Call	389.30000		0.38930	368.16000	0.36816	389.300	1.05	0.00	0	0.00
R201	On 07/11/2013	Bond Future	4.79	Put	463.82000		0.46382	493.79000	0.49379	463.820	1.05	0.00	0	0.00
R201	On 22/12/2014	Price Contribution			100.00000		100.00000	100.00000	100.00000			0.00	0	0.00
R201/R206	On 22/12/2014	Price Contribution			100.00000		100.00000	100.00000	100.00000			0.00	0	0.00
R202	On 07/02/2013	Bond Future			216.86197		216.86197	216.82258	216.82258			0.00	0	51,506.00
R202	On 07/02/2013	Bond Future	204.99	Call	11,871.97000		11.87197	11,832.58000	11.83258	11,871.970		0.00	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		0.00	0	0.00
R202	On 07/02/2013	Bond Future	205.00	Call	11,861.97000		11.86197	11,822.58000	11.82258	11,861.970		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		0.00	0	0.00
R202	On 07/02/2013	Bond Future	205.01	Call	11,851.97000		11.85197	11,812.58000	11.81258	11,851.970		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		0.00	0	0.00
R202	On 02/05/2013	Bond Future			219.58389		219.58389	219.54090	219.54090			0.00	0	1.00
R202	On 02/05/2013	Bond Future	211.04	Call	8,543.89000		8.54389	8,500.90000	8.50090	8,543.890		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		0.00	0	0.00
R202	On 02/05/2013	Bond Future	211.05	Call	8,533.89000		8.53389	8,490.90000	8.49090	8,533.890		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		0.00	0	0.00
R202	On 02/05/2013	Bond Future	211.06	Call	8,523.89000		8.52389	8,480.90000	8.48090	8,523.890		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		0.00	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			5.86761		112.86811	5.89403	112.75732		4.24	28,217,027.50	250	19,298.00
R203	On 07/02/2013	Bond Future	5.54	Call	216.65000		0.21665	212.59000	0.21259	216.650	4.15	0.00	0	10,000.00
R203	On 07/02/2013	Bond Future	5.54	Put	1,601.86000		1.60186	1,708.59000	1.70859	1,601.860	4.15	0.00	0	0.00
R203	On 07/02/2013	Bond Future	6.11	Call	1,331.38000		1.33138	1,277.51000	1.27751	1,331.380	4.27	0.00	0	12,600.00
R203	On 07/02/2013	Bond Future	6.11	Put	320.08000		0.32008	377.00000	0.37700	320.080	4.27	0.00	0	3,254.00
R203	On 07/02/2013	Bond Future	6.45	Call	2,488.99000		2.48899	2,401.75000	2.40175	2,488.990	4.36	0.00	0	0.00
R203	On 07/02/2013	Bond Future	6.45	Put	78.31000		0.07831	101.86000	0.10186	78.310	4.36	0.00	0	0.00
R203	On 07/02/2013	Bond Future	6.94	Call	4,394.37000		4.39437	4,286.83000	4.28683	4,394.370	4.48	0.00	0	0.00
R203	On 07/02/2013	Bond Future	6.94	Put	5.57000		0.00557	8.82000	0.00882	5.570	4.48	0.00	0	0.00
R203	On 07/02/2013	Bond Future	7.15	Call	5,224.19000		5.22419	5,114.42000	5.11442	5,224.190	4.50	0.00	0	0.00
R203	On 07/02/2013	Bond Future	7.15	Put	1.33000		0.00133	2.35000	0.00235	1.330	4.50	0.00	0	0.00
R203	On 07/02/2013	Bond Future	6.50	Call	2,676.46000		2.67646	2,585.66000	2.58566	2,676.460	4.37	0.00	0	0.00
R203	On 07/02/2013	Bond Future	6.50	Put	61.86000		0.06186	81.85000	0.08185	61.860	4.37	0.00	0	0.00
R203	On 07/02/2013	Bond Future	6.55	Call	2,866.45000		2.86645	2,772.46000	2.77246	2,866.450	4.38	0.00	0	0.00
R203	On 07/02/2013	Bond Future	6.55	Put	48.40000		0.04840	65.20000	0.06520	48.400	4.38	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
R203	On 07/02/2013	Bond Future	6.65	Call	3,252.48000		3.25248	3,153.25000	3.15325	3,252.480	4.41	0.00	0	0.00
R203	On 07/02/2013	Bond Future	6.65	Put	28.95000		0.02895	40.51000	0.04051	28.950	4.41	0.00	0	30,250.00
R203	On 02/05/2013	Bond Future			5.90482		110.06886	5.93329	109.95516		4.34	0.00	0	22.00
R203	On 02/05/2013	Bond Future	5.90	Call	1,145.20000		1.14520	1,105.90000	1.10590	1,145.200	4.32	0.00	0	0.00
R203	On 02/05/2013	Bond Future	5.90	Put	1,164.46000		1.16446	1,238.86000	1.23886	1,164.460	4.32	0.00	0	0.00
R203	On 02/05/2013	Bond Future	5.91	Call	1,165.51000		1.16551	1,125.59000	1.12559	1,165.510	4.33	0.00	0	0.00
R203	On 02/05/2013	Bond Future	5.91	Put	1,144.81000		1.14481	1,218.59000	1.21859	1,144.810	4.33	0.00	0	0.00
R203	On 02/05/2013	Bond Future	5.89	Call	1,125.10000		1.12510	1,086.41000	1.08641	1,125.100	4.32	0.00	0	0.00
R203	On 02/05/2013	Bond Future	5.89	Put	1,184.34000		1.18434	1,259.35000	1.25935	1,184.340	4.32	0.00	0	0.00
R203	On 07/11/2013	Bond Future			5.99682		108.93526	6.02946	108.81971		4.40	0.00	0	0.00
R203	On 07/11/2013	Bond Future	6.00	Call	1,807.02000		1.80702	1,759.84000	1.75984	1,807.020	4.40	0.00	0	0.00
R203	On 07/11/2013	Bond Future	6.00	Put	1,795.76000		1.79576	1,864.13000	1.86413	1,795.760	4.40	0.00	0	0.00
R203	On 07/11/2013	Bond Future	6.01	Call	1,825.34000		1.82534	1,777.80000	1.77780	1,825.340	4.40	0.00	0	0.00
R203	On 07/11/2013	Bond Future	6.01	Put	1,778.67000		1.77867	1,846.68000	1.84668	1,778.670	4.40	0.00	0	0.00
R203	On 07/11/2013	Bond Future	5.99	Call	1,789.21000		1.78921	1,742.38000	1.74238	1,789.210	4.40	0.00	0	0.00
R203	On 07/11/2013	Bond Future	5.99	Put	1,813.38000		1.81338	1,882.10000	1.88210	1,813.380	4.40	0.00	0	0.00
R203	On 15/09/2017	Price Contribution			100.00000		100.00000	100.00000	100.00000			0.00	0	0.00
R203/R157	On 15/09/2017	Price Contribution			100.00000		100.00000	100.00000	100.00000			0.00	0	0.00
R204	On 07/02/2013	Bond Future			6.10422		110.36808	6.13045	110.23357		5.82	0.00	0	16,672.00
R204	On 07/02/2013	Bond Future	7.29	Call	5,890.28000		5.89028	5,759.84000	5.75984	5,890.280	6.17	0.00	0	0.00
R204	On 07/02/2013	Bond Future	7.29	Put	7.26000		0.00726	11.33000	0.01133	7.260	6.17	0.00	0	0.00
R204	On 07/02/2013	Bond Future	7.45	Call	6,649.37000		6.64937	6,516.69000	6.51669	6,649.370	6.17	0.00	0	0.00
R204	On 07/02/2013	Bond Future	7.45	Put	2.67000		0.00267	4.50000	0.00450	2.670	6.17	0.00	0	0.00
R204	On 07/02/2013	Bond Future	7.95	Call	8,988.90000		8.98890	8,854.47000	8.85447	8,988.900	6.17	0.00	0	0.00
R204	On 07/02/2013	Bond Future	7.95	Put	0.07000		0.00007	0.15000	0.00015	0.070	6.17	0.00	0	0.00
R204	On 07/02/2013	Bond Future	8.00	Call	9,219.43000		9.21943	9,084.98000	9.08498	9,219.430	6.17	0.00	0	0.00
R204	On 07/02/2013	Bond Future	8.00	Put	0.04000		0.00004	0.10000	0.00010	0.040	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	9,449.34000		9.44934	9,314.87000	9.31487	9,449.340	6.17	0.00	0	0.00
R204	On 07/02/2013	Bond Future	8.05	Put	0.03000		0.00003	0.07000	0.00007	0.030	6.17	0.00	0	0.00
R204	On 02/05/2013	Bond Future			6.14767		111.69527	6.17556	111.55756		5.97	0.00	0	24.00
R204	On 02/05/2013	Bond Future	6.30	Call	2,018.98000		2.01898	1,963.45000	1.96345	2,018.980	5.99	0.00	0	0.00
R204	On 02/05/2013	Bond Future	6.30	Put	1,269.46000		1.26946	1,351.64000	1.35164	1,269.460	5.99	0.00	0	0.00
R204	On 02/05/2013	Bond Future	6.31	Call	2,047.63000		2.04763	1,991.41000	1.99141	2,047.630	5.99	0.00	0	0.00
R204	On 02/05/2013	Bond Future	6.31	Put	1,249.13000		1.24913	1,330.62000	1.33062	1,249.130	5.99	0.00	0	0.00
R204	On 02/05/2013	Bond Future	6.29	Call	1,990.55000		1.99055	1,935.70000	1.93570	1,990.550	5.98	0.00	0	0.00
R204	On 02/05/2013	Bond Future	6.29	Put	1,290.04000		1.29004	1,372.90000	1.37290	1,290.040	5.98	0.00	0	0.00
R204	On 07/11/2013	Bond Future			6.25127		110.68254	6.28237	110.54233		6.04	0.00	0	0.00
R204	On 07/11/2013	Bond Future	6.30	Call	2,627.91000		2.62791	2,570.36000	2.57036	2,627.910	6.06	0.00	0	0.00
R204	On 07/11/2013	Bond Future	6.30	Put	2,408.32000		2.40832	2,490.98000	2.49098	2,408.320	6.06	0.00	0	0.00
R204	On 07/11/2013	Bond Future	6.31	Call	2,651.83000		2.65183	2,593.88000	2.59388	2,651.830	6.06	0.00	0	0.00
R204	On 07/11/2013	Bond Future	6.31	Put	2,387.24000		2.38724	2,469.50000	2.46950	2,387.240	6.06	0.00	0	0.00
R204	On 07/11/2013	Bond Future	7.00	Call	4,566.12000		4.56612	4,481.66000	4.48166	4,566.120	6.29	0.00	0	0.00
R204	On 07/11/2013	Bond Future	7.00	Put	1,251.82000		1.25182	1,307.57000	1.30757	1,251.820	6.29	0.00	0	180.00
R204	On 07/11/2013	Bond Future	6.29	Call	2,604.10000		2.60410	2,546.95000	2.54695	2,604.100	6.05	0.00	0	0.00
R204	On 07/11/2013	Bond Future	6.29	Put	2,429.53000		2.42953	2,512.59000	2.51259	2,429.530	6.05	0.00	0	0.00
R204	On 21/12/2018	Price Contribution			100.00000		100.00000	100.00000	100.00000			0.00	0	0.00
R204/R157	On 15/01/2020	Price Contribution			100.00000		100.00000	100.00000	100.00000			0.00	0	0.00
R204/R203	On 21/12/2018	Price Contribution			100.00000		100.00000	100.00000	100.00000			0.00	0	0.00
R206	On 07/02/2013	Bond Future			5.03298		102.77129	5.06134	102.74557		0.63	0.00	0	1,120.00
R206	On 07/02/2013	Bond Future	4.76	Call	17.59000		0.01759	16.03000	0.01603	17.590	0.61	0.00	0	0.00
R206	On 07/02/2013	Bond Future	4.76	Put	265.66000		0.26566	289.82000	0.28982	265.660	0.61	0.00	0	0.00
R206	On 07/02/2013	Bond Future	5.00	Call	82.34000		0.08234	74.90000	0.07490	82.340	0.63	0.00	0	0.00
R206	On 07/02/2013	Bond Future	5.00	Put	112.26000		0.11226	130.54000	0.13054	112.260	0.63	0.00	0	0.00

Contract Details			Strike	Call / Put	MTM	Yield	MarkPrice	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
R206	On 07/02/2013	Bond Future	5.95	Call	826.60000		0.82660	800.95000	0.80095	826.600	0.69	0.00	0	0.00
R206	On 07/02/2013	Bond Future	5.95	Put	0.06000		0.00006	0.13000	0.00013	0.060	0.69	0.00	0	0.00
R206	On 07/02/2013	Bond Future	6.00	Call	871.33000		0.87133	845.66000	0.84566	871.330	0.69	0.00	0	0.00
R206	On 07/02/2013	Bond Future	6.00	Put	0.03000		0.00003	0.08000	0.00008	0.030	0.69	0.00	0	0.00
R206	On 07/02/2013	Bond Future	6.05	Call	916.06000		0.91606	890.36000	0.89036	916.060	0.69	0.00	0	0.00
R206	On 07/02/2013	Bond Future	6.05	Put	0.02000		0.00002	0.04000	0.00004	0.020	0.69	0.00	0	0.00
R206	On 02/05/2013	Bond Future			4.96935		104.00697	5.00960	103.97950		0.52	0.00	0	23.00
R206	On 02/05/2013	Bond Future	3.40	Call	0.02000		0.00002	0.02000	0.00002	0.020	0.49	0.00	0	0.00
R206	On 02/05/2013	Bond Future	3.40	Put	1,081.29000		1.08129	1,108.76000	1.10876	1,081.290	0.49	0.00	0	0.00
R206	On 02/05/2013	Bond Future	3.41	Call	0.02000		0.00002	0.02000	0.00002	0.020	0.49	0.00	0	0.00
R206	On 02/05/2013	Bond Future	3.41	Put	1,074.34000		1.07434	1,101.81000	1.10181	1,074.340	0.49	0.00	0	0.00
R206	On 02/05/2013	Bond Future	3.39	Call	0.02000		0.00002	0.02000	0.00002	0.020	0.49	0.00	0	0.00
R206	On 02/05/2013	Bond Future	3.39	Put	1,088.24000		1.08824	1,115.71000	1.11571	1,088.240	0.49	0.00	0	0.00
R206	On 07/11/2013	Bond Future			3.86763		103.05115	4.01844	103.02409		0.14	0.00	0	0.00
R206	On 07/11/2013	Bond Future	4.30	Call	104.90000		0.10490	87.11000	0.08711	104.900	0.15	0.00	0	0.00
R206	On 07/11/2013	Bond Future	4.30	Put	27.35000		0.02735	36.62000	0.03662	27.350	0.15	0.00	0	0.00
R206	On 07/11/2013	Bond Future	4.31	Call	106.17000		0.10617	88.25000	0.08825	106.170	0.15	0.00	0	0.00
R206	On 07/11/2013	Bond Future	4.31	Put	26.83000		0.02683	35.97000	0.03597	26.830	0.15	0.00	0	0.00
R206	On 07/11/2013	Bond Future	4.29	Call	103.64000		0.10364	85.97000	0.08597	103.640	0.15	0.00	0	0.00
R206	On 07/11/2013	Bond Future	4.29	Put	27.89000		0.02789	37.28000	0.03728	27.890	0.15	0.00	0	0.00
R206	On 15/01/2014	Price Contribution			100.00000		100.00000	100.00000	100.00000			0.00	0	0.00
R207	On 07/02/2013	Bond Future			6.37284		105.40207	6.39904	105.25308		7.01	0.00	0	11,310.00
R207	On 07/02/2013	Bond Future	7.66	Call	7,027.32000		7.02732	6,881.71000	6.88171	7,027.320	7.38	0.00	0	0.00
R207	On 07/02/2013	Bond Future	7.66	Put	5.64000		0.00564	9.02000	0.00902	5.640	7.38	0.00	0	0.00
R207	On 07/02/2013	Bond Future	7.80	Call	7,752.33000		7.75233	7,605.00000	7.60500	7,752.330	7.38	0.00	0	0.00
R207	On 07/02/2013	Bond Future	7.80	Put	2.37000		0.00237	4.03000	0.00403	2.370	7.38	0.00	0	0.00
R207	On 07/02/2013	Bond Future	8.20	Call	9,794.28000		9.79428	9,645.45000	9.64545	9,794.280	7.38	0.00	0	0.00
R207	On 07/02/2013	Bond Future	8.20	Put	0.14000		0.00014	0.30000	0.00030	0.140	7.38	0.00	0	0.00

Contract Details			Strike	Call / Put	MTM	Yield	MarkPrice	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
R207	On 07/02/2013	Bond Future	8.25	Call	10,046.00000		10.04600	9,897.12000	9.89712	10,046.000	7.38	0.00	0	0.00
R207	On 07/02/2013	Bond Future	8.25	Put	0.10000		0.00010	0.21000	0.00021	0.100	7.38	0.00	0	0.00
R207	On 07/02/2013	Bond Future	8.30	Call	10,296.90000		10.29690	10,147.99000	10.14799	10,296.900	7.38	0.00	0	0.00
R207	On 07/02/2013	Bond Future	8.30	Put	0.06000		0.00006	0.14000	0.00014	0.060	7.38	0.00	0	0.00
R207	On 02/05/2013	Bond Future			6.42320		106.66938	6.45083	106.51709		7.29	0.00	0	0.00
R207	On 02/05/2013	Bond Future	6.45	Call	1,957.42000		1.95742	1,906.68000	1.90668	1,957.420	7.28	0.00	0	0.00
R207	On 02/05/2013	Bond Future	6.45	Put	1,809.70000		1.80970	1,911.25000	1.91125	1,809.700	7.28	0.00	0	0.00
R207	On 02/05/2013	Bond Future	6.46	Call	1,985.79000		1.98579	1,934.34000	1.93434	1,985.790	7.28	0.00	0	0.00
R207	On 02/05/2013	Bond Future	6.46	Put	1,783.02000		1.78302	1,883.86000	1.88386	1,783.020	7.28	0.00	0	0.00
R207	On 02/05/2013	Bond Future	6.44	Call	1,929.29000		1.92929	1,879.25000	1.87925	1,929.290	7.28	0.00	0	0.00
R207	On 02/05/2013	Bond Future	6.44	Put	1,836.66000		1.83666	1,938.91000	1.93891	1,836.660	7.28	0.00	0	0.00
R207	On 07/11/2013	Bond Future			6.53930		105.91398	6.56963	105.75872		7.47	0.00	0	0.00
R207	On 07/11/2013	Bond Future	6.70	Call	3,417.74000		3.41774	3,350.11000	3.35011	3,417.740	7.54	0.00	0	0.00
R207	On 07/11/2013	Bond Future	6.70	Put	2,598.34000		2.59834	2,685.97000	2.68597	2,598.340	7.54	0.00	0	0.00
R207	On 07/11/2013	Bond Future	6.71	Call	3,446.23000		3.44623	3,378.19000	3.37819	3,446.230	7.55	0.00	0	0.00
R207	On 07/11/2013	Bond Future	6.71	Put	2,576.11000		2.57611	2,663.33000	2.66333	2,576.110	7.55	0.00	0	0.00
R207	On 07/11/2013	Bond Future	6.69	Call	3,389.36000		3.38936	3,322.15000	3.32215	3,389.360	7.54	0.00	0	0.00
R207	On 07/11/2013	Bond Future	6.69	Put	2,620.72000		2.62072	2,708.77000	2.70877	2,620.720	7.54	0.00	0	0.00
R207	On 15/01/2020	Price Contribution			100.00000		100.00000	100.00000	100.00000			0.00	0	0.00
R207/R157	On 15/01/2020	Price Contribution			100.00000		100.00000	100.00000	100.00000			0.00	0	0.00
R207/R203	On 15/01/2020	Price Contribution			100.00000		100.00000	100.00000	100.00000			0.00	0	0.00
R208	On 07/02/2013	Bond Future			6.46186		104.29320	6.48798	104.12834		8.25	0.00	0	19,166.00
R208	On 07/02/2013	Bond Future	6.00	Call	305.71000		0.30571	307.96000	0.30796	305.710	8.10	0.00	0	12,250.00
R208	On 07/02/2013	Bond Future	6.00	Put	3,276.02000		3.27602	3,443.13000	3.44313	3,276.020	8.10	0.00	0	0.00
R208	On 07/02/2013	Bond Future	7.78	Call	7,930.83000		7.93083	7,770.58000	7.77058	7,930.830	8.72	0.00	0	0.00
R208	On 07/02/2013	Bond Future	7.78	Put	8.27000		0.00827	12.88000	0.01288	8.270	8.72	0.00	0	0.00

Contract Details			Strike	Call / Put	MTM	Yield	MarkPrice	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
R208	On 07/02/2013	Bond Future	7.85	Call	8,327.05000		8.32705	8,165.56000	8.16556	8,327.050	8.72	0.00	0	0.00
R208	On 07/02/2013	Bond Future	7.85	Put	5.57000		0.00557	8.94000	0.00894	5.570	8.72	0.00	0	0.00
R208	On 07/02/2013	Bond Future	8.83	Call	13,690.38000		13.69038	13,525.52000	13.52552	13,690.380	8.72	0.00	0	0.00
R208	On 07/02/2013	Bond Future	8.83	Put	0.01000		0.00001	0.01000	0.00001	0.010	8.72	0.00	0	0.00
R208	On 07/02/2013	Bond Future	7.95	Call	8,890.82000		8.89082	8,728.04000	8.72804	8,890.820	8.72	0.00	0	0.00
R208	On 07/02/2013	Bond Future	7.95	Put	3.10000		0.00310	5.18000	0.00518	3.100	8.72	0.00	0	0.00
R208	On 07/02/2013	Bond Future	8.00	Call	9,171.51000		9.17151	9,008.28000	9.00828	9,171.510	8.72	0.00	0	0.00
R208	On 07/02/2013	Bond Future	8.00	Put	2.28000		0.00228	3.91000	0.00391	2.280	8.72	0.00	0	0.00
R208	On 07/02/2013	Bond Future	8.05	Call	9,451.35000		9.45135	9,287.75000	9.28775	9,451.350	8.72	0.00	0	0.00
R208	On 07/02/2013	Bond Future	8.05	Put	1.67000		0.00167	2.93000	0.00293	1.670	8.72	0.00	0	0.00
R208	On 02/05/2013	Bond Future			6.50730		102.15433	6.53466	101.98603		8.73	0.00	0	47.00
R208	On 02/05/2013	Bond Future	6.66	Call	2,670.22000		2.67022	2,605.43000	2.60543	2,670.220	8.80	0.00	0	0.00
R208	On 02/05/2013	Bond Future	6.66	Put	1,735.32000		1.73532	1,838.83000	1.83883	1,735.320	8.80	0.00	0	0.00
R208	On 02/05/2013	Bond Future	6.64	Call	2,600.87000		2.60087	2,537.63000	2.53763	2,600.870	8.79	0.00	0	0.00
R208	On 02/05/2013	Bond Future	6.64	Put	1,787.81000		1.78781	1,892.87000	1.89287	1,787.810	8.79	0.00	0	0.00
R208	On 02/05/2013	Bond Future	6.65	Call	2,635.43000		2.63543	2,571.41000	2.57141	2,635.430	8.80	0.00	0	0.00
R208	On 02/05/2013	Bond Future	6.65	Put	1,761.42000		1.76142	1,865.70000	1.86570	1,761.420	8.80	0.00	0	0.00
R208	On 07/11/2013	Bond Future			6.61485		101.56689	6.64452	101.39511		9.07	0.00	0	0.00
R208	On 07/11/2013	Bond Future	6.81	Call	4,042.86000		4.04286	3,966.95000	3.96695	4,042.860	9.10	0.00	0	0.00
R208	On 07/11/2013	Bond Future	6.81	Put	2,919.57000		2.91957	3,015.44000	3.01544	2,919.570	9.10	0.00	0	0.00
R208	On 07/11/2013	Bond Future	7.50	Call	6,536.78000		6.53678	6,430.60000	6.43060	6,536.780	9.41	0.00	0	0.00
R208	On 07/11/2013	Bond Future	7.50	Put	1,563.16000		1.56316	1,628.76000	1.62876	1,563.160	9.41	0.00	0	230.00
R208	On 07/11/2013	Bond Future	6.79	Call	3,978.98000		3.97898	3,903.99000	3.90399	3,978.980	9.09	0.00	0	0.00
R208	On 07/11/2013	Bond Future	6.79	Put	2,970.10000		2.97010	3,066.89000	3.06689	2,970.100	9.09	0.00	0	0.00
R208	On 07/11/2013	Bond Future	6.80	Call	4,010.86000		4.01086	3,935.41000	3.93541	4,010.860	9.09	0.00	0	0.00
R208	On 07/11/2013	Bond Future	6.80	Put	2,944.75000		2.94475	3,041.08000	3.04108	2,944.750	9.09	0.00	0	0.00
R208	On 31/03/2021	Price Contribution			100.00000		100.00000	100.00000	100.00000			0.00	0	0.00
R208/R157	On 31/03/2021	Price Contribution			100.00000		100.00000	100.00000	100.00000			0.00	0	0.00

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			8.12727		82.86661	8.15846	82.59354		15.50		0.00	0	11,354.00
R209	On 07/02/2013	Bond Future	8.63	Call	4,713.12000		4.71312	4,542.43000	4.54243	4,713.120	15.69		0.00	0	0.00
R209	On 07/02/2013	Bond Future	8.63	Put	480.90000		0.48090	583.28000	0.58328	480.900	15.69		0.00	0	11,000.00
R209	On 07/02/2013	Bond Future	8.83	Call	6,066.75000		6.06675	5,860.34000	5.86034	6,066.750	15.79		0.00	0	0.00
R209	On 07/02/2013	Bond Future	8.83	Put	246.81000		0.24681	313.47000	0.31347	246.810	15.79		0.00	0	14,000.00
R209	On 07/02/2013	Bond Future	8.95	Call	6,908.02000		6.90802	6,684.53000	6.68453	6,908.020	15.85		0.00	0	0.00
R209	On 07/02/2013	Bond Future	8.95	Put	160.29000		0.16029	209.87000	0.20987	160.290	15.85		0.00	0	0.00
R209	On 07/02/2013	Bond Future	9.10	Call	7,972.42000		7.97242	7,732.25000	7.73225	7,972.420	15.93		0.00	0	0.00
R209	On 07/02/2013	Bond Future	9.10	Put	90.35000		0.09035	123.25000	0.12325	90.350	15.93		0.00	0	0.00
R209	On 07/02/2013	Bond Future	9.00	Call	7,261.94000		7.26194	7,032.34000	7.03234	7,261.940	15.88		0.00	0	0.00
R209	On 07/02/2013	Bond Future	9.00	Put	132.99000		0.13299	176.46000	0.17646	132.990	15.88		0.00	0	0.00
R209	On 07/02/2013	Bond Future	9.05	Call	7,616.89000		7.61689	7,381.72000	7.38172	7,616.890	15.90		0.00	0	0.00
R209	On 07/02/2013	Bond Future	9.05	Put	109.84000		0.10984	147.74000	0.14774	109.840	15.90		0.00	0	0.00
R209	On 07/02/2013	Bond Future	9.06	Call	7,687.97000		7.68797	7,451.76000	7.45176	7,687.970	15.91		0.00	0	0.00
R209	On 07/02/2013	Bond Future	9.06	Put	105.67000		0.10567	142.53000	0.14253	105.670	15.91		0.00	0	0.00
R209	On 02/05/2013	Bond Future			8.18796		80.72137	8.22005	80.44395		17.85		0.00	0	33.00
R209	On 02/05/2013	Bond Future	8.01	Call	2,777.84000		2.77784	2,704.89000	2.70489	2,777.840	17.74		0.00	0	0.00
R209	On 02/05/2013	Bond Future	8.01	Put	4,343.67000		4.34367	4,548.14000	4.54814	4,343.670	17.74		0.00	0	0.00
R209	On 02/05/2013	Bond Future	7.99	Call	2,703.75000		2.70375	2,632.84000	2.63284	2,703.750	17.73		0.00	0	0.00
R209	On 02/05/2013	Bond Future	7.99	Put	4,448.49000		4.44849	4,655.00000	4.65500	4,448.490	17.73		0.00	0	0.00
R209	On 02/05/2013	Bond Future	8.00	Call	2,740.55000		2.74055	2,668.62000	2.66862	2,740.550	17.73		0.00	0	0.00
R209	On 02/05/2013	Bond Future	8.00	Put	4,395.76000		4.39576	4,601.25000	4.60125	4,395.760	17.73		0.00	0	0.00
R209	On 07/11/2013	Bond Future			8.32760		79.79614	8.36142	79.51197		20.92		0.00	0	0.00
R209	On 07/11/2013	Bond Future	8.81	Call	8,395.24000		8.39524	8,252.46000	8.25246	8,395.240	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	4,486.61000		4.48661	4,628.00000	4.62800	4,486.610	21.39	0.00	0	0.00
R209	On 07/11/2013	Bond Future	9.50	Call	11,660.77000		11.66077	11,479.46000	11.47946	11,660.770	21.77	0.00	0	0.00
R209	On 07/11/2013	Bond Future	9.50	Put	2,664.78000		2.66478	2,767.64000	2.76764	2,664.780	21.77	0.00	0	180.00
R209	On 07/11/2013	Bond Future	8.79	Call	8,303.24000		8.30324	8,161.62000	8.16162	8,303.240	21.38	0.00	0	0.00
R209	On 07/11/2013	Bond Future	8.79	Put	4,550.65000		4.55065	4,693.20000	4.69320	4,550.650	21.38	0.00	0	0.00
R209	On 07/11/2013	Bond Future	8.80	Call	8,349.20000		8.34920	8,207.00000	8.20700	8,349.200	21.38	0.00	0	0.00
R209	On 07/11/2013	Bond Future	8.80	Put	4,518.53000		4.51853	4,660.50000	4.66050	4,518.530	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			165.45715		165.45715	165.42811	165.42811			0.00	0	1,212.00
R210	On 07/02/2013	Bond Future	156.99	Call	8,467.15000		8.46715	8,438.11000	8.43811	8,467.150		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	8,457.15000		8.45715	8,428.11000	8.42811	8,457.150		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	8,447.15000		8.44715	8,418.11000	8.41811	8,447.150		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			165.67662		165.67662	165.64506	165.64506			0.00	0	7.00
R210	On 02/05/2013	Bond Future	161.14	Call	4,536.62000		4.53662	4,505.06000	4.50506	4,536.620		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	4,526.62000		4.52662	4,495.06000	4.49506	4,526.620		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	4,516.62000		4.51662	4,485.06000	4.48506	4,516.620		0.00	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			125.97944		125.97944	125.96235	125.96235			0.00	0	522.00
R211	On 07/02/2013	Bond Future	122.99	Call	2,989.44000		2.98944	2,972.35000	2.97235	2,989.440		0.00	0	0.00
R211	On 07/02/2013	Bond Future	122.99	Put	0.00000		0.00000	0.00000	0.00000	0.000		0.00	0	0.00
R211	On 07/02/2013	Bond Future	123.00	Call	2,979.44000		2.97944	2,962.35000	2.96235	2,979.440		0.00	0	0.00
R211	On 07/02/2013	Bond Future	123.00	Put	0.00000		0.00000	0.00000	0.00000	0.000		0.00	0	0.00
R211	On 07/02/2013	Bond Future	123.01	Call	2,969.44000		2.96944	2,952.35000	2.95235	2,969.440		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			127.56060		127.56060	127.54168	127.54168			0.00	0	7.00
R211	On 02/05/2013	Bond Future	125.69	Call	1,870.60000		1.87060	1,851.68000	1.85168	1,870.600		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	1,860.60000		1.86060	1,841.68000	1.84168	1,860.600		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	1,850.60000		1.85060	1,831.68000	1.83168	1,850.600		0.00	0	0.00
R211	On 02/05/2013	Bond Future	125.71	Put	0.00000		0.00000	0.00000	0.00000	0.000		0.00	0	0.00
R211	On 31/01/2017	Price Contribution			100.00000		100.00000	100.00000	100.00000			0.00	0	0.00
R212	On 07/02/2013	Bond Future			132.67636		132.67636	132.65500	132.65500			0.00	0	3,064.00
R212	On 07/02/2013	Bond Future	128.99	Call	3,686.36000		3.68636	3,665.00000	3.66500	3,686.360		0.00	0	0.00
R212	On 07/02/2013	Bond Future	128.99	Put	0.00000		0.00000	0.00000	0.00000	0.000		0.00	0	0.00
R212	On 07/02/2013	Bond Future	129.00	Call	3,676.36000		3.67636	3,655.00000	3.65500	3,676.360		0.00	0	0.00
R212	On 07/02/2013	Bond Future	129.00	Put	0.00000		0.00000	0.00000	0.00000	0.000		0.00	0	0.00
R212	On 07/02/2013	Bond Future	129.01	Call	3,666.36000		3.66636	3,645.00000	3.64500	3,666.360		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			134.34160		134.34160	134.31829	134.31829			0.00	0	11.00
R212	On 02/05/2013	Bond Future	131.09	Call	3,251.60000		3.25160	3,228.29000	3.22829	3,251.600		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	3,241.60000		3.24160	3,218.29000	3.21829	3,241.600		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	3,231.60000		3.23160	3,208.29000	3.20829	3,231.600		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			7.83298		95.20912	7.86422	94.92798		15.06	0.00	0	9,399.00
R213	On 07/02/2013	Bond Future	8.90	Call	9,034.02000		9.03402	8,787.29000	8.78729	9,034.020	15.54	0.00	0	0.00
R213	On 07/02/2013	Bond Future	8.90	Put	96.98000		0.09698	131.39000	0.13139	96.980	15.54	0.00	0	0.00
R213	On 07/02/2013	Bond Future	8.95	Call	9,404.05000		9.40405	9,152.78000	9.15278	9,404.050	15.54	0.00	0	0.00
R213	On 07/02/2013	Bond Future	8.95	Put	79.95000		0.07995	109.82000	0.10982	79.950	15.54	0.00	0	0.00
R213	On 07/02/2013	Bond Future	9.00	Call	9,774.12000		9.77412	9,518.78000	9.51878	9,774.120	15.54	0.00	0	0.00
R213	On 07/02/2013	Bond Future	9.00	Put	65.63000		0.06563	91.43000	0.09143	65.630	15.54	0.00	0	0.00
R213	On 07/02/2013	Bond Future	9.05	Call	10,143.88000		10.14388	9,884.92000	9.88492	10,143.880	15.54	0.00	0	0.00
R213	On 07/02/2013	Bond Future	9.05	Put	53.64000		0.05364	75.82000	0.07582	53.640	15.54	0.00	0	0.00
R213	On 02/05/2013	Bond Future			7.89222		92.81967	7.92441	92.53389		16.38	0.00	0	5.00
R213	On 02/05/2013	Bond Future	7.86	Call	3,538.48000		3.53848	3,449.14000	3.44914	3,538.480	16.32	0.00	0	0.00
R213	On 02/05/2013	Bond Future	7.86	Put	3,825.82000		3.82582	4,022.26000	4.02226	3,825.820	16.32	0.00	0	0.00
R213	On 02/05/2013	Bond Future	7.84	Call	3,453.62000		3.45362	3,366.44000	3.36644	3,453.620	16.32	0.00	0	0.00
R213	On 02/05/2013	Bond Future	7.84	Put	3,919.98000		3.91998	4,118.58000	4.11858	3,919.980	16.32	0.00	0	0.00
R213	On 02/05/2013	Bond Future	7.85	Call	3,495.91000		3.49591	3,407.65000	3.40765	3,495.910	16.32	0.00	0	0.00
R213	On 02/05/2013	Bond Future	7.85	Put	3,872.70000		3.87270	4,070.22000	4.07022	3,872.700	16.32	0.00	0	0.00
R213	On 07/11/2013	Bond Future			8.03227		91.83450	8.06629	91.54190		17.57	0.00	0	0.00
R213	On 07/11/2013	Bond Future	8.61	Call	8,735.21000		8.73521	8,579.81000	8.57981	8,735.210	18.00	0.00	0	0.00
R213	On 07/11/2013	Bond Future	8.61	Put	3,945.77000		3.94577	4,082.97000	4.08297	3,945.770	18.00	0.00	0	0.00
R213	On 07/11/2013	Bond Future	8.59	Call	8,636.68000		8.63668	8,482.54000	8.48254	8,636.680	17.98	0.00	0	0.00
R213	On 07/11/2013	Bond Future	8.59	Put	4,006.84000		4.00684	4,145.30000	4.14530	4,006.840	17.98	0.00	0	0.00
R213	On 07/11/2013	Bond Future	8.60	Call	8,685.90000		8.68590	8,531.13000	8.53113	8,685.900	17.99	0.00	0	0.00
R213	On 07/11/2013	Bond Future	8.60	Put	3,976.20000		3.97620	4,114.03000	4.11403	3,976.200	17.99	0.00	0	0.00

Contract Details			Strike	Call / Put	MTM	Yield	MarkPrice	Previous MTM	Previous Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
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			8.16706		84.70795	8.19825	84.41885		16.80		0.00	0	1,714.00
R214	On 07/02/2013	Bond Future	8.59	Call	4,508.00000		4.50800	4,351.78000	4.35178	4,508.000	16.99		0.00	0	0.00
R214	On 07/02/2013	Bond Future	8.59	Put	726.90000		0.72690	859.78000	0.85978	726.900	16.99		0.00	0	0.00
R214	On 07/02/2013	Bond Future	8.60	Call	4,573.45000		4.57345	4,415.07000	4.41507	4,573.450	16.99		0.00	0	0.00
R214	On 07/02/2013	Bond Future	8.60	Put	706.47000		0.70647	837.19000	0.83719	706.470	16.99		0.00	0	0.00
R214	On 07/02/2013	Bond Future	8.61	Call	4,639.22000		4.63922	4,478.67000	4.47867	4,639.220	17.00		0.00	0	0.00
R214	On 07/02/2013	Bond Future	8.61	Put	686.53000		0.68653	815.08000	0.81508	686.530	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			1.37630		1.37630	1.39600	1.39600		13.22		0.00	0	0.00
YUAN/R	On 18/03/2013	Foreign Exchange Future	1.29	Call	936.52660		0.09365	1,112.20780	0.11122	936.527	13.14		0.00	0	0.00
YUAN/R	On 18/03/2013	Foreign Exchange Future	1.29	Put	73.52660		0.00735	52.20780	0.00522	73.527	13.14		0.00	0	0.00
YUAN/R	On 18/03/2013	Foreign Exchange Future	1.30	Call	853.85500		0.08539	1,025.49420	0.10255	853.855	13.08		0.00	0	0.00
YUAN/R	On 18/03/2013	Foreign Exchange Future	1.30	Put	90.85500		0.00909	65.49420	0.00655	90.855	13.08		0.00	0	0.00
YUAN/R	On 18/03/2013	Foreign Exchange Future	1.31	Call	775.99320		0.07760	941.34780	0.09413	775.993	13.11		0.00	0	0.00
YUAN/R	On 18/03/2013	Foreign Exchange Future	1.31	Put	112.99320		0.01130	81.34780	0.00813	112.993	13.11		0.00	0	0.00
YUAN/R	On 14/06/2013	Foreign Exchange Future			1.38620		1.38620	1.40760	1.40760		14.55		0.00	0	0.00
YUAN/R	On 14/06/2013	Foreign Exchange Future	1.39	Call	537.58450		0.05376	646.61910	0.06466	537.584	14.39		0.00	0	0.00
YUAN/R	On 14/06/2013	Foreign Exchange Future	1.39	Put	575.58450		0.05756	470.61910	0.04706	575.584	14.39		0.00	0	0.00
YUAN/R	On 14/06/2013	Foreign Exchange Future	1.40	Call	498.29040		0.04983	600.11880	0.06001	498.290	14.55		0.00	0	0.00
YUAN/R	On 14/06/2013	Foreign Exchange Future	1.40	Put	636.29040		0.06363	524.11880	0.05241	636.290	14.55		0.00	0	0.00
YUAN/R	On 14/06/2013	Foreign Exchange Future	1.41	Call	462.87390		0.04629	558.39780	0.05584	462.874	14.74		0.00	0	0.00
YUAN/R	On 14/06/2013	Foreign Exchange Future	1.41	Put	700.87390		0.07009	582.39780	0.05824	700.874	14.74		0.00	0	0.00

Contract Details	Strike	Call / Put	MTM Yield	MarkPrice	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
Total for Derivatives :								2,039,727,769.34	58,711	1 388 394.00	

i-Bonds

AA02	On 28/03/2016	Spot Bond	100.19948	13.80215	100.19948	13.76828			0.00	0	0.00
AA03	On 11/05/2015	Spot Bond	111.91291	20.54440	111.91291	20.49402		24,173,188,560.00		216,000	108,000.00
AA04	On 22/03/2017	Spot Bond	100.28788	9.02370	100.28788	9.00154			0.00	0	0.00
AA05	On 22/03/2019	Spot Bond	107.66087	11.08574	107.66087	11.05940			0.00	0	8,000,000.00
AB010	On 21/11/2022	Spot Bond	100.00000	0.08657	100.00000	0.08592			0.00	0	0.00
AB011	On 21/11/2023	Spot Bond	100.00000	0.04328	100.00000	0.04296			0.00	0	0.00
AB012	On 21/11/2022	Spot Bond	8.00000	45.14300	8.00000	45.12381			0.00	0	0.00
AB013	On 21/11/2018	Spot Bond	8.00000	106.87380	8.00000	107.55145			0.00	0	0.00
AB06	On 27/03/2015	Spot Bond	103.39172	23.48134	103.39172	23.42735		3,205,143,320.00		31,000	54,050,000.00
AB07	On 07/03/2014	Spot Bond	104.36845	43.90341	104.36845	43.80167			0.00	0	7,900,000.00
AB08	On 03/05/2017	Spot Bond	101.36321	10.21142	101.36321	10.18637			0.00	0	0.00
AB09	On 03/05/2017	Spot Bond	113.91613	11.94352	113.91613	11.91382			0.00	0	5,000,000.00
ABCL1	On 22/09/2013	Spot Bond	100.27783	67.55811	100.27783	67.39224			0.00	0	0.00
ABCP11	On 31/03/2013	Spot Bond	211.62296	65.27771	211.62296	65.03902		596,353,501,280.00		2,818,000	1,409,000.00
ABCP12	On 20/09/2014	Spot Bond	129.44081	27.58442	129.44081	27.50064			0.00	0	0.00
ABCP13	On 07/12/2023	Spot Bond	262.36064	2.23594	262.36064	2.22567			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	20.38957	100.84946	20.33979			0.00	0	0.00
ABFN05	On 17/03/2014	Spot Bond	100.44837	37.11787	100.44837	36.99180			0.00	0	9,000,000.00
ABFN06	On 17/03/2016	Spot Bond	100.42180	11.55511	100.42180	11.47896			0.00	0	800,000.00
ABFN07	On 17/03/2018	Spot Bond	100.43468	7.46688	100.43468	7.39862			0.00	0	0.00
ABFN08	On 17/03/2020	Spot Bond	100.45423	7.05421	100.45423	6.98661			0.00	0	0.00
ABFN09	On 17/03/2026	Spot Bond	100.46712	7.11324	100.46712	7.04541			0.00	0	0.00
ABL10A	On 15/03/2015	Spot Bond	111.10270	25.58995	111.10270	25.52757		86,437,900,600.00		778,000	4,089,000.00
ABL10B	On 15/03/2015	Spot Bond	103.51808	19.89032	103.51808	19.79676			0.00	0	0.00
ABL11A	On 29/09/2014	Spot Bond	105.34380	31.28131	105.34380	31.20827		468,674,566,200.00		4,449,000	2,235,000.00
ABL11B	On 29/09/2014	Spot Bond	101.94970	32.37771	101.94970	32.29703			0.00	0	0.00
ABL12B	On 08/03/2015	Spot Bond	101.07971	20.27763	101.07971	20.22693			0.00	0	0.00
ABL13	On 11/10/2016	Spot Bond	99.99989	12.86159	99.99989	12.83043			0.00	0	0.00
ABL14	On 09/10/2015	Spot Bond	100.00000	15.31989	100.00000	15.20490			0.00	0	0.00
ABL15	On 09/10/2017	Spot Bond	100.00000	3.82997	100.00000	3.80123			0.00	0	0.00
ABL7	On 18/02/2013	Spot Bond	103.66357	90.72294	103.66357	90.50279			0.00	0	0.00
ABL8A	On 19/09/2013	Spot Bond	107.24687	61.54052	107.24687	61.39471		61,988,690,860.00		578,000	1,708,000.00
ABL8B	On 19/09/2013	Spot Bond	102.43496	54.64068	102.43496	54.50243		819,479,680,000.00		8,000,000	4,000,000.00
ABL9	On 19/02/2013	Spot Bond	100.00000	87.78787	100.00000	87.58180			0.00	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	86.69834	100.00000	86.49289	0.00	0	0.00	0.00	0	0.00
ABLC07	On 15/02/2013	Spot Bond	100.85053	88.97105	100.85053	88.75867	0.00	0	0.00	0.00	0	0.00
ABLI01	On 31/03/2013	Spot Bond	211.08307	65.33888	211.08307	65.10035	0.00	0	0.00	0.00	0	0.00
ABLI02	On 08/05/2014	Spot Bond	133.30786	35.89282	133.30786	35.78150	0.00	0	0.00	0.00	0	0.00
ABLI03	On 15/03/2015	Spot Bond	119.08892	19.92667	119.08892	19.86967	0.00	0	2,000,000.00	0.00	0	2,000,000.00
ABLI04	On 11/10/2016	Spot Bond	109.87287	8.50700	109.87287	8.48404	0.00	0	0.00	0.00	0	0.00
ABLS2A	On 13/07/2016	Spot Bond	118.65286	22.78315	118.65286	22.72554	0.00	0	24,000,000.00	0.00	0	24,000,000.00
ABLS2B	On 13/07/2016	Spot Bond	99.88052	17.15922	99.88052	17.11770	0.00	0	0.00	0.00	0	0.00
ABLS3	On 31/03/2018	Spot Bond	100.32050	10.34876	100.32050	12.66147	0.00	0	0.00	0.00	0	0.00
ABLS4	On 29/03/2019	Spot Bond	100.26386	9.77741	100.26386	9.75340	0.00	0	5,000,000.00	0.00	0	5,000,000.00
ABLS5	On 29/06/2019	Spot Bond	100.35503	9.22393	100.35503	9.19473	0.00	0	46,900,000.00	0.00	0	46,900,000.00
ABLS11	On 29/06/2019	Spot Bond	104.30633	4.72755	104.30633	4.71538	0.00	0	0.00	0.00	0	0.00
ABN03U	On 12/03/2015	Spot Bond	100.00000	19.34255	100.00000	19.25561	0.00	0	0.00	0.00	0	0.00
ABN05	On 18/04/2021	Spot Bond	158.84518	3.34198	158.84518	3.33030	0.00	0	0.00	0.00	0	0.00
ABN07	On 13/06/2015	Spot Bond	152.12037	11.72952	152.12037	11.68980	0.00	0	0.00	0.00	0	0.00
ABN09	On 27/06/2023	Spot Bond	164.13952	2.69673	164.13952	2.68715	0.00	0	0.00	0.00	0	0.00
ABN13	On 04/03/2013	Spot Bond	141.35498	112.03584	141.35498	111.66688	0.00	0	0.00	0.00	0	0.00

Contract Details	Strike	Call / Put	MTM Yield	MarkPrice	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
ABN14	On 10/10/2033	Spot Bond	161.61787	3.21542	161.61787	3.20406			0.00	0	0.00
ABN17	On 31/03/2013	Spot Bond	211.55410	65.28550	211.55410	65.04683			0.00	0	0.00
ABN23	On 31/03/2013	Spot Bond	211.63281	65.27659	211.63281	65.03790			0.00	0	0.00
ABN32	On 31/03/2013	Spot Bond	100.00000	80.94758	100.00000	80.77388			0.00	0	0.00
ABN33	On 29/01/2018	Spot Bond	69.59203	6.73795	69.59203	6.72824			0.00	0	0.00
ABN34	On 29/01/2018	Spot Bond	69.59203	6.73795	69.59203	6.72824			0.00	0	0.00
ABN35	On 04/03/2013	Spot Bond	100.66669	84.56749	100.66669	84.37378			0.00	0	0.00
ABN37	On 07/07/2016	Spot Bond	84.61000	11.39725	84.61000	11.37812			0.00	0	0.00
ABN38	On 17/08/2015	Spot Bond	93.01000	17.45196	93.01000	17.42055			0.00	0	0.00
ABN39	On 21/09/2016	Spot Bond	100.38164	10.08903	100.38164	10.87537			0.00	0	0.00
ABN40	On 29/09/2015	Spot Bond	95.94000	15.49026	95.94000	15.46174			0.00	0	0.00
ABN41	On 01/10/2014	Spot Bond	100.00000	29.15707	100.00000	29.10176			0.00	0	0.00
ABN42	On 16/11/2015	Spot Bond	94.42000	14.50323	94.42000	14.47683			0.00	0	0.00
ABN44	On 14/12/2015	Spot Bond	95.33000	13.59157	95.33000	13.56666			0.00	0	0.00
ABN45	On 23/02/2016	Spot Bond	89.17000	28.80916	89.17000	28.75805			0.00	0	0.00
ABN46	On 23/03/2016	Spot Bond	92.44000	26.75164	92.44000	26.70277			0.00	0	0.00
ABN47	On 05/04/2017	Spot Bond	100.10161	10.80117	100.10161	10.76742			0.00	0	0.00
ABN48	On 13/04/2017	Spot Bond	99.93416	10.61912	99.93416	10.58599			0.00	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	26.14587	90.18000	26.09897			0.00	0	0.00
ABN50	On 21/12/2014	Spot Bond	122.92857	20.04341	122.92857	18.91440			0.00	0	1,100,000.00
ABN51	On 09/09/2015	Spot Bond	111.67000	18.70890	111.67000	18.68618			0.00	0	0.00
ABN52	On 18/05/2016	Spot Bond	97.51000	22.25052	97.51000	22.20825			0.00	0	0.00
ABN53	On 01/06/2016	Spot Bond	95.63000	21.81690	95.63000	21.77605			0.00	0	0.00
ABN54	On 14/06/2016	Spot Bond	97.02000	21.07634	97.02000	21.03645			0.00	0	0.00
ABN55	On 27/06/2017	Spot Bond	100.23447	7.18545	100.23447	7.16273			0.00	0	0.00
ABN56	On 15/09/2015	Spot Bond	119.76186	21.32665	119.76186	21.27143			0.00	0	0.00
ABN57	On 05/07/2013	Spot Bond	94.20000	73.83473	94.20000	73.70059			0.00	0	0.00
ABN58	On 16/07/2017	Spot Bond	99.90991	11.38148	99.90991	11.33147			0.00	0	0.00
ABN59	On 20/07/2016	Spot Bond	94.15000	19.09594	94.15000	19.06059			0.00	0	0.00
ABN60	On 23/08/2016	Spot Bond	94.84000	17.80614	94.84000	17.77300			0.00	0	0.00
ABN61	On 31/01/2025	Spot Bond	99.13676	3.34033	99.13676	3.32481			0.00	0	0.00
ABN62	On 31/03/2028	Spot Bond	143.60519	2.31045	143.60519	2.30360			0.00	0	0.00
ABN63	On 07/12/2033	Spot Bond	186.40405	1.94700	186.40405	1.93996			0.00	0	0.00
ABN64	On 12/10/2015	Spot Bond	100.00000	14.21103	100.00000	14.18384			0.00	0	0.00
ABN65	On 05/07/2013	Spot Bond	100.00000	68.92091	100.00000	68.79015			0.00	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	13.84841	100.00000	13.82163			0.00	0	0.00
ABS10	On 17/03/2018	Spot Bond	111.64771	12.04375	111.64771	12.01427		1,786,363,360.00		16,000	10,205,000.00
ABS5	On 01/05/2015	Spot Bond	108.15845	20.62759	108.15845	20.57838		151,746,305,350.00		1,403,000	6,310,000.00
ABS6	On 01/06/2020	Spot Bond	102.54996	8.56189	102.54996	8.54243		2,461,199,040.00		24,000	3,802,000.00
ABS7	On 11/09/2026	Spot Bond	94.96915	11.51179	94.96915	11.48710		0.00		0	0.00
ABS9	On 17/03/2016	Spot Bond	108.39757	16.38223	108.39757	16.34308		0.00		0	0.00
ABSI1	On 11/06/2014	Spot Bond	122.68013	32.18543	122.68013	32.09183		0.00		0	0.00
ABSI1	On 11/06/2014	Spot Bond	4.00000	119.35635	4.00000	119.30945		0.00		0	0.00
ABSI2	On 07/12/2023	Spot Bond	266.98405	2.19890	266.98405	2.18868		237,615,804,500.00		890,000	645,000.00
ABSI3	On 31/01/2017	Spot Bond	120.37770	5.56341	120.37770	5.54761		0.00		0	0.00
ABSI4	On 31/01/2022	Spot Bond	121.95151	3.63026	121.95151	3.61985		0.00		0	0.00
ACL001	On 31/07/2013	Spot Bond	99.40204	61.58240	99.40204	61.43402		0.00		0	0.00
ACL017	On 20/03/2013	Spot Bond	100.37243	81.61821	100.37243	81.43829		0.00		0	0.00
ACL019	On 20/06/2013	Spot Bond	100.40649	81.51060	100.40649	81.32888		0.00		0	0.00
ACL01U	On 30/06/2015	Spot Bond	100.00000	19.71522	100.00000	22.24769		0.00		0	0.00
ACL020	On 31/08/2013	Spot Bond	100.91878	57.82771	100.91878	57.68333		0.00		0	0.00
ACL024	On 20/04/2013	Spot Bond	99.79614	94.10757	99.79614	93.87216		0.00		0	0.00
ACL025	On 31/08/2013	Spot Bond	100.91878	57.82771	100.91878	57.68333		0.00		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	89.67484	101.24381	89.45796			0.00	0	0.00
ACL027	On 20/05/2013	Spot Bond	107.32702	73.88607	107.32702	73.73561			0.00	0	0.00
ACL028	On 15/09/2015	Spot Bond	108.29483	23.94733	108.29483	23.89014			0.00	0	0.00
ACL029	On 20/08/2015	Spot Bond	101.29798	17.86791	101.29798	17.82413			0.00	0	0.00
ACL033	On 20/08/2015	Spot Bond	101.33324	18.10293	101.33324	18.05855			0.00	0	0.00
ACL036	On 20/08/2015	Spot Bond	101.83296	21.42764	101.83296	21.37489			0.00	0	0.00
ACL039	On 20/09/2013	Spot Bond	100.38145	54.40275	100.38145	54.26758			0.00	0	0.00
ACL041	On 20/09/2013	Spot Bond	100.37804	54.37452	100.37804	54.23942			0.00	0	0.00
ACL042	On 20/08/2015	Spot Bond	101.26271	17.63280	101.26271	17.58960			0.00	0	0.00
ACL047	On 22/10/2018	Spot Bond	53.29666	8.26613	53.29666	8.25646			0.00	0	0.00
ACL053	On 29/01/2013	Spot Bond	100.00000	91.87678	100.00000	91.64993			0.00	0	0.00
ACL054	On 29/01/2013	Spot Bond	100.00000	91.87678	100.00000	91.64993			0.00	0	0.00
ACL068	On 22/02/2014	Spot Bond	100.96976	39.89704	100.96976	39.79955			0.00	0	0.00
ACL070	On 31/12/2013	Spot Bond	100.25039	44.27360	100.25039	46.01719			0.00	0	0.00
ACL071	On 20/06/2015	Spot Bond	100.00000	17.72810	100.00000	17.69446			0.00	0	0.00
ACL073	On 20/09/2015	Spot Bond	100.00000	14.88628	100.00000	14.85803			0.00	0	0.00
ACL074	On 20/09/2015	Spot Bond	100.00000	14.88628	100.00000	14.85803			0.00	0	0.00
ACL075	On 20/09/2013	Spot Bond	100.42346	54.75086	100.42346	54.61477			0.00	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	15.50872	100.44432	15.47016			0.00	0	0.00
ACL077	On 20/09/2015	Spot Bond	100.49129	16.25498	100.49129	16.21455			0.00	0	0.00
ACL078	On 20/09/2015	Spot Bond	100.42335	15.17587	100.42335	15.13815			0.00	0	0.00
ACL080	On 20/09/2015	Spot Bond	100.43752	15.40078	100.43752	15.36249			0.00	0	0.00
ACL081	On 20/09/2015	Spot Bond	100.44375	15.49972	100.44375	15.46119			0.00	0	0.00
ACL082	On 30/07/2017	Spot Bond	101.50954	12.59422	101.50954	12.56616			0.00	0	0.00
ACL083	On 30/07/2017	Spot Bond	101.50954	12.59422	101.50954	12.56616			0.00	0	0.00
ACL084	On 30/07/2017	Spot Bond	101.51908	12.65970	101.51908	12.63149			0.00	0	0.00
ACL085	On 20/12/2015	Spot Bond	100.41204	14.99590	100.41204	14.95863			0.00	0	0.00
ACL086	On 30/07/2017	Spot Bond	101.51908	12.65970	101.51908	12.63149			0.00	0	0.00
ACL087	On 30/07/2017	Spot Bond	101.49999	12.52875	101.49999	12.50083			0.00	0	0.00
ACL088	On 20/12/2015	Spot Bond	78.26156	26.71295	78.26156	26.67068			0.00	0	0.00
ACL089	On 20/12/2014	Spot Bond	100.40403	26.38559	100.40403	26.32002			0.00	0	0.00
ACL090	On 20/12/2012	Spot Bond	100.37805	81.23358	100.37805	81.23358			0.00	0	0.00
ACL091	On 20/12/2013	Spot Bond	100.39793	54.53918	100.39793	54.40365			0.00	0	0.00
ACL092	On 26/12/2015	Spot Bond	100.28977	13.14201	100.28977	13.10974			0.00	0	0.00
ACL093	On 20/12/2013	Spot Bond	100.39793	54.53918	100.39793	54.40365			0.00	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	81.23358	100.37805	81.23358		0.00	0	0.00
ACL095		On 20/12/2018	Spot Bond		100.42907	7.89939	100.42907	7.87975		0.00	0	0.00
ACL096		On 20/06/2020	Spot Bond		100.44304	7.75000	100.44304	7.73074		0.00	0	0.00
ACL097		On 20/12/2025	Spot Bond		100.44869	7.71067	100.44869	7.69150		0.00	0	0.00
ACL098		On 20/12/2025	Spot Bond		100.43737	7.51192	100.43737	7.49324		0.00	0	0.00
ACL099		On 20/12/2013	Spot Bond		100.36953	54.30395	100.36953	54.16903		0.00	0	0.00
ACL100		On 20/12/2017	Spot Bond		100.41205	8.38561	100.41205	8.36477		0.00	0	0.00
ACL101		On 18/01/2013	Spot Bond		99.88150	94.38670	99.88150	94.14741		0.00	0	0.00
ACL102		On 12/07/2013	Spot Bond		99.98291	64.48158	99.98291	64.32540		0.00	0	0.00
ACL103		On 18/01/2013	Spot Bond		99.88150	94.38670	99.88150	94.14741		0.00	0	0.00
ACL104		On 20/12/2019	Spot Bond		108.24656	9.40426	108.24656	9.37926		0.00	0	930,000.00
ACL114		On 20/03/2014	Spot Bond		100.37811	37.08137	100.37811	36.98923		0.00	0	0.00
ACL115		On 31/01/2014	Spot Bond		104.10799	48.00119	104.10799	47.89199		0.00	0	0.00
ACL116		On 31/01/2014	Spot Bond		101.33364	41.73563	101.33364	41.63331		0.00	0	0.00
ACL118		On 26/01/2021	Spot Bond		101.54682	8.31677	101.54682	8.29634		0.00	0	0.00
ACL120		On 26/01/2021	Spot Bond		102.38458	8.26558	102.38458	8.24513		0.00	0	0.00
ACL122		On 20/06/2016	Spot Bond		100.00000	8.86405	100.00000	8.84723		0.00	0	0.00
ACL123		On 27/01/2014	Spot Bond		101.42788	42.19128	101.42788	42.08778		0.00	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	3.77624	100.00000	3.76783				0.00	0	0.00
ACL125	On 20/09/2017	Spot Bond	100.00000	4.84804	100.00000	4.83720				0.00	0	0.00
ACL126	On 20/09/2016	Spot Bond	71.11496	13.35517	71.11496	13.33553				0.00	0	0.00
ACL127	On 20/09/2021	Spot Bond	132.65083	2.77640	132.65083	2.76860				0.00	0	0.00
ACL128	On 20/09/2021	Spot Bond	132.65812	2.88365	132.65812	2.87556				0.00	0	0.00
ACL129	On 20/09/2021	Spot Bond	100.42332	7.29900	100.42332	7.28086				0.00	0	0.00
ACL130	On 18/08/2014	Spot Bond	100.93790	27.99537	100.93790	27.92698				0.00	0	0.00
ACL131	On 18/08/2014	Spot Bond	100.93790	27.99537	100.93790	27.92698				0.00	0	0.00
ACL132	On 27/01/2014	Spot Bond	101.42788	42.19128	101.42788	42.08778				0.00	0	0.00
ACL133	On 26/08/2014	Spot Bond	100.82870	27.63905	100.82870	27.57160				0.00	0	0.00
ACL134	On 20/09/2014	Spot Bond	100.40912	26.45505	100.40912	26.38930				0.00	0	0.00
ACL135	On 20/09/2014	Spot Bond	100.40572	26.40875	100.40572	26.34311				0.00	0	0.00
ACL136	On 20/09/2021	Spot Bond	101.67963	7.07831	101.67963	7.06051				0.00	0	0.00
ACL137	On 02/09/2016	Spot Bond	100.74141	10.74392	100.74141	10.71714				0.00	0	0.00
ACL138	On 20/09/2021	Spot Bond	101.67956	7.06845	101.67956	7.05068				0.00	0	0.00
ACL139	On 30/07/2017	Spot Bond	102.34980	12.27967	102.34980	12.25212				0.00	0	0.00
ACL140	On 20/12/2012	Spot Bond	100.42347	81.38608	100.42347	81.38607				0.00	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	12.33683	102.41855	12.30914			0.00	0	0.00
ACL142	On 20/12/2014	Spot Bond	100.57096	26.40225	100.57096	26.33654		3,922,267,440,000.00	39,000,000	35,000,000.00	
ACL143	On 20/12/2016	Spot Bond	100.76241	10.77287	100.76241	10.74601		0.00	0	0.00	
ACL144	On 20/12/2016	Spot Bond	100.26297	10.23005	100.26297	10.20466		0.00	0	0.00	
ACL145	On 20/12/2021	Spot Bond	100.42504	7.32881	100.42504	7.31059		0.00	0	0.00	
ACL146	On 30/11/2013	Spot Bond	101.60514	60.91425	101.60514	60.76125		0.00	0	0.00	
ACL149	On 20/03/2014	Spot Bond	100.61305	37.52242	100.61305	37.44607		0.00	0	0.00	
ACL150	On 20/03/2014	Spot Bond	100.35023	37.42245	100.35023	37.34647		0.00	0	0.00	
ACL151	On 20/03/2017	Spot Bond	100.41612	9.12375	100.41612	9.10522		0.00	0	0.00	
ACL152	On 08/02/2014	Spot Bond	101.07263	40.53160	101.07263	40.43247		0.00	0	0.00	
ACL153	On 20/03/2015	Spot Bond	100.37072	18.88252	100.37072	18.84418		0.00	0	0.00	
ACL154	On 20/03/2015	Spot Bond	100.36105	18.73824	100.36105	18.70019		0.00	0	0.00	
ACL155	On 20/03/2015	Spot Bond	100.37982	19.01831	100.37982	18.97969		0.00	0	0.00	
ACL156	On 20/03/2017	Spot Bond	100.41498	9.10438	100.41498	9.08588		0.00	0	0.00	
ACL157	On 20/03/2017	Spot Bond	100.39511	8.76529	100.39511	8.74749		0.00	0	0.00	
ACL158	On 20/03/2015	Spot Bond	100.37243	18.90799	100.37243	18.86959		0.00	0	0.00	
ACL159	On 20/03/2015	Spot Bond	100.37868	19.00134	100.37868	18.96275		0.00	0	0.00	
ACL161	On 20/03/2022	Spot Bond	100.58046	11.81285	100.58046	11.79399		0.00	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	15.13263	100.38479	13.89820				0.00	0	0.00
ACL163	On 20/03/2015	Spot Bond	100.37527	18.95042	100.37527	18.91194				0.00	0	0.00
ACL164	On 20/06/2014	Spot Bond	100.52552	38.77772	100.52552	38.68124				0.00	0	0.00
ACL165	On 20/06/2017	Spot Bond	100.96473	19.01221	100.96473	18.96472				0.00	0	0.00
ACL166	On 20/03/2014	Spot Bond	100.34943	36.86935	100.34943	36.77776				0.00	0	0.00
ACL167	On 20/06/2019	Spot Bond	109.48099	9.21374	109.48099	9.19801				0.00	0	0.00
ACL168	On 20/06/2017	Spot Bond	100.41322	9.15206	100.41322	9.12931				0.00	0	0.00
ACL169	On 20/06/2017	Spot Bond	103.04527	3.95193	103.04527	3.94441				0.00	0	0.00
ACL170	On 20/03/2015	Spot Bond	100.37811	18.96859	100.37811	18.92146				0.00	0	0.00
ACL172	On 20/06/2015	Spot Bond	100.37910	18.98562	100.37910	18.93845				0.00	0	0.00
ACL173	On 20/06/2017	Spot Bond	100.39881	9.08572	100.39881	9.06314				0.00	0	0.00
ACL174	On 20/06/2019	Spot Bond	100.41280	7.60726	100.41280	7.58835				0.00	0	0.00
ACL175	On 20/06/2019	Spot Bond	100.38479	7.11228	100.38479	7.09461				0.00	0	0.00
ACL177	On 20/09/2013	Spot Bond	100.37751	53.19999	100.37751	51.11230				0.00	0	0.00
ACL178	On 20/09/2014	Spot Bond	100.41000	27.36581	100.41000	25.19356				0.00	0	0.00
ACL180	On 20/06/2015	Spot Bond	100.39600	19.34471	100.39600	19.28276				0.00	0	0.00
ACL181	On 20/06/2017	Spot Bond	100.42679	9.69152	100.42679	9.66048				0.00	0	0.00

Contract Details	Strike	Call / Put	MTM Yield	MarkPrice	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
ACL182	On 20/06/2017	Spot Bond	100.39881	9.20764	100.39881	9.17815			200,797,620,000.00	2,000,000	1,000,000.00
ACL183	On 20/06/2019	Spot Bond	100.41560	7.70368	100.41560	7.67901			0.00	0	0.00
ACL184	On 20/09/2017	Spot Bond	100.40776	9.70978	100.40776	7.60562			0.00	0	0.00
ACL185	On 20/09/2022	Spot Bond	101.11287	8.30676	101.11287	6.19722			0.00	0	0.00
ACL186	On 20/09/2016	Spot Bond	100.39293	3.62822	100.39293	3.61660			0.00	0	0.00
ACL187	On 20/09/2020	Spot Bond	100.41672	0.11342	100.41672	0.11306			0.00	0	0.00
ACL188	On 20/09/2020	Spot Bond	100.42399	0.11338	100.42399	0.11301			0.00	0	0.00
ACL189	On 20/09/2013	Spot Bond	100.31940	44.55074	100.31940	44.34996			0.00	0	0.00
ACL190	On 20/09/2013	Spot Bond	100.32262	44.54979	100.32262	44.34901			0.00	0	0.00
ACL191	On 20/09/2015	Spot Bond	100.00000	8.81879	100.00000	8.77915			0.00	0	0.00
ACL192	On 20/12/2015	Spot Bond	100.00000	8.81879	100.00000	8.77915			0.00	0	0.00
ACL193	On 20/09/2022	Spot Bond	100.00000	0.03021	100.00000	0.03007			0.00	0	0.00
ACL194	On 20/09/2022	Spot Bond	100.00000	0.03021	100.00000	0.03007			0.00	0	0.00
ACL195	On 20/06/2017	Spot Bond	100.00000	2.61297	100.00000	2.60123			0.00	0	0.00
ACL196	On 20/12/2017	Spot Bond	100.00000	1.74198	100.00000	1.73415			0.00	0	0.00
ACL197	On 20/06/2017	Spot Bond	100.00000	2.61297	100.00000	2.60123			0.00	0	0.00
ACL198	On 20/06/2017	Spot Bond	100.00000	2.61297	100.00000	2.60123			0.00	0	0.00
ACL199	On 20/06/2017	Spot Bond	100.00000	2.61297	100.00000	2.60123			0.00	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	4.17308	100.00000	4.16374				0.00	0	0.00
ACL201	On 20/12/2022	Spot Bond	100.00000	0.03021	100.00000	0.03007				0.00	0	0.00
ACL202	On 20/12/2022	Spot Bond	100.00000	0.03021	100.00000	0.03007				0.00	0	0.00
ADB03S	On 09/04/2013	Spot Bond	102.86773	80.14495	102.86773	79.97253				0.00	0	0.00
AER01U	On 18/11/2016	Spot Bond	100.00000	3.81163	100.00000	3.80240				0.00	0	0.00
AHF1A1	On 21/11/2014	Spot Bond	100.89131	27.72649	100.89131	27.65878				0.00	0	0.00
AHF1B1	On 21/11/2014	Spot Bond	100.99451	28.32661	100.99451	28.25738				0.00	0	0.00
AHF1C1	On 21/11/2014	Spot Bond	101.06323	28.72635	101.06323	28.65609				0.00	0	0.00
AHF2A1	On 18/10/2015	Spot Bond	100.00000	20.90424	100.00000	20.74733				0.00	0	0.00
AHF2B1	On 18/10/2015	Spot Bond	100.00000	21.65580	100.00000	21.49326				0.00	0	0.00
AHF2C1	On 18/10/2015	Spot Bond	100.00000	22.65790	100.00000	22.48783				0.00	0	0.00
AIR01	On 15/03/2019	Spot Bond	104.59347	10.76254	104.59347	10.73756				0.00	0	4,401,000.00
AIR02	On 30/04/2023	Spot Bond	122.89930	10.90208	122.89930	10.87343			1,966,388,800,000.00	16,000,000	8,420,000.00	
AIR02U	On 05/10/2014	Spot Bond	100.00000	34.35095	100.00000	34.26774				0.00	0	0.00
AIR03	On 09/03/2016	Spot Bond	113.22249	17.43147	113.22249	17.38832			566,112,450.00	5,000	9,203,000.00	
AIR03U	On 26/10/2014	Spot Bond	100.00000	32.87504	100.00000	32.79540				0.00	0	0.00
AIR04U	On 26/10/2029	Spot Bond	100.00000	13.13012	100.00000	13.10090				0.00	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	3.74676	151.06546	3.73413			0.00	0	200,000.00
AIRL02	On 18/02/2014	Spot Bond	125.57279	36.96293	125.57279	36.86517			0.00	0	0.00
ANG01	On 14/01/2013	Spot Bond	100.00000	93.83033	100.00000	93.58974			0.00	0	0.00
ANG02	On 11/10/2013	Spot Bond	100.00000	59.91003	100.00000	59.46036			0.00	0	0.00
BAW10	On 01/10/2016	Spot Bond	100.26923	12.01443	100.26923	11.98524			0.00	0	0.00
BAW11	On 01/10/2018	Spot Bond	108.77896	11.53206	108.77896	11.50458			0.00	0	500,000.00
BAW12	On 17/04/2015	Spot Bond	99.90066	23.12340	99.90066	23.05127			0.00	0	0.00
BAW13	On 17/04/2017	Spot Bond	99.89602	10.85193	99.89602	10.81808			0.00	0	400,000.00
BAW14U	On 01/01/2014	Spot Bond	100.00000	46.48963	100.00000	46.34448			0.00	0	0.00
BAW2	On 02/10/2015	Spot Bond	112.73330	20.06434	112.73330	20.01512		79,026,043,300.00		701,000	355,000.00
BAW3	On 02/10/2017	Spot Bond	100.19041	10.90852	100.19041	10.88205			0.00	0	0.00
BAW4	On 15/09/2013	Spot Bond	100.45105	55.20516	100.45105	55.04325			0.00	0	0.00
BAW5	On 15/09/2013	Spot Bond	102.32887	60.30872	102.32887	60.17119			0.00	0	0.00
BAW6	On 02/10/2014	Spot Bond	100.17231	32.04815	100.17231	31.97039			0.00	0	0.00
BAW7	On 02/10/2014	Spot Bond	103.90134	30.74975	103.90134	30.67916			0.00	0	0.00
BAW8	On 02/10/2017	Spot Bond	108.14051	12.57203	108.14051	12.54221			0.00	0	0.00
BAW9	On 03/02/2014	Spot Bond	101.25961	41.37988	101.25961	41.27851			0.00	0	0.00
BAYA01	On 31/03/2016	Spot Bond	104.66313	16.96713	104.66313	19.97583			0.00	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	65.84458	100.27024	68.07611			0.00	0	0.00
BAYA04	On 30/09/2015	Spot Bond	102.35861	19.81355	102.35861	22.55741			0.00	0	0.00
BAYA05	On 30/09/2015	Spot Bond	102.28416	19.80850	102.28416	22.54516			0.00	0	0.00
BAYA06	On 30/09/2016	Spot Bond	100.27011	13.40582	100.27011	15.76469			0.00	0	0.00
BAYA07	On 31/12/2015	Spot Bond	102.23278	16.48921	102.23278	19.21222			0.00	0	0.00
BAYA08	On 31/12/2017	Spot Bond	103.79822	11.92464	103.79822	14.75965			0.00	0	0.00
BAYA09	On 31/12/2015	Spot Bond	100.27685	15.79891	100.27685	18.21282			0.00	0	0.00
BAYA10	On 31/12/2015	Spot Bond	100.27685	15.79891	100.27685	18.21282			0.00	0	0.00
BAYA11	On 31/03/2016	Spot Bond	100.27691	15.79890	100.27691	18.21280			0.00	0	0.00
BAYA12	On 31/03/2016	Spot Bond	101.50925	16.34392	101.50925	18.98165			0.00	0	0.00
BAYA13	On 31/03/2016	Spot Bond	102.45999	17.06753	102.45999	19.96161			0.00	0	0.00
BAYA14	On 30/09/2015	Spot Bond	102.35861	19.81355	102.35861	22.55741			0.00	0	0.00
BAYA15	On 30/06/2016	Spot Bond	102.86494	14.44979	102.86494	17.21858			0.00	0	0.00
BAYA16	On 30/09/2016	Spot Bond	102.39307	11.32132	102.39307	13.23954			0.00	0	0.00
BAYA17	On 30/09/2016	Spot Bond	100.26206	13.12816	100.26206	15.41470			0.00	0	0.00
BAYA18	On 31/12/2016	Spot Bond	100.25556	11.73844	100.25556	14.02836			0.00	0	0.00
BAYA19	On 31/12/2016	Spot Bond	100.25556	11.73844	100.25556	14.02836			0.00	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	31.96529	100.24109	34.07224	0.00	0	0.00			
BAYA21	On 31/03/2013	Spot Bond	100.18420	97.34975	100.18420	98.74908	0.00	0	0.00			
BAYA22	On 30/09/2015	Spot Bond	100.00000	18.66974	100.00000	20.91264	0.00	0	0.00			
BAYA23	On 30/06/2017	Spot Bond	100.92479	10.45977	100.92479	13.35406	0.00	0	0.00			
BAYA24	On 30/06/2017	Spot Bond	100.32752	11.02756	100.32752	14.08464	0.00	0	0.00			
BAYA25	On 30/06/2017	Spot Bond	99.23300	9.66869	99.23300	12.21475	0.00	0	0.00			
BAYA26	On 30/09/2017	Spot Bond	99.11456	2.05515	99.11456	2.04879	0.00	0	0.00			
BAYA27	On 30/09/2017	Spot Bond	100.00000	2.48787	100.00000	2.47681	0.00	0	0.00			
BAYA28	On 30/09/2013	Spot Bond	100.18154	63.71863	100.18154	63.43494	0.00	0	0.00			
BAYA29	On 31/12/2015	Spot Bond	100.00000	8.36058	100.00000	8.31984	0.00	0	0.00			
BAYA30	On 31/12/2015	Spot Bond	100.00000	6.91623	100.00000	6.75322	0.00	0	0.00			
BAYA31	On 31/12/2018	Spot Bond	100.00000	0.60719	100.00000	0.59288	0.00	0	0.00			
BAYB02	On 31/03/2016	Spot Bond	104.64060	19.59590	104.64060	23.32744	0.00	0	0.00			
BAYB03	On 31/12/2016	Spot Bond	103.89800	16.48315	103.89800	20.17727	0.00	0	0.00			
BAYB04	On 31/03/2017	Spot Bond	102.66503	15.69295	102.66503	19.11566	0.00	0	0.00			
BAYB05	On 30/06/2019	Spot Bond	100.33517	10.81975	100.33517	14.29141	0.00	0	0.00			
BAYB06	On 31/12/2019	Spot Bond	100.00000	0.26986	100.00000	0.26350	0.00	0	0.00			
BAYC1U	On 31/12/2016	Spot Bond	100.00000	6.13275	100.00000	6.12115	0.00	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	18.24214	100.00000	22.74742			0.00	0	0.00
BAYD2U	On 30/06/2035	Spot Bond	100.00000	16.60239	100.00000	20.70271			0.00	0	0.00
BAYD3U	On 30/06/2035	Spot Bond	100.00000	10.24839	100.00000	12.77946			0.00	0	0.00
BAYD4U	On 30/06/2035	Spot Bond	100.00000	10.24839	100.00000	12.77946			0.00	0	0.00
BAYD5U	On 30/06/2035	Spot Bond	100.00000	12.39079	100.00000	15.45097			0.00	0	0.00
BAYD6U	On 30/06/2035	Spot Bond	100.00000	10.73641	100.00000	13.38800			0.00	0	0.00
BCJ01	On 10/03/2013	Spot Bond	100.44416	84.32933	100.44416	84.13914			0.00	0	0.00
BCP1	On 30/09/2014	Spot Bond	100.27701	35.27907	100.27701	35.19245			0.00	0	0.00
BCP2	On 30/09/2015	Spot Bond	100.28373	21.96311	100.28373	21.90918			0.00	0	0.00
BCP64U	On 24/01/2013	Spot Bond	100.00000	91.47870	100.00000	91.25000			0.00	0	0.00
BCP65U	On 15/02/2013	Spot Bond	100.00000	86.69834	100.00000	86.49289			0.00	0	0.00
BCP66U	On 07/03/2013	Spot Bond	100.00000	82.76644	100.00000	82.57919			0.00	0	0.00
BD0202	On 31/12/2018	Spot Bond	165.86185	1.77135	165.86185	3.17378			0.00	0	0.00
BD0205	On 28/04/2028	Spot Bond	134.98268	9.40541	134.98268	9.38341			0.00	0	0.00
BD0206	On 02/03/2028	Spot Bond	135.23863	10.75897	135.23863	10.73378			0.00	0	0.00
BD0302	On 18/04/2028	Spot Bond	98.54987	9.48641	98.54987	9.46554			0.00	0	0.00
BD310A	On 08/05/2014	Spot Bond	101.43384	41.94281	101.43384	41.83990			0.00	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	66.39818	100.16538	66.23708			0.00	0	0.00
BD310C	On 18/02/2014	Spot Bond	101.00289	40.23507	101.00289	40.13672			0.00	0	0.00
BD311A	On 08/02/2014	Spot Bond	100.89815	39.84837	100.89815	39.75106			0.00	0	0.00
BD311B	On 04/07/2013	Spot Bond	102.94694	66.34666	102.94694	66.18170			0.00	0	0.00
BD311C	On 31/10/2013	Spot Bond	101.21182	60.96073	101.21182	60.81144			0.00	0	0.00
BD311D	On 31/03/2013	Spot Bond	100.25001	99.06211	100.25001	98.80011			0.00	0	0.00
BD311E	On 07/12/2023	Spot Bond	100.66600	7.33556	100.66600	7.31729			0.00	0	0.00
BD311F	On 20/09/2014	Spot Bond	100.38899	26.18106	100.38899	26.11601			0.00	0	0.00
BD32AU	On 08/05/2014	Spot Bond	100.00000	36.19431	100.00000	36.08131			0.00	0	0.00
BEER01	On 19/07/2013	Spot Bond	100.00000	70.30625	100.00000	70.15150			0.00	0	0.00
BG22A1	On 21/07/2016	Spot Bond	101.42461	11.08242	101.42461	11.05523			0.00	0	0.00
BG22A2	On 21/07/2016	Spot Bond	101.43555	11.13595	101.43555	11.10862			0.00	0	0.00
BG22A3	On 21/07/2016	Spot Bond	101.46836	11.29646	101.46836	11.26873			0.00	0	0.00
BG22B1	On 21/07/2016	Spot Bond	101.57774	11.83092	101.57774	11.80185			0.00	0	0.00
BG22C1	On 21/07/2016	Spot Bond	101.68711	12.36454	101.68711	12.33413			0.00	0	0.00
BG22D1	On 21/07/2016	Spot Bond	101.99310	13.85418	101.99310	13.82003			0.00	0	0.00
BG22YU	On 21/07/2016	Spot Bond	100.00000	4.07949	100.00000	4.06960			0.00	0	0.00
BG32A1	On 30/10/2016	Spot Bond	101.25226	10.59748	101.25226	10.57151			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	10.96531	101.32200	10.93844			0.00	0	0.00
BG32A3	On 30/10/2016	Spot Bond	101.35188	11.12284	101.35188	11.09557			0.00	0	0.00
BG32A4	On 30/10/2016	Spot Bond	101.36184	11.17534	101.36184	11.14793			0.00	0	0.00
BG32B	On 30/10/2016	Spot Bond	101.48134	11.80464	101.48134	11.77567			0.00	0	0.00
BG32C	On 30/10/2016	Spot Bond	101.64062	12.64198	101.64062	12.61090			0.00	0	0.00
BG32DU	On 30/10/2016	Spot Bond	100.00000	3.99140	100.00000	3.98173			0.00	0	0.00
BG32YU	On 30/10/2016	Spot Bond	100.00000	3.99140	100.00000	3.98173			0.00	0	0.00
BG42A1	On 15/03/2017	Spot Bond	100.41538	8.45585	100.41538	8.38554			0.00	0	0.00
BG42A2	On 15/03/2017	Spot Bond	100.45116	8.99456	100.45116	8.92292			0.00	0	0.00
BG42A3	On 15/03/2017	Spot Bond	100.46091	9.14143	100.46091	9.06942			0.00	0	0.00
BG42A4	On 15/03/2017	Spot Bond	105.04449	13.07602	105.04449	13.04556		210,088,980,000.00	2,000,000	1,000,000.00	
BG42B	On 15/03/2017	Spot Bond	100.49015	9.58185	100.49015	9.50876			0.00	0	0.00
BG42C	On 15/06/2017	Spot Bond	100.54199	10.36430	100.54199	10.28927			0.00	0	0.00
BG42DU	On 15/03/2017	Spot Bond	100.00000	2.28555	100.00000	2.27989			0.00	0	0.00
BG42YU	On 15/03/2017	Spot Bond	100.00000	2.28555	100.00000	2.27989		9,500,000,000,000.00	95,000,000	95,000,000.00	
BID01	On 06/08/2014	Spot Bond	109.02542	34.91233	109.02542	34.82987		2,834,660,920.00	26,000	3,407,000.00	
BID04	On 23/11/2017	Spot Bond	100.00000	13.68775	100.00000	13.58501			0.00	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	91.37357	98.45450	91.14891			0.00	0	0.00
BIDC26	On 02/08/2013	Spot Bond	95.58562	66.25321	95.58562	66.13156			0.00	0	0.00
BIDC27	On 05/02/2013	Spot Bond	100.00000	88.80779	100.00000	88.59223			0.00	0	0.00
BIDC28	On 20/02/2013	Spot Bond	100.00000	85.68075	100.00000	85.48009			0.00	0	0.00
BLG1A4	On 21/11/2015	Spot Bond	100.78103	14.59013	100.78103	14.55453			0.00	0	0.00
BLG1A5	On 21/11/2032	Spot Bond	100.00000	6.80239	100.00000	6.78591			0.00	0	0.00
BLG1A6	On 21/11/2032	Spot Bond	100.94045	7.12268	100.94045	7.10528		11,030,582,910,775.40	109,278,123	109,278,123.00	
BLG1B	On 21/11/2015	Spot Bond	100.78378	14.60904	100.78378	14.57339			0.00	0	0.00
BLG1C	On 21/11/2015	Spot Bond	100.82929	14.92088	100.82929	14.88446			0.00	0	0.00
BLG1D	On 21/11/2015	Spot Bond	100.91196	15.48737	100.91196	15.44954			0.00	0	0.00
BLG1E	On 21/11/2015	Spot Bond	101.25521	17.84089	101.25521	17.79718			0.00	0	0.00
BLG1F	On 21/11/2032	Spot Bond	101.82396	13.83273	101.82396	13.79867			0.00	0	0.00
BMWFO3	On 15/06/2013	Spot Bond	100.43475	82.34612	100.43475	82.15032			0.00	0	43,000,000.00
BSR05	On 01/07/2013	Spot Bond	100.66283	66.31924	100.66283	66.15763			0.00	0	0.00
BSR09	On 20/12/2013	Spot Bond	100.41213	53.47657	100.41213	51.26398			0.00	0	0.00
BSR10	On 07/06/2013	Spot Bond	100.00000	72.43504	100.00000	72.29939			0.00	0	0.00
BUS01U	On 30/09/2016	Spot Bond	100.00000	8.72493	100.00000	9.86003			0.00	0	0.00
CBL06	On 02/11/2014	Spot Bond	117.90266	28.30115	117.90266	28.22878		1,061,123,940.00	9,000	3,805,000.00	

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
CBL08	On 02/11/2016	Spot Bond	125.14109	14.92580	125.14109	14.88578				1,251,410,900.00	10,000	10,000.00
CBL09	On 29/01/2017	Spot Bond	102.03851	13.52258	102.03851	13.48922				0.00	0	0.00
CBL10	On 06/05/2014	Spot Bond	101.32226	41.53961	101.32226	41.43779				0.00	0	0.00
CBL11	On 06/05/2016	Spot Bond	111.35530	15.10771	111.35530	15.07081				2,449,816,600.00	22,000	8,609,000.00
CBL12	On 06/09/2018	Spot Bond	105.54647	14.45420	105.54647	14.42040				0.00	0	0.00
CBL13	On 01/02/2019	Spot Bond	101.86680	10.98571	101.86680	10.95865				0.00	0	0.00
CBL14	On 01/02/2019	Spot Bond	106.76252	15.52690	106.76252	15.49084				0.00	0	0.00
CBL15	On 18/05/2015	Spot Bond	100.85304	21.20821	100.85304	21.14150				0.00	0	0.00
CBL16	On 18/05/2017	Spot Bond	107.65219	11.53156	107.65219	11.50416				2,583,652,560.00	24,000	3,600,000.00
CBL17	On 23/08/2019	Spot Bond	101.28817	11.06308	101.28817	11.01392				0.00	0	0.00
CBL18	On 23/08/2019	Spot Bond	101.82280	12.81424	101.82280	12.76543				0.00	0	600,000.00
CBL19	On 02/11/2015	Spot Bond	100.00000	12.78575	100.00000	12.68978				0.00	0	0.00
CBL20	On 14/12/2019	Spot Bond	100.00000	14.87782	100.00000	14.76367				0.00	0	0.00
CCT01	On 23/06/2023	Spot Bond	122.47945	16.46570	122.47945	16.42277				0.00	0	0.00
CCT02	On 12/06/2024	Spot Bond	118.42047	10.03854	118.42047	10.01292				0.00	0	1,000,000.00
CCT03	On 15/03/2025	Spot Bond	117.20315	12.19306	117.20315	12.16202				0.00	0	37,000,000.00
CGR10	On 08/12/2016	Spot Bond	100.88420	13.84864	100.88420	13.81408				0.00	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	18.44472	104.14474	18.41438			0.00	0	0.00
CGR12	On 14/11/2014	Spot Bond	100.00000	36.72524	100.00000	36.44657			0.00	0	0.00
CGR6	On 18/02/2013	Spot Bond	101.65048	88.37303	101.65048	88.16214			0.00	0	0.00
CGR7	On 22/07/2014	Spot Bond	102.86721	35.17541	102.86721	35.08800			0.00	0	0.00
CGR8	On 22/07/2015	Spot Bond	103.30382	24.87815	103.30382	24.81611			0.00	0	0.00
CIG01	On 06/06/2015	Spot Bond	100.80383	21.38476	100.80383	21.31603			0.00	0	0.00
CLN100	On 20/12/2012	Spot Bond	100.33426	81.08679	100.33426	81.08679			0.00	0	0.00
CLN103	On 20/03/2013	Spot Bond	100.61895	82.45206	100.61895	82.26995			0.00	0	0.00
CLN104	On 15/06/2014	Spot Bond	100.74860	40.78187	100.74860	40.64629			0.00	0	0.00
CLN108	On 20/06/2013	Spot Bond	100.40933	81.52016	100.40933	81.33841			0.00	0	0.00
CLN110	On 31/03/2013	Spot Bond	100.00000	80.94758	100.00000	80.77388			0.00	0	0.00
CLN111	On 31/03/2013	Spot Bond	100.00000	80.94758	100.00000	80.77388			0.00	0	0.00
CLN112	On 31/03/2013	Spot Bond	100.00000	80.94758	100.00000	80.77388			0.00	0	0.00
CLN113	On 31/03/2013	Spot Bond	100.00000	80.94758	100.00000	80.77388			0.00	0	0.00
CLN114	On 20/06/2013	Spot Bond	100.40933	81.52016	100.40933	81.33841			0.00	0	0.00
CLN115	On 20/06/2013	Spot Bond	100.40933	81.52016	100.40933	81.33841			0.00	0	0.00
CLN116	On 31/08/2013	Spot Bond	100.91360	57.80368	100.91360	57.65937			0.00	0	0.00
CLN117	On 20/06/2013	Spot Bond	100.41216	81.52971	100.41216	81.34794			0.00	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	81.43415	100.38376	81.25264				0.00	0	0.00
CLN120	On 20/06/2013	Spot Bond	100.36102	81.35771	100.36102	81.17639				0.00	0	0.00
CLN123	On 23/05/2013	Spot Bond	100.95747	86.57570	100.95747	86.37413				0.00	0	0.00
CLN126	On 20/08/2015	Spot Bond	101.78237	21.09154	101.78237	21.03963				0.00	0	0.00
CLN127	On 01/07/2013	Spot Bond	100.19516	66.46406	100.19516	66.30276				0.00	0	0.00
CLN130	On 20/08/2015	Spot Bond	101.76269	20.96077	101.76269	20.90918				0.00	0	0.00
CLN132	On 20/09/2013	Spot Bond	100.38372	54.42157	100.38372	54.28635				0.00	0	0.00
CLN133	On 20/09/2013	Spot Bond	100.36383	54.25689	100.36383	54.12210				0.00	0	0.00
CLN134	On 20/08/2015	Spot Bond	101.86667	21.65159	101.86667	21.59827				0.00	0	0.00
CLN135	On 22/08/2013	Spot Bond	100.97002	58.15067	100.97002	58.00858				0.00	0	0.00
CLN136	On 22/08/2013	Spot Bond	100.92517	58.15436	100.92517	58.01232				0.00	0	0.00
CLN138	On 31/08/2013	Spot Bond	101.01305	58.23404	101.01305	58.08853				0.00	0	0.00
CLN140	On 20/06/2013	Spot Bond	100.41784	81.54883	100.41784	81.36700				0.00	0	0.00
CLN141	On 20/06/2013	Spot Bond	100.39797	81.48194	100.39797	81.30029				0.00	0	0.00
CLN143	On 20/09/2013	Spot Bond	100.40359	54.58623	100.40359	54.45057				0.00	0	0.00
CLN145	On 20/09/2013	Spot Bond	104.39421	62.99392	104.39421	62.84790				0.00	0	0.00
CLN147	On 19/04/2013	Spot Bond	101.82300	80.19695	101.82300	80.02933				0.00	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	60.73261	102.79173	60.59360			0.00	0	0.00
CLN152	On 20/08/2013	Spot Bond	101.32621	59.67024	101.32621	59.52397			0.00	0	0.00
CLN154	On 20/03/2014	Spot Bond	100.52565	38.77767	100.52565	38.68120			0.00	0	0.00
CLN156	On 20/12/2013	Spot Bond	101.34356	55.09138	101.34356	54.95333			0.00	0	0.00
CLN157	On 20/12/2013	Spot Bond	101.34356	55.09138	101.34356	54.95333			0.00	0	0.00
CLN158	On 19/04/2013	Spot Bond	99.85161	94.34498	99.85161	94.10826			0.00	0	0.00
CLN159	On 14/02/2015	Spot Bond	101.22270	21.57036	101.22270	21.51752			0.00	0	0.00
CLN162	On 20/09/2015	Spot Bond	100.00000	15.85516	100.00000	15.81590			0.00	0	0.00
CLN163	On 20/09/2015	Spot Bond	100.00000	15.68106	100.00000	15.64222			0.00	0	0.00
CLN164	On 30/04/2014	Spot Bond	100.00000	46.46019	100.00000	46.34764			0.00	0	0.00
CLN165	On 30/04/2014	Spot Bond	100.00000	46.46019	100.00000	46.34764			0.00	0	0.00
CLN166	On 30/04/2014	Spot Bond	100.00000	46.46019	100.00000	46.34764			0.00	0	0.00
CLN167	On 30/04/2014	Spot Bond	100.00000	46.46019	100.00000	46.34764			0.00	0	0.00
CLN168	On 30/04/2014	Spot Bond	100.00000	46.46019	100.00000	46.34764			0.00	0	0.00
CLN169	On 30/04/2014	Spot Bond	100.00000	46.46019	100.00000	46.34764			0.00	0	0.00
CLN170	On 20/12/2015	Spot Bond	100.42338	15.17586	100.42338	15.13814			0.00	0	0.00
CLN172	On 30/04/2014	Spot Bond	100.00000	46.46019	100.00000	46.34764			0.00	0	0.00
CLN174	On 31/03/2013	Spot Bond	100.50974	97.34137	100.50974	98.62276			0.00	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	97.33320	100.82702	98.78162			0.00	0	0.00
CLN176	On 31/03/2013	Spot Bond	100.54079	97.34058	100.54079	98.68304			0.00	0	0.00
CLN177	On 31/03/2013	Spot Bond	100.49424	97.34177	100.49424	98.68437			0.00	0	0.00
CLN178	On 15/04/2014	Spot Bond	100.00000	45.41166	100.00000	45.30164			0.00	0	0.00
CLN179	On 20/03/2016	Spot Bond	100.39213	11.80535	100.39213	11.77601			0.00	0	0.00
CLN180	On 26/05/2013	Spot Bond	100.00000	66.66826	100.00000	66.66825			0.00	0	0.00
CLN181	On 26/05/2013	Spot Bond	100.00000	66.66826	100.00000	66.66825			0.00	0	0.00
CLN183	On 15/06/2016	Spot Bond	100.60029	14.20292	100.60029	14.11997			0.00	0	0.00
CLN184	On 01/07/2021	Spot Bond	102.77141	14.60408	102.77141	14.57120			0.00	0	0.00
CLN185	On 15/06/2016	Spot Bond	100.60029	14.20292	100.60029	14.11997			0.00	0	0.00
CLN186	On 06/07/2016	Spot Bond	100.01323	11.97206	100.01323	11.94306			0.00	0	0.00
CLN187	On 15/06/2014	Spot Bond	100.90290	42.35616	100.90290	42.21655			0.00	0	0.00
CLN188	On 20/06/2014	Spot Bond	100.91909	43.33350	100.91909	43.22531			0.00	0	0.00
CLN191	On 23/08/2016	Spot Bond	106.57524	7.64378	106.57524	7.62606			0.00	0	0.00
CLN192	On 24/08/2016	Spot Bond	99.04734	13.49402	99.04734	13.46160			0.00	0	0.00
CLN193	On 29/08/2021	Spot Bond	106.47706	3.68903	106.47706	3.67940			0.00	0	0.00
CLN194	On 31/08/2016	Spot Bond	100.91984	15.02773	100.91984	14.99384			0.00	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	43.53546	101.01820	43.39281			0.00	0	0.00
CLN196	On 15/06/2016	Spot Bond	100.60029	14.20292	100.60029	14.11997			0.00	0	0.00
CLN197	On 15/06/2016	Spot Bond	100.60029	14.20292	100.60029	14.11997			0.00	0	0.00
CLN198	On 13/09/2021	Spot Bond	106.09892	4.19577	106.09892	4.18473			0.00	0	0.00
CLN199	On 13/09/2016	Spot Bond	106.04227	7.79609	106.04227	7.77557			0.00	0	0.00
CLN200	On 20/12/2016	Spot Bond	100.61212	13.67446	100.61212	13.64041			0.00	0	0.00
CLN205	On 24/03/2013	Spot Bond	100.32240	99.17995	100.32240	98.90957			0.00	0	0.00
CLN209	On 20/03/2013	Spot Bond	100.39517	81.69490	100.39517	81.51479			0.00	0	0.00
CLN210	On 20/06/2013	Spot Bond	100.47626	81.74566	100.47626	81.56331			0.00	0	0.00
CLN211	On 20/12/2013	Spot Bond	100.57686	56.02494	100.57686	55.88548			0.00	0	0.00
CLN213	On 12/10/2014	Spot Bond	99.98364	30.73448	99.98364	30.66004		399,934,560,000.00	4,000,000	2,000,000.00	
CLN214	On 12/10/2014	Spot Bond	99.98339	30.81886	99.98339	30.74422			0.00	0	0.00
CLN215	On 17/10/2016	Spot Bond	103.62392	13.32012	103.62392	13.28960			0.00	0	0.00
CLN216	On 11/10/2014	Spot Bond	99.99988	31.03832	99.99988	30.96312			0.00	0	0.00
CLN217	On 11/10/2014	Spot Bond	99.99989	30.94443	99.99989	30.86946			0.00	0	0.00
CLN219	On 20/10/2016	Spot Bond	99.79173	11.89168	99.79173	11.86293			0.00	0	0.00
CLN220	On 20/10/2016	Spot Bond	99.80002	11.89021	99.80002	11.86146			0.00	0	0.00
CLN221	On 20/10/2016	Spot Bond	103.81175	13.33045	103.81175	13.29986			0.00	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	13.33045	103.81175	13.29986				0.00	0	0.00
CLN223	On 15/06/2014	Spot Bond	104.34821	41.96955	104.34821	41.82829				0.00	0	0.00
CLN224	On 15/06/2014	Spot Bond	107.51178	42.16159	107.51178	42.01742				0.00	0	0.00
CLN225	On 09/12/2016	Spot Bond	107.00303	11.41080	107.00303	11.38396				0.00	0	0.00
CLN226	On 20/12/2016	Spot Bond	100.43472	10.68360	100.43472	10.65704				0.00	0	0.00
CLN227	On 20/12/2016	Spot Bond	100.48341	11.50367	100.48341	11.47505				0.00	0	0.00
CLN228	On 14/06/2013	Spot Bond	100.44030	82.38565	100.44030	82.19944				0.00	0	0.00
CLN229	On 14/06/2013	Spot Bond	100.44323	82.39331	100.44323	82.20708				0.00	0	0.00
CLN230	On 17/01/2015	Spot Bond	99.90043	22.68704	99.90043	22.63213				0.00	0	0.00
CLN231	On 17/01/2015	Spot Bond	99.90043	22.68704	99.90043	22.63213				0.00	0	0.00
CLN232	On 20/06/2014	Spot Bond	100.94701	44.23712	100.94701	44.14683				0.00	0	0.00
CLN233	On 02/02/2013	Spot Bond	101.15359	90.68685	101.15359	90.46284				0.00	0	0.00
CLN234	On 19/04/2013	Spot Bond	99.83657	94.50826	99.83657	94.27116				0.00	0	0.00
CLN235	On 19/04/2013	Spot Bond	99.83657	94.50826	99.83657	94.27116				0.00	0	0.00
CLN236	On 15/06/2016	Spot Bond	100.64882	14.78551	100.64882	14.70789				0.00	0	0.00
CLN237	On 14/02/2017	Spot Bond	101.05242	9.34743	101.05242	9.32457				0.00	0	0.00
CLN238	On 15/02/2013	Spot Bond	100.93369	87.87342	100.93369	87.66351				0.00	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	9.55468	100.44136	100.44136	9.53527			0.00	0	0.00
CLN240	On 24/02/2015	Spot Bond	100.86994	20.18542	100.86994	100.86994	20.13614			0.00	0	0.00
CLN241	On 24/02/2017	Spot Bond	100.93114	9.65549	100.93114	100.93114	9.63190			0.00	0	0.00
CLN242	On 24/02/2019	Spot Bond	101.19905	12.61742	101.19905	101.19905	12.58937			0.00	0	0.00
CLN243	On 24/02/2019	Spot Bond	101.19905	12.61742	101.19905	101.19905	12.58937			0.00	0	0.00
CLN244	On 25/02/2015	Spot Bond	100.81644	20.15140	100.81644	100.81644	20.10223			0.00	0	0.00
CLN245	On 25/02/2015	Spot Bond	100.81889	20.16905	100.81889	100.81889	20.11983			0.00	0	0.00
CLN246	On 24/02/2017	Spot Bond	100.84952	14.07013	100.84952	100.84952	14.03579			0.00	0	0.00
CLN247	On 24/02/2017	Spot Bond	101.47693	13.90747	101.47693	101.47693	13.87334			0.00	0	0.00
CLN248	On 14/03/2015	Spot Bond	100.47537	19.10354	100.47537	100.47537	19.05604			0.00	0	0.00
CLN249	On 24/02/2017	Spot Bond	101.44712	13.62409	101.44712	101.44712	13.59066			0.00	0	0.00
CLN250	On 26/03/2015	Spot Bond	100.26649	21.74941	100.26649	100.26649	21.69602		1,203,197,880,000.00	12,000,000	6,000,000.00	
CLN251	On 26/03/2015	Spot Bond	100.26649	21.74941	100.26649	100.26649	21.69602			0.00	0	0.00
CLN252	On 26/03/2015	Spot Bond	100.26649	21.74941	100.26649	100.26649	21.69602		1,203,197,880,000.00	12,000,000	6,000,000.00	
CLN253	On 26/03/2015	Spot Bond	100.26649	21.74941	100.26649	100.26649	21.69602		1,203,197,880,000.00	12,000,000	6,000,000.00	
CLN254	On 26/03/2015	Spot Bond	100.26649	21.74941	100.26649	100.26649	21.69602			0.00	0	0.00
CLN255	On 26/03/2015	Spot Bond	100.27379	21.89490	100.27379	100.27379	21.84115			0.00	0	0.00
CLN256	On 26/03/2017	Spot Bond	100.28582	9.33784	100.28582	100.28582	9.31492			0.00	0	2,000,000.00

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	9.33784	100.28582	9.31492				0.00	0	0.00
CLN258	On 26/03/2017	Spot Bond	100.28582	9.33784	100.28582	9.31492				0.00	0	0.00
CLN259	On 26/03/2017	Spot Bond	100.28582	9.33784	100.28582	9.31492				0.00	0	0.00
CLN260	On 26/03/2017	Spot Bond	100.28582	9.33784	100.28582	9.31492				0.00	0	0.00
CLN261	On 26/03/2017	Spot Bond	100.28785	9.38542	100.28785	9.36236				0.00	0	0.00
CLN262	On 26/03/2019	Spot Bond	106.98684	11.48125	106.98684	11.45410				0.00	0	0.00
CLN263	On 20/06/2014	Spot Bond	100.51194	38.62124	100.51194	38.52515				0.00	0	0.00
CLN264	On 18/08/2014	Spot Bond	100.89505	27.83906	100.89505	27.77108				0.00	0	0.00
CLN265	On 02/04/2013	Spot Bond	100.15533	97.81554	100.15533	97.47658				0.00	0	0.00
CLN266	On 16/03/2014	Spot Bond	100.39498	37.20855	100.39498	37.08221				0.00	0	0.00
CLN267	On 16/03/2014	Spot Bond	100.39498	37.20855	100.39498	37.08221				0.00	0	0.00
CLN268	On 30/04/2017	Spot Bond	101.37065	10.57225	101.37065	10.53885				0.00	0	0.00
CLN269	On 20/06/2017	Spot Bond	100.49989	10.63242	100.49989	10.60597				0.00	0	0.00
CLN270	On 24/02/2017	Spot Bond	101.35958	13.15443	101.35958	13.12218				0.00	0	0.00
CLN271	On 20/06/2017	Spot Bond	100.58462	12.08152	100.58462	12.05145				0.00	0	0.00
CLN272	On 20/06/2017	Spot Bond	100.39320	8.98886	100.39320	8.96652				0.00	0	0.00
CLN273	On 20/06/2017	Spot Bond	100.39040	8.94043	100.39040	8.91821				0.00	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	8.98743	100.40357	8.96510			0.00	0	0.00
CLN275	On 22/05/2017	Spot Bond	100.91562	9.57436	100.91562	9.54424			0.00	0	0.00
CLN276	On 24/05/2017	Spot Bond	101.06552	11.03153	101.06552	10.99677			0.00	0	0.00
CLN277	On 25/05/2017	Spot Bond	100.99983	11.00667	100.99983	10.97202			0.00	0	0.00
CLN278	On 20/06/2017	Spot Bond	100.40244	8.96806	100.40244	8.94577			0.00	0	0.00
CLN279	On 20/06/2015	Spot Bond	100.54373	21.64558	100.54373	21.59172			0.00	0	0.00
CLN280	On 07/06/2017	Spot Bond	100.65226	9.51319	100.65226	9.48266			0.00	0	0.00
CLN281	On 21/06/2015	Spot Bond	100.36006	18.86055	100.36006	16.27468			0.00	0	0.00
CLN282	On 27/06/2015	Spot Bond	100.24531	15.96557	100.24531	15.91508			0.00	0	0.00
CLN283	On 20/09/2015	Spot Bond	100.37919	15.76119	100.37919	13.78473			0.00	0	0.00
CLN284	On 20/06/2017	Spot Bond	100.44355	9.98174	100.44355	9.94976			0.00	0	0.00
CLN285	On 20/06/2017	Spot Bond	100.44355	9.98174	100.44355	9.94976			0.00	0	0.00
CLN286	On 20/06/2017	Spot Bond	100.44355	9.98174	100.44355	9.94976			0.00	0	0.00
CLN287	On 20/06/2017	Spot Bond	100.44355	9.98174	100.44355	9.94976			0.00	0	0.00
CLN288	On 10/08/2017	Spot Bond	101.18342	10.07784	101.18342	10.03308			0.00	0	0.00
CLN289	On 30/08/2017	Spot Bond	100.81012	9.33851	100.81012	9.29625			0.00	0	0.00
CLN290	On 26/06/2017	Spot Bond	100.17296	2.52598	100.17296	2.51380			0.00	0	0.00
CLN291	On 26/06/2017	Spot Bond	100.17296	2.52598	100.17296	2.51380			0.00	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	2.52614	100.17084	2.51396			200,341,680,000.00	2,000,000	1,000,000.00
CLN293	On 30/06/2017	Spot Bond	100.14936	2.47285	100.14936	2.46147			0.00	0	0.00
CLN294	On 26/06/2017	Spot Bond	100.14949	2.52703	100.14949	2.51470			0.00	0	0.00
CLN295	On 30/06/2017	Spot Bond	100.15029	2.48303	100.15029	2.47147			0.00	0	0.00
CLN296	On 20/12/2017	Spot Bond	100.00000	1.74198	100.00000	1.73415			0.00	0	0.00
CLN297	On 30/06/2017	Spot Bond	100.00000	2.46434	100.00000	2.45105			0.00	0	0.00
CLN298	On 30/06/2017	Spot Bond	100.00000	2.47607	100.00000	2.46254			0.00	0	0.00
CLN299	On 30/06/2017	Spot Bond	100.00000	2.46723	100.00000	2.45278			0.00	0	0.00
CLN300	On 20/12/2017	Spot Bond	100.00000	1.74198	100.00000	1.73415			0.00	0	0.00
CLN301	On 20/12/2017	Spot Bond	100.00000	1.74198	100.00000	1.73415			0.00	0	0.00
CLN302	On 20/12/2017	Spot Bond	100.00000	1.74198	100.00000	1.73415			0.00	0	0.00
CLN303	On 20/12/2017	Spot Bond	100.00000	1.74198	100.00000	1.73415			0.00	0	0.00
CLN304	On 20/12/2017	Spot Bond	100.00000	1.74198	100.00000	1.73415			0.00	0	0.00
CLN305	On 20/12/2017	Spot Bond	100.00000	1.74198	100.00000	1.73415			0.00	0	0.00
CLN39	On 07/02/2016	Spot Bond	100.00000	22.73608	100.00000	22.68603			0.00	0	0.00
CLN40	On 07/02/2016	Spot Bond	100.00000	22.73608	100.00000	22.68603			0.00	0	0.00
CLN42	On 18/04/2028	Spot Bond	34.94295	0.71893	34.94295	0.71829			0.00	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	71.29312	154.47129	71.08174			0.00	0	0.00
CLN46	On 07/03/2013	Spot Bond	100.53703	83.87341	100.53703	83.68281			0.00	0	0.00
CLN47	On 07/03/2013	Spot Bond	100.53241	83.86374	100.53241	83.67317			0.00	0	0.00
CLN48	On 07/03/2013	Spot Bond	100.00000	129.44387	100.00000	129.11432			0.00	0	0.00
CLN49	On 31/03/2013	Spot Bond	154.29358	109.90058	154.29358	109.54386			0.00	0	0.00
CLN50	On 07/03/2013	Spot Bond	100.52779	83.85407	100.52779	83.66353			0.00	0	0.00
CLN51	On 07/03/2013	Spot Bond	152.83040	76.90282	152.83040	76.65932			0.00	0	0.00
CLN52	On 30/04/2013	Spot Bond	101.20452	91.43766	101.20452	91.21167			0.00	0	0.00
CLN54	On 30/04/2013	Spot Bond	101.20452	91.43766	101.20452	91.21167			0.00	0	0.00
CLN55	On 18/04/2028	Spot Bond	156.76383	5.80306	156.76383	5.78225			0.00	0	0.00
CLN56	On 30/04/2013	Spot Bond	94.77223	77.91888	94.77223	77.76791			0.00	0	0.00
CLN57	On 30/04/2013	Spot Bond	97.02201	77.46230	97.02201	77.30957			0.00	0	0.00
CLN58	On 07/03/2013	Spot Bond	100.53241	83.86374	100.53241	83.67317			0.00	0	0.00
CLN59	On 07/03/2013	Spot Bond	100.53241	83.86374	100.53241	83.67317			0.00	0	0.00
CLN61	On 02/03/2028	Spot Bond	100.00000	13.48565	100.00000	13.45227			0.00	0	0.00
CLN71	On 02/03/2028	Spot Bond	100.00000	0.00044	100.00000	0.00044			0.00	0	0.00
CLN72	On 02/03/2028	Spot Bond	100.00000	0.00044	100.00000	0.00044			0.00	0	0.00
CLN78	On 19/04/2013	Spot Bond	101.10498	78.80388	101.10498	78.64005			0.00	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	7.95427	120.49629	7.93368				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	19.28994	78.86322	19.25923				0.00	0	0.00
CLNF02	On 20/10/2015	Spot Bond	78.68249	19.34521	78.68249	19.31447				0.00	0	0.00
CLNF03	On 10/10/2016	Spot Bond	100.01914	12.65955	100.01914	12.62888				0.00	0	0.00
CLNF04	On 10/10/2016	Spot Bond	100.01914	12.65955	100.01914	12.62888				0.00	0	0.00
CLNF05	On 20/09/2016	Spot Bond	100.44036	10.77899	100.44036	10.75220				0.00	0	0.00
CLNF06	On 20/12/2016	Spot Bond	100.40864	10.25432	100.40864	10.22883				0.00	0	0.00
CLNF07	On 20/06/2017	Spot Bond	100.41492	9.18111	100.41492	9.15829				0.00	0	0.00
CLNF08	On 10/07/2013	Spot Bond	100.01997	64.53240	100.01997	64.33089				0.00	0	0.00
CLNF09	On 20/06/2017	Spot Bond	100.41000	9.27941	100.41000	9.25635				0.00	0	0.00
CLNF10	On 24/07/2017	Spot Bond	101.50812	11.01600	101.50812	10.96696				0.00	0	0.00
COJ02	On 15/09/2016	Spot Bond	109.94659	17.07723	109.94659	17.03594				0.00	0	0.00
COJ03	On 26/04/2013	Spot Bond	106.29178	76.70501	106.29178	76.54194				0.00	0	0.00
COJ04	On 05/06/2018	Spot Bond	106.25789	9.66865	106.25789	9.64604				0.00	0	10,000.00
COJ05	On 05/06/2023	Spot Bond	122.59946	10.38661	122.59946	10.35937				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	16.21533	112.90836	16.17550			15,807,170,400.00	140,000	30,170,000.00
COJ07	On 23/03/2021	Spot Bond	111.62273	12.07050	111.62273	12.04095			0.00	0	0.00
COJ10C	On 18/01/2013	Spot Bond	100.00000	98.32014	100.00000	98.07059			0.00	0	0.00
COJ12C	On 17/02/2013	Spot Bond	5.86800	104.88956	5.86800	104.87285			0.00	0	0.00
CPL002	On 29/11/2014	Spot Bond	100.79434	27.43974	100.79434	27.37206			0.00	0	0.00
CPL003	On 28/02/2017	Spot Bond	100.83040	9.37038	100.83040	9.34750			0.00	0	0.00
CPL005	On 01/03/2015	Spot Bond	100.70290	20.02066	100.70290	19.97077			0.00	0	0.00
CPL007	On 01/08/2015	Spot Bond	101.26682	17.99945	101.26682	17.91948			202,533,640,000.00	2,000,000	1,000,000.00
CPL010	On 25/02/2013	Spot Bond	100.00000	84.68677	100.00000	84.49074			0.00	0	0.00
CPL011	On 08/03/2013	Spot Bond	100.00000	82.57919	100.00000	82.39278			0.00	0	0.00
DENG28	On 12/02/2013	Spot Bond	100.00000	87.32057	100.00000	87.11217			0.00	0	0.00
DENG31	On 02/04/2013	Spot Bond	100.00000	80.34103	100.00000	80.16937			0.00	0	0.00
DENG41	On 28/01/2013	Spot Bond	100.18699	90.55475	100.18699	90.33023			0.00	0	0.00
DENG42	On 03/04/2013	Spot Bond	100.13300	82.17426	100.13300	81.99887			0.00	0	0.00
DRD03	On 02/07/2014	Spot Bond	100.21016	51.44502	100.21016	51.21839			0.00	0	0.00
DRD04	On 03/07/2015	Spot Bond	100.22082	25.39164	100.22082	25.27977			0.00	0	0.00
DRD05	On 03/10/2013	Spot Bond	100.19483	70.04668	100.19483	69.73816			0.00	0	0.00
DV13	On 25/08/2013	Spot Bond	104.31041	63.70707	104.31041	63.56191			0.00	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	14.00062	133.09009	13.96143			0.00	0	14,300,000.00
DV22	On 07/02/2020	Spot Bond	111.95336	11.88604	111.95336	11.85735		7,995,373,111.12		71,417	65,715,417.00
DV23	On 27/02/2023	Spot Bond	110.94098	11.91636	110.94098	11.88781		2,409,527,144.62		21,719	106,288,719.00
E170	On 01/08/2020	Spot Bond	142.91138	14.34554	142.91138	14.30357			0.00	0	23,000,000.00
EDC01	On 04/04/2016	Spot Bond	101.79146	19.13603	101.79146	19.08893			0.00	0	0.00
EFC01	On 31/08/2014	Spot Bond	100.97946	21.69679	100.97946	21.62696			0.00	0	0.00
EFC02	On 31/08/2015	Spot Bond	101.06163	9.07104	101.06163	9.04183			0.00	0	0.00
EFC03	On 31/08/2016	Spot Bond	101.11630	3.79071	101.11630	3.77850			0.00	0	0.00
EFC04	On 31/08/2017	Spot Bond	101.17092	1.58281	101.17092	1.57771			0.00	0	0.00
EL15	On 29/06/2015	Spot Bond	126.54006	10.55698	126.54006	10.52873			0.00	0	35,000,000.00
EL28	On 02/05/2028	Spot Bond	1.58000	117.56586	1.58000	117.52734			0.00	0	40,500,000.00
EL29	On 19/11/2029	Spot Bond	1.90000	101.95924	1.90000	101.91966			0.00	0	185,000,000.00
EMM01	On 28/07/2020	Spot Bond	111.69838	13.55015	111.69838	13.51752			0.00	0	0.00
EMM02	On 11/03/2021	Spot Bond	112.15374	12.31358	112.15374	12.28333		623,574,794,400.00		5,560,000	1,390,000.00
EMM03	On 04/05/2024	Spot Bond	106.65311	10.53455	106.65311	10.50971			0.00	0	0.00
EPF001	On 19/08/2015	Spot Bond	100.93077	15.45477	100.93077	15.41702			0.00	0	0.00
EPFC02	On 07/11/2013	Spot Bond	100.00000	57.78517	100.00000	57.35144			0.00	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		86.08491	100.00000	85.88235			0.00	0	0.00
EQ183U	On 24/01/2013	Spot Bond	100.00000		91.47870	100.00000	91.25000			0.00	0	0.00
EQ184U	On 13/02/2013	Spot Bond	100.00000		91.82058	100.00000	91.60196			0.00	0	0.00
EQ185U	On 11/06/2014	Spot Bond	100.00000		30.99502	100.00000	30.85570			0.00	0	0.00
EQ186U	On 12/03/2013	Spot Bond	100.00000		86.31923	100.00000	86.12612			0.00	0	0.00
EQ187U	On 21/02/2014	Spot Bond	100.00000		25.81272	100.00000	25.53892			0.00	0	100,000,000.00
EQS01	On 18/11/2014	Spot Bond	126.47802		23.74288	126.47802	23.67195			0.00	0	0.00
EQS02	On 01/07/2015	Spot Bond	109.43400		27.48787	109.43400	27.42274			0.00	0	0.00
EQS04	On 22/09/2015	Spot Bond	107.25989		20.28160	107.25989	20.22872			0.00	0	1,800,000.00
EQS05	On 25/04/2017	Spot Bond	101.66692		11.65374	101.66692	11.61683			0.00	0	70,000,000.00
ERS3A8	On 17/11/2014	Spot Bond	101.14823		28.89037	101.14823	28.81966			0.00	0	0.00
ERS3B2	On 17/08/2014	Spot Bond	101.05103		28.36809	101.05103	28.29873			0.00	0	0.00
ERS3B3	On 17/11/2025	Spot Bond	100.00000		0.01104	100.00000	0.01096			0.00	0	0.00
ERS3C2	On 17/08/2014	Spot Bond	101.17066		29.01082	101.17066	28.93980			0.00	0	0.00
ERS3C3	On 17/11/2025	Spot Bond	100.00000		0.01104	100.00000	0.01096			0.00	0	0.00
ERSA10	On 17/08/2013	Spot Bond	100.93125		58.56677	100.93125	58.42370			0.00	0	0.00
ERSA11	On 17/08/2014	Spot Bond	100.96871		27.92577	100.96871	27.85753			0.00	0	0.00
ERSA12	On 17/08/2015	Spot Bond	100.99870		15.61284	100.99870	15.57467			0.00	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	58.58127	100.93575	58.43817				0.00	0	1,000,000.00
ERSA14	On 17/11/2025	Spot Bond	100.00000	0.01104	100.00000	0.01096				0.00	0	0.00
ERSA15	On 17/11/2025	Spot Bond	100.00000	0.01104	100.00000	0.01096				0.00	0	0.00
ES15	On 30/08/2015	Spot Bond	105.94219	18.94302	105.94219	18.89883			47,673,985,500.00		450,000	10,650,000.00
ES18	On 20/04/2018	Spot Bond	111.43974	10.46896	111.43974	10.44352			16,823,166,029.88		150,962	503,983,548.00
ES23	On 25/01/2023	Spot Bond	117.73441	12.36435	117.73441	12.33328			119,580,132,345.57		1,015,677	261,599,000.00
ES26	On 02/04/2026	Spot Bond	95.26383	9.78222	95.26383	9.76130			525,939,316,395.93		5,520,871	47,729,000.00
ES33	On 15/09/2033	Spot Bond	8.69000	90.64349	8.72000	90.36183			1,149,495,820.00		132,278	665,971,278.00
FIFB01	On 24/08/2015	Spot Bond	100.85636	16.64809	100.85636	16.57436				0.00	0	0.00
FIFC03	On 09/10/2013	Spot Bond	100.00000	61.27958	100.00000	60.81962				0.00	0	0.00
FIFC04	On 14/03/2013	Spot Bond	100.00000	81.47321	100.00000	81.29176				0.00	0	0.00
FR002U	On 02/08/2023	Spot Bond	100.00000	11.52226	100.00000	11.49435				0.00	0	0.00
FR003U	On 02/08/2023	Spot Bond	100.00000	11.21258	100.00000	11.18542				0.00	0	0.00
FR2A3C	On 15/08/2013	Spot Bond	101.07344	59.18304	101.07344	59.03829				0.00	0	0.00
FR2B3C	On 15/08/2013	Spot Bond	101.11222	59.30412	101.11222	59.15902				0.00	0	0.00
FR2C3C	On 15/08/2013	Spot Bond	101.23627	59.69139	101.23627	59.54519				0.00	0	0.00
FR2D3D	On 15/08/2013	Spot Bond	101.30601	59.90913	101.30601	59.76230				0.00	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	31.89340	105.15565	31.81903			182,024,430,150.00	1,731,000	49,932,000.00
FRB05	On 21/12/2018	Spot Bond	103.15112	8.86422	103.15112	13.08445			0.00	0	0.00
FRB08	On 10/06/2016	Spot Bond	100.49836	11.21136	100.49836	11.18347			0.00	0	0.00
FRB09	On 10/06/2017	Spot Bond	100.49830	8.10069	100.49830	8.08054			0.00	0	0.00
FRB10	On 25/01/2017	Spot Bond	101.51768	10.30652	101.51768	10.28121			0.00	0	0.00
FRB11	On 11/12/2022	Spot Bond	100.00000	0.07458	100.00000	0.07401			0.00	0	0.00
FRBC21	On 21/12/2018	Spot Bond	111.84945	11.16095	111.84945	17.11935			0.00	0	20,000.00
FRBC22	On 21/12/2018	Spot Bond	100.44644	8.57092	100.44644	10.45716			0.00	0	300,000.00
FRBI01	On 30/06/2014	Spot Bond	100.00000	49.55888	100.00000	49.43575			0.00	0	0.00
FRBI04	On 31/03/2013	Spot Bond	211.83970	65.25318	211.83970	65.01442			0.00	0	0.00
FRBI07	On 07/07/2013	Spot Bond	105.16707	69.33692	105.16707	69.17788			0.00	0	0.00
FRBI22	On 31/01/2022	Spot Bond	121.95151	3.67851	121.95151	3.66796			12,195,151,000,000.00	100,000,000	100,000,000.00
FRBI23	On 07/12/2023	Spot Bond	266.05149	2.20627	266.05149	2.19604			0.00	0	200,000.00
FRBI28	On 31/03/2028	Spot Bond	145.44748	2.28669	145.44748	2.27984			0.00	0	0.00
FRBI33	On 07/12/2033	Spot Bond	186.40405	1.94700	186.40405	1.93996			0.00	0	0.00
FRBN04	On 15/09/2015	Spot Bond	118.97136	21.49079	118.97136	21.43544			0.00	0	0.00
FRBN06	On 15/09/2015	Spot Bond	100.00000	26.21365	100.00000	26.15499			0.00	0	0.00
FRBN07	On 15/09/2015	Spot Bond	100.00000	26.21365	100.00000	26.15499			0.00	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	3.64680	51.72712	3.64263			0.00	0	0.00
FRBZ02	On 28/10/2024	Spot Bond	32.59207	3.53114	32.59207	3.52841			0.00	0	0.00
FRBZ03	On 10/12/2024	Spot Bond	31.38364	3.81133	31.38364	3.80848			0.00	0	0.00
FRC04	On 03/06/2014	Spot Bond	103.71290	36.93997	103.71290	36.85527			0.00	0	0.00
FRC08	On 29/04/2013	Spot Bond	101.43171	91.90218	101.43171	91.67402			0.00	0	0.00
FRC101	On 24/02/2017	Spot Bond	101.42118	13.47393	101.42118	13.44087			0.00	0	0.00
FRC103	On 20/03/2014	Spot Bond	100.70350	41.44212	100.70350	41.35772			0.00	0	0.00
FRC104	On 20/03/2014	Spot Bond	100.43778	38.41565	100.43778	38.33759			0.00	0	0.00
FRC105	On 24/02/2017	Spot Bond	101.37968	13.15103	101.37968	13.11878			0.00	0	0.00
FRC106	On 24/02/2017	Spot Bond	101.37968	13.15103	101.37968	13.11878			0.00	0	0.00
FRC107	On 03/06/2021	Spot Bond	100.95684	9.75979	100.95684	9.73541			0.00	0	0.00
FRC108	On 24/02/2017	Spot Bond	101.35502	12.95921	101.35502	12.92743			0.00	0	0.00
FRC109	On 20/06/2017	Spot Bond	100.49706	10.58407	100.49706	10.55775			0.00	0	0.00
FRC11	On 26/05/2013	Spot Bond	100.81157	85.87881	100.81157	85.68049			0.00	0	0.00
FRC110	On 15/06/2016	Spot Bond	100.62812	14.60726	100.62812	14.52329			0.00	0	0.00
FRC112	On 20/06/2017	Spot Bond	100.42343	9.32634	100.42343	9.30316			0.00	0	0.00
FRC113	On 20/06/2017	Spot Bond	100.46990	10.11988	100.46990	10.09471			0.00	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	39.04305	100.53541	38.94591		0.00	0	0.00
FRC115		On 20/06/2017	Spot Bond	98.00000	9.67166	98.00000	9.63946		0.00	0	0.00
FRC116		On 20/06/2017	Spot Bond	100.00000	9.40346	100.00000	9.36780		0.00	0	0.00
FRC117		On 15/06/2016	Spot Bond	100.61842	14.46622	100.61842	14.38261		0.00	0	0.00
FRC118		On 20/06/2017	Spot Bond	100.45750	10.10219	100.45750	10.07707		0.00	0	0.00
FRC119		On 20/06/2017	Spot Bond	100.56313	11.93885	100.56313	11.90914		0.00	0	0.00
FRC120		On 20/06/2017	Spot Bond	100.61014	12.75941	100.61014	12.72764		0.00	0	0.00
FRC121		On 20/06/2017	Spot Bond	100.43349	9.68605	100.43349	9.66197		0.00	0	0.00
FRC122		On 20/06/2017	Spot Bond	100.51033	10.82590	100.51033	10.79896		0.00	0	0.00
FRC123		On 20/06/2017	Spot Bond	100.67570	13.90706	100.67570	13.87241		0.00	0	0.00
FRC124		On 20/06/2017	Spot Bond	100.44913	10.07845	100.44913	10.04617		0.00	0	0.00
FRC125		On 20/09/2017	Spot Bond	100.00000	7.67297	100.00000	6.83820		0.00	0	0.00
FRC126		On 20/09/2017	Spot Bond	100.53319	12.25484	100.53319	9.49372		0.00	0	0.00
FRC127		On 20/09/2017	Spot Bond	100.63883	14.41137	100.63883	11.09272		0.00	0	0.00
FRC128		On 20/09/2017	Spot Bond	100.48091	11.19219	100.48091	8.70550		0.00	0	0.00
FRC129		On 20/09/2017	Spot Bond	100.51430	11.87058	100.51430	9.20871		0.00	0	0.00
FRC130		On 20/09/2017	Spot Bond	100.60627	13.74561	100.60627	10.59915		0.00	0	0.00
FRC131		On 20/09/2017	Spot Bond	100.56147	12.83103	100.56147	9.92101		0.00	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	14.29856	100.63331	11.00909			0.00	0	0.00
FRC133	On 20/09/2017	Spot Bond	100.67296	15.11062	100.67296	11.61102			0.00	0	0.00
FRC134	On 20/09/2017	Spot Bond	100.60461	13.71174	100.60461	10.57405			0.00	0	0.00
FRC135	On 20/09/2017	Spot Bond	100.58527	13.88534	100.58527	10.70376			0.00	0	0.00
FRC136	On 20/09/2017	Spot Bond	100.52263	12.04012	100.52263	9.33447			0.00	0	0.00
FRC137	On 20/09/2017	Spot Bond	100.51264	12.40574	100.51264	9.60656			0.00	0	0.00
FRC138	On 20/09/2017	Spot Bond	100.64764	14.59186	100.64764	11.22651			0.00	0	0.00
FRC139	On 20/09/2017	Spot Bond	100.63938	14.42265	100.63938	11.10108			0.00	0	0.00
FRC140	On 20/09/2017	Spot Bond	100.61676	13.96004	100.61676	10.75813			0.00	0	0.00
FRC141	On 20/09/2017	Spot Bond	100.64874	14.61442	100.64874	11.24323			0.00	0	0.00
FRC142	On 20/09/2017	Spot Bond	100.54761	12.54861	100.54761	9.71158			0.00	0	0.00
FRC143	On 20/09/2017	Spot Bond	100.48314	11.23742	100.48314	8.73906			0.00	0	0.00
FRC144	On 20/09/2017	Spot Bond	100.40273	9.60788	100.40273	7.52999			0.00	0	0.00
FRC145	On 20/09/2017	Spot Bond	100.68010	15.25720	100.68010	11.71966			0.00	0	0.00
FRC146	On 20/09/2014	Spot Bond	100.48314	28.58665	100.48314	26.03269			0.00	0	0.00
FRC147	On 20/09/2015	Spot Bond	100.54650	18.92463	100.54650	16.07292			0.00	0	0.00
FRC148	On 24/02/2017	Spot Bond	101.08864	13.30458	101.08864	13.24555			0.00	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	8.60232	100.52041	8.57474			0.00	0	0.00
FRC150	On 20/09/2017	Spot Bond	100.44745	1.52315	100.44745	1.51827			0.00	0	0.00
FRC151	On 20/09/2017	Spot Bond	98.00000	1.56622	98.00000	1.55519			0.00	0	0.00
FRC152	On 20/12/2017	Spot Bond	100.00000	1.74198	100.00000	1.73415			0.00	0	0.00
FRC153	On 20/12/2017	Spot Bond	100.00000	1.74198	100.00000	1.73415			0.00	0	0.00
FRC154	On 20/12/2017	Spot Bond	100.00000	1.74198	100.00000	1.73415			0.00	0	0.00
FRC155	On 20/12/2017	Spot Bond	100.00000	1.74198	100.00000	1.73415			0.00	0	0.00
FRC157	On 30/09/2013	Spot Bond	100.00000	55.01702	100.00000	53.85538			0.00	0	0.00
FRC158	On 11/06/2014	Spot Bond	100.00000	27.00149	100.00000	26.79434			0.00	0	0.00
FRC159	On 30/09/2013	Spot Bond	100.00000	55.01702	100.00000	53.85538			0.00	0	0.00
FRC160	On 12/06/2014	Spot Bond	100.00000	26.79434	100.00000	26.58877			0.00	0	0.00
FRC161	On 20/12/2017	Spot Bond	100.00000	1.74198	100.00000	1.73415			0.00	0	100,000,000.00
FRC162	On 14/12/2018	Spot Bond	100.00000	1.16605	100.00000	1.15711			0.00	0	0.00
FRC17	On 03/06/2014	Spot Bond	103.88434	37.24332	103.88434	37.15781			0.00	0	0.00
FRC29	On 22/07/2014	Spot Bond	101.69803	30.74234	101.69803	30.66674			0.00	0	0.00
FRC37	On 20/06/2015	Spot Bond	100.46014	20.19997	100.46014	20.14974			0.00	0	0.00
FRC40	On 20/12/2015	Spot Bond	100.45737	15.71556	100.45737	15.67648			0.00	0	0.00
FRC41	On 25/10/2013	Spot Bond	101.67764	62.69096	101.67764	62.53681			0.00	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	9.20417	98.80765	9.18162			0.00	0	0.00
FRC47	On 18/02/2013	Spot Bond	113.68077	84.47673	113.68077	84.25505		1,591,530,780,000.00	14,000,000	7,000,000.00	
FRC55	On 11/07/2013	Spot Bond	100.00003	64.51742	100.00003	64.36112		0.00	0	0.00	
FRC56U	On 06/02/2013	Spot Bond	100.00000	88.59223	100.00000	88.37772		0.00	0	0.00	
FRC57	On 20/06/2014	Spot Bond	100.38660	37.17930	100.38660	37.08692		0.00	0	0.00	
FRC61	On 28/07/2017	Spot Bond	101.46163	9.63284	101.46163	9.60920		0.00	0	0.00	
FRC66	On 31/01/2022	Spot Bond	109.33538	7.57472	109.33538	7.55679		0.00	0	0.00	
FRC67	On 20/09/2016	Spot Bond	100.46640	11.21768	100.46640	11.18979		0.00	0	0.00	
FRC68	On 20/09/2016	Spot Bond	100.47150	11.30348	100.47150	11.27538		0.00	0	0.00	
FRC69	On 31/01/2022	Spot Bond	109.51236	5.80307	109.51236	5.78931		0.00	0	0.00	
FRC70	On 20/09/2014	Spot Bond	111.32550	27.03970	111.32550	26.98433		0.00	0	0.00	
FRC71	On 31/01/2022	Spot Bond	109.33538	5.32254	109.33538	5.30994		0.00	0	0.00	
FRC72	On 31/01/2017	Spot Bond	114.09057	6.49345	114.09057	6.47755		0.00	0	0.00	
FRC74	On 20/09/2016	Spot Bond	114.42023	9.09409	114.42023	9.07510		0.00	0	0.00	
FRC75	On 20/12/2012	Spot Bond	100.45580	81.49472	100.45580	81.49471		0.00	0	0.00	
FRC76	On 28/07/2017	Spot Bond	101.66489	10.73832	101.66489	10.71192		0.00	0	0.00	
FRC77	On 15/06/2016	Spot Bond	100.00000	17.53623	100.00000	17.49280		0.00	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	17.07632	100.79789	16.98621			0.00	0	0.00
FRC79	On 15/06/2016	Spot Bond	100.69405	15.56565	100.69405	15.47929			0.00	0	0.00
FRC80	On 15/06/2016	Spot Bond	4.73000	106.37054	4.73000	106.32666			0.00	0	0.00
FRC81	On 20/12/2012	Spot Bond	100.56499	81.86250	100.56499	81.86250			0.00	0	0.00
FRC82	On 15/06/2016	Spot Bond	100.70697	15.75344	100.70697	15.66663			0.00	0	0.00
FRC83	On 20/12/2016	Spot Bond	100.40068	10.11106	100.40068	10.08593			0.00	0	0.00
FRC84	On 20/12/2016	Spot Bond	100.46304	11.16047	100.46304	11.13271			0.00	0	0.00
FRC85	On 20/12/2014	Spot Bond	100.61808	29.30690	100.61808	29.23393			0.00	0	0.00
FRC86	On 20/12/2016	Spot Bond	100.54671	12.57062	100.54671	12.53934			0.00	0	0.00
FRC87	On 20/12/2016	Spot Bond	100.52525	12.20875	100.52525	12.17837			0.00	0	0.00
FRC88	On 20/12/2012	Spot Bond	100.34678	81.12874	100.34678	81.12873			0.00	0	0.00
FRC89	On 20/12/2012	Spot Bond	100.34394	81.11921	100.34394	81.11920			0.00	0	0.00
FRC90	On 20/03/2013	Spot Bond	100.32862	81.27270	100.32862	81.09361			0.00	0	3,000,000.00
FRC91	On 20/03/2013	Spot Bond	100.34043	81.27243	100.34043	81.09332			0.00	0	0.00
FRC92	On 20/03/2013	Spot Bond	100.34112	81.27874	100.34112	81.09962			0.00	0	1,000,000.00
FRC93	On 20/03/2013	Spot Bond	100.34682	81.53191	100.34682	81.35223			0.00	0	0.00
FRC94	On 20/03/2017	Spot Bond	100.44788	9.66602	100.44788	9.64638			0.00	0	0.00
FRC95	On 15/06/2016	Spot Bond	100.64235	14.69170	100.64235	14.61427			0.00	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	9.65634	100.44732	9.63672			0.00	0	0.00
FRC97	On 20/03/2015	Spot Bond	98.04956	21.95764	98.04956	21.91400			0.00	0	0.00
FRC98	On 15/06/2016	Spot Bond	100.67532	15.17001	100.67532	15.09162			0.00	0	0.00
FRC99	On 24/02/2017	Spot Bond	101.43156	13.55462	101.43156	13.52136			0.00	0	0.00
FRE2A1	On 02/08/2013	Spot Bond	101.08680	60.43588	101.08680	60.28805			0.00	0	0.00
FRE2A2	On 02/08/2013	Spot Bond	102.04635	62.59328	102.04635	62.43887			0.00	0	10,000.00
FRE2B1	On 02/08/2013	Spot Bond	101.11165	60.49990	101.11165	60.35187			0.00	0	0.00
FRE2B2	On 02/08/2013	Spot Bond	104.68033	61.89920	104.68033	61.74299			0.00	0	0.00
FRE2C	On 02/08/2013	Spot Bond	96.98334	61.89437	96.98334	61.74849			0.00	0	0.00
FRE2D	On 02/08/2013	Spot Bond	101.19191	60.70667	101.19191	60.55804			0.00	0	0.00
FRE2E	On 02/08/2013	Spot Bond	101.39248	61.22328	101.39248	61.07312			0.00	0	0.00
FRE2F	On 02/08/2013	Spot Bond	101.63872	61.85730	101.63872	61.70525			0.00	0	0.00
FRE2G	On 02/08/2013	Spot Bond	101.79324	62.25503	101.79324	62.10179			0.00	0	0.00
FRI15	On 14/03/2015	Spot Bond	137.45936	16.67175	137.45936	16.61891			0.00	0	0.00
FRJ13	On 01/09/2013	Spot Bond	101.30769	56.66920	101.30769	56.52723		4,571,002,972,800.00	45,120,000	12,880,000.00	
FRJ14	On 20/07/2014	Spot Bond	104.00517	29.72767	104.00517	29.65308			0.00	0	0.00
FRJ15	On 04/04/2015	Spot Bond	100.18638	23.69842	100.18638	23.62431			0.00	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	13.16090	103.41346	13.12805			0.00	0	0.00
FRJ17	On 04/04/2017	Spot Bond	100.62484	10.98184	100.62484	10.94737			0.00	0	0.00
FRJ18	On 21/02/2018	Spot Bond	101.45882	7.84545	101.45882	7.82619			0.00	0	0.00
FRJ19	On 04/04/2019	Spot Bond	100.00000	12.64290	100.00000	12.61892			0.00	0	0.00
FRS36	On 07/12/2023	Spot Bond	254.50193	2.30195	254.50193	2.29159			0.00	0	0.00
FRS37	On 07/12/2023	Spot Bond	265.81898	2.20812	265.81898	2.19788			0.00	0	0.00
FRS43	On 07/12/2023	Spot Bond	249.70910	2.34422	249.70910	2.33380			0.00	0	0.00
FRS46	On 31/01/2022	Spot Bond	117.34620	3.37666	117.34620	3.36819			0.00	0	0.00
FRS49	On 27/10/2020	Spot Bond	101.41744	7.74347	101.41744	7.72448			0.00	0	0.00
FRS51	On 31/01/2022	Spot Bond	117.54524	3.68956	117.54524	3.67925			0.00	0	0.00
FRS56	On 19/07/2016	Spot Bond	101.77641	11.83316	101.77641	11.80404			0.00	0	0.00
FRS59	On 07/10/2016	Spot Bond	100.01476	12.17422	100.01476	12.14473			0.00	0	1,120,000.00
FRS61	On 02/08/2013	Spot Bond	101.49749	61.49369	101.49749	61.34273			0.00	0	0.00
FRS62	On 04/11/2026	Spot Bond	101.25022	7.62015	101.25022	7.60148			0.00	0	0.00
FRS63	On 22/12/2013	Spot Bond	100.29734	44.68841	100.29734	44.57867			0.00	0	1,102,000.00
FRS64	On 26/01/2042	Spot Bond	90.41057	3.12691	90.41057	3.11969			0.00	0	0.00
FRS65	On 30/03/2013	Spot Bond	100.18030	98.81804	100.18030	98.55336			0.00	0	0.00
FRS66	On 22/03/2013	Spot Bond	100.00000	99.72603	100.00000	99.45355			0.00	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	82.07962	100.68430	81.83900				0.00	0	0.00
FRS68	On 09/11/2024	Spot Bond	100.00000	0.99699	100.00000	0.99388				0.00	0	0.00
FRS69	On 31/05/2017	Spot Bond	101.11871	12.71455	101.11871	12.67359				0.00	0	0.00
FRS70	On 04/06/2013	Spot Bond	100.52362	79.97283	100.52362	79.73940				0.00	0	0.00
FRS71	On 08/06/2013	Spot Bond	100.43945	79.06195	100.43945	78.83399				0.00	0	0.00
FRS72	On 09/11/2024	Spot Bond	101.12618	8.70538	101.12618	8.67794				0.00	0	0.00
FRS73	On 12/06/2017	Spot Bond	101.07593	15.87079	101.07593	15.81966				0.00	0	0.00
FRS74	On 14/06/2017	Spot Bond	100.44759	8.31580	100.44759	8.28916				0.00	0	0.00
FRS75	On 13/06/2014	Spot Bond	100.44015	36.37568	100.44015	36.25915				0.00	0	0.00
FRS76	On 18/06/2017	Spot Bond	100.76967	14.30603	100.76967	14.26006				0.00	0	0.00
FRS77	On 19/07/2014	Spot Bond	101.24351	31.48737	101.24351	31.34749				0.00	0	0.00
FRS78	On 08/08/2013	Spot Bond	101.17008	57.06164	101.17008	56.80830				0.00	0	0.00
FRS79	On 10/07/2017	Spot Bond	100.00000	3.80123	100.00000	3.77269				0.00	0	0.00
FRS80	On 24/10/2013	Spot Bond	100.00000	54.73118	100.00000	54.32037				0.00	0	0.00
FRS81	On 30/10/2042	Spot Bond	2.25000	102.61430	2.25000	102.57260				0.00	0	0.00
FRS82	On 21/11/2017	Spot Bond	100.00000	2.77011	100.00000	2.74932				0.00	0	0.00
FRS83	On 13/12/2013	Spot Bond	100.00000	37.60220	100.00000	37.31371				0.00	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	32.33083	105.55013	32.25521			527,750,650.00	5,000	1,402,000.00
FRX15	On 14/03/2015	Spot Bond	106.51279	24.03093	106.51279	23.97430			274,589,972,620.00	2,578,000	2,108,000.00
FRX16	On 15/09/2016	Spot Bond	104.36488	13.61947	104.36488	13.58791			0.00	0	0.00
FRX17	On 15/09/2017	Spot Bond	105.51532	11.77675	105.51532	11.74922			0.00	0	0.00
FRX18	On 14/04/2018	Spot Bond	113.83008	11.67177	113.83008	11.64292			0.00	0	0.00
FRX19	On 15/11/2019	Spot Bond	108.96559	10.42664	108.96559	10.40880			2,615,174,160.00	24,000	2,539,000.00
FRX24	On 10/12/2024	Spot Bond	117.28648	9.42628	117.28648	9.40241			0.00	0	0.00
FRX31	On 21/02/2031	Spot Bond	102.81960	12.16462	102.81960	12.13723			0.00	0	0.00
FRX45	On 14/04/2045	Spot Bond	79.83345	11.36072	79.83345	11.33977			0.00	0	0.00
FTG1	On 05/09/2016	Spot Bond	100.94835	14.13959	100.94835	14.10428			0.00	0	0.00
GBL01	On 15/10/2015	Spot Bond	100.00000	21.68961	100.00000	21.52681			0.00	0	0.00
GFC03	On 10/04/2015	Spot Bond	100.01778	24.12080	100.01778	24.04548			0.00	0	0.00
GFC04	On 11/04/2017	Spot Bond	104.81266	13.08273	104.81266	13.05247			0.00	0	0.00
GFC2	On 27/02/2013	Spot Bond	100.00000	88.17321	100.00000	87.97005			0.00	0	0.00
GOVEX1	On 09/05/2047	Spot Bond	100.00000	0.00000	100.00000	0.00000			0.00	0	22.00
GPT11	On 29/01/2013	Spot Bond	100.00000	95.65440	100.00000	95.41821			0.00	0	0.00
GPT12	On 28/02/2013	Spot Bond	100.00000	89.04823	100.00000	88.84352			0.00	0	0.00
GPT20	On 30/01/2013	Spot Bond	100.00000	90.12346	100.00000	89.90148			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM Yield	MarkPrice	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
GPT21	On 28/02/2013	Spot Bond	100.00000	84.10138	100.00000	83.90805			0.00	0	0.00
GRA292	On 15/02/2013	Spot Bond	100.00000	86.69834	100.00000	86.49289			0.00	0	0.00
GRA299	On 18/12/2012	Spot Bond	99.03016	66.88291	99.03016	66.88290			0.00	0	0.00
GRA300	On 15/02/2013	Spot Bond	100.00000	86.69834	100.00000	86.49289			0.00	0	0.00
GRA301	On 20/03/2013	Spot Bond	100.00000	80.39648	100.00000	80.21978		39,801,000,000,000.00	398,010,000	213,670,000.00	
GRB85	On 25/01/2013	Spot Bond	100.00000	91.25000	100.00000	91.02244			0.00	0	0.00
GRB89	On 25/01/2013	Spot Bond	100.00000	91.25000	100.00000	91.02244			0.00	0	0.00
GRD164	On 18/01/2013	Spot Bond	100.00000	92.87532	100.00000	92.63959			0.00	0	0.00
GRD166	On 15/02/2013	Spot Bond	100.00000	86.69834	100.00000	86.49289			0.00	0	0.00
GRD179	On 11/01/2013	Spot Bond	100.00000	94.55959	100.00000	94.31525			0.00	0	0.00
GRD180	On 16/01/2013	Spot Bond	100.00000	93.35038	100.00000	93.11224			0.00	0	0.00
GRD181	On 31/01/2013	Spot Bond	100.00000	89.90148	100.00000	89.68059			0.00	0	0.00
GRD182	On 04/02/2013	Spot Bond	100.00000	89.02439	100.00000	88.80779			0.00	0	0.00
GRDB1	On 10/01/2018	Spot Bond	100.01501	7.96932	100.01501	7.95001			0.00	0	0.00
GRDC1	On 10/01/2018	Spot Bond	100.01973	10.09221	100.01973	10.06775			0.00	0	0.00
GRH1A1	On 25/10/2017	Spot Bond	100.00000	3.07688	100.00000	3.04521			0.00	0	0.00
GRH1A2	On 25/10/2017	Spot Bond	100.00000	3.07688	100.00000	3.04521			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM Yield	MarkPrice	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
GRH1A3	On 25/10/2017	Spot Bond	100.00000	3.07688	100.00000	3.04521			0.00	0	0.00
GRH1A4	On 25/10/2017	Spot Bond	100.00000	2.54502	100.00000	2.53381			0.00	0	0.00
GRH1B	On 25/10/2017	Spot Bond	100.00000	3.07688	100.00000	3.04521			0.00	0	0.00
GRH1C	On 25/10/2017	Spot Bond	100.00000	3.07688	100.00000	3.04521			0.00	0	0.00
GRH1YU	On 25/10/2039	Spot Bond	100.00000	0.00000	100.00000	0.00000			0.00	0	0.00
GRT01	On 08/12/2014	Spot Bond	100.57078	26.92724	100.57078	26.86021			0.00	0	0.00
GRT02	On 13/05/2016	Spot Bond	101.42786	12.39147	101.42786	12.36108			0.00	0	100,000.00
GRT03	On 15/10/2015	Spot Bond	99.93193	17.13990	99.93193	17.09840			0.00	0	0.00
GRT04	On 15/09/2016	Spot Bond	100.43806	9.98762	100.43806	9.91415			0.00	0	0.00
GRT05	On 25/01/2015	Spot Bond	102.01673	21.21191	102.01673	21.15959			0.00	0	0.00
GRT06	On 11/12/2017	Spot Bond	100.00000	12.34776	100.00000	12.25303			0.00	0	0.00
GSIZ16	On 23/09/2016	Spot Bond	100.31458	11.05035	100.31458	11.02322			0.00	0	0.00
HILB01	On 18/07/2015	Spot Bond	99.88260	19.42808	99.88260	19.34273		199,765,200,000.00		2,000,000	1,000,000.00
HILB02	On 13/09/2017	Spot Bond	100.51108	8.43474	100.51108	8.39667			0.00	0	0.00
HILC02	On 17/01/2013	Spot Bond	100.00000	93.11224	100.00000	92.87532			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	93.54908	105.54321	93.30016			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
HMS1B3	On 19/01/2013	Spot Bond	105.54321	93.54908	105.54321	93.30016				0.00	0	0.00
HMS1B5	On 19/07/2013	Spot Bond	100.00000	66.93186	100.00000	66.80522				0.00	0	0.00
HMS1B6	On 19/07/2013	Spot Bond	100.00000	74.01859	100.00000	73.87815				0.00	0	0.00
HMS1B7	On 19/07/2013	Spot Bond	101.63173	62.90053	101.63173	62.74594				0.00	0	0.00
HMS1B8	On 19/07/2015	Spot Bond	101.67762	16.75245	101.67762	16.71127				0.00	0	0.00
HMS1B9	On 19/07/2015	Spot Bond	105.13866	18.01093	105.13866	17.96530				0.00	0	0.00
HMS1C2	On 19/01/2013	Spot Bond	105.76786	93.58902	105.76786	93.33951				0.00	0	0.00
HMS1C3	On 19/07/2013	Spot Bond	101.68917	63.02593	101.68917	62.87094				0.00	0	0.00
HMS1C4	On 19/07/2015	Spot Bond	101.75803	17.10129	101.75803	17.05921				0.00	0	0.00
HMS1C5	On 19/07/2015	Spot Bond	117.06290	15.78745	117.06290	15.74346				0.00	0	0.00
HMS1D2	On 19/01/2013	Spot Bond	106.05795	93.64060	106.05795	93.39033				0.00	0	0.00
HMS1D3	On 19/07/2013	Spot Bond	101.79257	63.25156	101.79257	63.09588				0.00	0	0.00
HMS1D4	On 19/07/2015	Spot Bond	101.86140	17.54929	101.86140	17.50607				0.00	0	0.00
HMS1D5	On 19/07/2015	Spot Bond	117.06290	16.21852	117.06290	16.17333				0.00	0	0.00
HMS1E2	On 19/01/2013	Spot Bond	107.08651	93.82352	107.08651	93.57051				0.00	0	0.00
HMS1E3	On 19/07/2013	Spot Bond	101.93042	63.55226	101.93042	63.39565				0.00	0	0.00
HMS1E4	On 19/07/2015	Spot Bond	101.98773	18.09605	101.98773	18.05143				0.00	0	0.00

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
HMS1F2	On 19/01/2013	Spot Bond	108.34719	94.04774	108.34719	93.79139				0.00	0	0.00
HMS1G2	On 19/01/2013	Spot Bond	110.21153	94.37939	110.21153	94.11808				0.00	0	0.00
HWAY20	On 31/07/2020	Spot Bond	115.88630	12.08879	115.88630	12.05880				5,056,930,473.10	43,637	38,993,000.00
HWAY23	On 07/12/2023	Spot Bond	272.42396	2.15692	272.42396	2.14675				286,045,158,000.00	1,050,000	96,525,000.00
HWAY24	On 07/12/2024	Spot Bond	271.70682	2.16236	271.70682	2.15218				0.00	0	0.00
HWAY34	On 31/07/2034	Spot Bond	101.83148	12.50741	101.83148	12.47947				814,651,840.00	8,000	29,420,000.00
HWAY35	On 31/07/2035	Spot Bond	102.02133	12.49024	102.02133	12.46229				0.00	0	0.00
I2025	On 31/01/2025	Spot Bond	1.00000	114.22457	1.00000	114.18903				0.00	0	194,000,000.00
I2038	On 31/01/2038	Spot Bond	1.72000	113.70248	1.72000	113.66489				6,880,000,000.00	4,000,000	290,030,000.00
I2050	On 31/12/2050	Spot Bond	1.92000	117.55210	1.92000	118.78296				11,520,000,000.00	6,000,000	423,000,000.00
IBC01	On 16/03/2015	Spot Bond	95.45000	22.39511	95.45000	22.35403				0.00	0	0.00
IBL11	On 12/03/2015	Spot Bond	109.26558	25.07903	109.26558	25.01871				84,353,027,760.00	772,000	386,000.00
IBL12	On 12/03/2013	Spot Bond	100.86049	83.06421	100.86049	82.87708				0.00	0	0.00
IBL13	On 12/03/2015	Spot Bond	102.46253	19.29456	102.46253	19.24573				0.00	0	600,000.00
IBL14	On 28/06/2015	Spot Bond	100.92206	16.29605	100.92206	16.25580				0.00	0	0.00
IBL15	On 28/06/2013	Spot Bond	100.23329	65.15658	100.23329	64.99667				0.00	0	0.00
IBL18	On 10/12/2013	Spot Bond	100.52781	55.54716	100.52781	55.40896				0.00	0	0.00
IBL19	On 15/03/2014	Spot Bond	100.74849	37.34864	100.74849	37.22163				0.00	0	0.00

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
IBL20	On 15/03/2014	Spot Bond	103.45013	43.34580	103.45013	43.24608				0.00	0	0.00
IBL21	On 15/03/2016	Spot Bond	108.14435	16.66517	108.14435	16.62541				0.00	0	0.00
IBL22	On 15/03/2018	Spot Bond	111.48026	12.24553	111.48026	12.21559				0.00	0	0.00
IBL23	On 21/04/2014	Spot Bond	102.47730	39.94880	102.47730	39.85810				0.00	0	0.00
IBL24	On 21/04/2014	Spot Bond	99.82217	42.86867	99.82217	42.76498				0.00	0	0.00
IBL25	On 18/08/2014	Spot Bond	100.88835	27.71347	100.88835	27.64580				0.00	0	0.00
IBL26	On 18/08/2014	Spot Bond	106.87614	27.83868	106.87614	27.76609				0.00	0	0.00
IBL28	On 18/08/2016	Spot Bond	105.97204	14.51883	105.97204	14.48531				0.00	0	0.00
IBL32	On 03/11/2014	Spot Bond	101.15611	28.57226	101.15611	28.50233				0.00	0	0.00
IBL33	On 03/11/2016	Spot Bond	101.23137	10.76580	101.23137	10.73943				0.00	0	0.00
IBL34	On 31/01/2017	Spot Bond	119.59470	5.08358	119.59470	5.07064				0.00	0	0.00
IBL36	On 31/01/2022	Spot Bond	121.25275	3.29527	121.25275	3.28678				0.00	0	0.00
IBL37	On 02/04/2015	Spot Bond	100.15533	24.02332	100.15533	23.94822				0.00	0	0.00
IBL38	On 02/04/2017	Spot Bond	100.16252	11.20716	100.16252	11.17212				0.00	0	400,000.00
IBL39	On 02/04/2018	Spot Bond	105.78604	11.02125	105.78604	10.99557				0.00	0	0.00
IBL40	On 15/06/2015	Spot Bond	100.66354	19.01188	100.66354	18.90705				0.00	0	400,000.00
IBL42	On 15/06/2017	Spot Bond	100.43811	8.95451	100.43811	8.87642				0.00	0	60,000,000.00

Contract Details	Strike	Call / Put	MTM Yield	MarkPrice	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
IBL43	On 15/11/2015	Spot Bond	100.00000	11.59283	100.00000	11.50581			0.00	0	0.00
IBL45	On 21/12/2018	Spot Bond	100.00000	8.70908	100.00000	8.61153			0.00	0	0.00
IBL46	On 15/01/2020	Spot Bond	100.00000	11.45970	100.00000	11.33022		1,100,000,000.00		11,000	218,000.00
IC02	On 09/05/2013	Spot Bond	100.00000	75.67957	100.00000	75.52970			0.00	0	0.00
IDC01U	On 08/11/2026	Spot Bond	100.00000	0.00509	100.00000	0.00507			0.00	0	0.00
IDCP01	On 19/04/2015	Spot Bond	99.89211	20.17753	99.89211	20.13268			0.00	0	0.00
IDCP02	On 19/04/2015	Spot Bond	99.89211	20.17753	99.89211	20.13268			0.00	0	0.00
IDCP03	On 31/01/2017	Spot Bond	100.97091	10.10268	100.97091	10.08028			0.00	0	0.00
IDCP04	On 19/10/2017	Spot Bond	5.00000	104.21480	5.00000	104.18687			0.00	0	0.00
IDW001	On 30/06/2016	Spot Bond	101.37699	11.92888	101.37699	14.51715			0.00	0	12,500,000.00
IDW002	On 30/06/2016	Spot Bond	101.30327	11.33959	101.30327	13.71515			0.00	0	0.00
IDW003	On 30/06/2016	Spot Bond	100.00000	12.98747	100.00000	16.87591			0.00	0	0.00
IFM01	On 31/03/2016	Spot Bond	112.11249	18.44205	112.11249	18.39700			0.00	0	0.00
IHL01	On 29/12/2014	Spot Bond	100.20174	22.32625	100.20174	22.27147			0.00	0	0.00
IHL02	On 29/12/2014	Spot Bond	100.20174	22.32625	100.20174	22.27147			0.00	0	0.00
IHL03	On 17/05/2017	Spot Bond	101.14829	10.69534	101.14829	10.66161			0.00	0	0.00
IKH1D	On 09/12/2028	Spot Bond	100.00000	7.42267	100.00000	7.40428			0.00	0	0.00
IN01E	On 23/07/2013	Spot Bond	101.89135	64.91548	101.89135	64.62560			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM Yield	MarkPrice	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
IN02E	On 06/08/2013	Spot Bond	101.88356	57.48937	101.88356	57.23266			0.00	0	0.00
IN03E	On 13/08/2013	Spot Bond	101.64472	55.78459	101.64472	55.53598			0.00	0	0.00
IN04	On 15/03/2015	Spot Bond	101.44581	25.54278	101.44581	25.48494			0.00	0	0.00
IN04E	On 27/08/2013	Spot Bond	100.58397	52.74849	100.58397	52.51543		402,335,880,000.00	4,000,000	2,000,000.00	
IN05E	On 14/11/2013	Spot Bond	100.00000	54.28848	100.00000	53.87654			0.00	0	0.00
IN07	On 16/05/2013	Spot Bond	104.33728	73.72918	104.33728	73.58079			0.00	0	0.00
IN09	On 01/02/2016	Spot Bond	101.67347	14.98984	101.67347	14.95298			0.00	0	0.00
IN177U	On 24/01/2013	Spot Bond	100.00000	91.47870	100.00000	91.25000			0.00	0	0.00
IN178U	On 24/01/2013	Spot Bond	100.00000	91.47870	100.00000	91.25000			0.00	0	0.00
IN181U	On 31/01/2013	Spot Bond	100.00000	89.90148	100.00000	89.68059			0.00	0	0.00
IND204	On 24/01/2013	Spot Bond	100.00000	91.47870	100.00000	91.25000			0.00	0	0.00
IND205	On 31/01/2013	Spot Bond	100.00000	89.90148	100.00000	89.68059			0.00	0	0.00
IND207	On 14/02/2013	Spot Bond	100.00000	86.90476	100.00000	86.69834			0.00	0	0.00
IND208	On 21/02/2013	Spot Bond	100.00000	85.48009	100.00000	85.28037			0.00	0	0.00
IND209	On 28/02/2013	Spot Bond	100.00000	84.10138	100.00000	83.90805			0.00	0	0.00
IND234	On 21/08/2013	Spot Bond	100.00000	58.28184	100.00000	58.15250			0.00	0	0.00
IND302	On 08/01/2013	Spot Bond	98.62666	95.36181	98.62666	95.11672			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM Yield	MarkPrice	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
IND303	On 15/01/2013	Spot Bond	98.52695	93.67820	98.52695	93.44191			0.00	0	0.00
IND304	On 22/01/2013	Spot Bond	98.42745	92.05623	98.42745	91.82828			0.00	0	0.00
IND305	On 29/01/2013	Spot Bond	100.00000	90.34653	100.00000	90.12346			0.00	0	0.00
IND306	On 05/02/2013	Spot Bond	100.00000	88.80779	100.00000	88.59223			0.00	0	0.00
IND307	On 12/02/2013	Spot Bond	100.00000	87.32057	100.00000	87.11217			0.00	0	0.00
IND308	On 19/02/2013	Spot Bond	100.00000	85.88235	100.00000	85.68075			0.00	0	0.00
IND309	On 26/02/2013	Spot Bond	100.00000	84.49074	100.00000	84.29561			0.00	0	0.00
IND310	On 05/03/2013	Spot Bond	100.00000	83.14351	100.00000	82.95455			0.00	0	0.00
IND311	On 12/03/2013	Spot Bond	100.00000	81.83857	100.00000	81.65548			0.00	0	0.00
IND312	On 19/03/2013	Spot Bond	100.00000	80.57395	100.00000	80.39648			0.00	0	0.00
IND313	On 26/03/2013	Spot Bond	100.00000	79.34783	100.00000	79.17570			0.00	0	0.00
IND314	On 02/04/2013	Spot Bond	100.00000	78.15846	100.00000	77.99145			0.00	0	0.00
IND315	On 09/04/2013	Spot Bond	100.00000	77.00422	100.00000	76.84211			0.00	0	0.00
IND316	On 16/04/2013	Spot Bond	100.00000	75.88358	100.00000	75.72614			0.00	0	0.00
IND317	On 23/04/2013	Spot Bond	100,000.00000	0.29587	100,000.00000	0.29349			0.00	0	0.00
IND318	On 24/04/2013	Spot Bond	100.00000	74.64213	100.00000	74.48980			0.00	0	0.00
IND319	On 25/04/2013	Spot Bond	100.00000	74.48980	100.00000	74.33809			0.00	0	0.00
IND320	On 26/04/2013	Spot Bond	100.00000	74.33809	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
IND321	On 27/04/2013	Spot Bond	100.00000	74.18699	100.00000	74.03651				0.00	0	0.00
IND322	On 28/04/2013	Spot Bond	100.00000	74.03651	100.00000	73.88664				0.00	0	0.00
IND323	On 29/04/2013	Spot Bond	100.00000	73.88664	100.00000	73.73737				0.00	0	0.00
IND324	On 30/04/2013	Spot Bond	100.00000	73.73737	100.00000	73.58871				0.00	0	0.00
IND325	On 01/05/2013	Spot Bond	100.00000	73.58871	100.00000	73.44064				0.00	0	0.00
IND326	On 02/05/2013	Spot Bond	100.00000	73.44064	100.00000	73.29317				0.00	0	0.00
IND327	On 03/05/2013	Spot Bond	100.00000	73.29317	100.00000	73.14629				0.00	0	0.00
IND328	On 04/05/2013	Spot Bond	100.00000	73.14629	100.00000	73.00000				0.00	0	0.00
IND329	On 05/05/2013	Spot Bond	100.00000	73.00000	100.00000	72.85429				0.00	0	0.00
IND330	On 06/05/2013	Spot Bond	100.00000	72.85429	100.00000	72.70916				0.00	0	0.00
IND331	On 07/05/2013	Spot Bond	100.00000	72.70916	100.00000	72.56461				0.00	0	0.00
IND332	On 08/05/2013	Spot Bond	100.00000	72.56461	100.00000	72.42063				0.00	0	0.00
IND333	On 09/05/2013	Spot Bond	100.00000	72.42063	100.00000	72.27723				0.00	0	0.00
IND334	On 20/08/2013	Spot Bond	100.00000	63.15576	100.00000	63.03594				0.00	0	0.00
IND335	On 27/08/2013	Spot Bond	100.00000	62.32177	100.00000	62.20354				0.00	0	0.00
IND336	On 03/09/2013	Spot Bond	100.00000	61.49880	100.00000	61.38212				0.00	0	0.00
IND337	On 10/09/2013	Spot Bond	100.00000	60.68669	100.00000	60.57155				0.00	0	0.00

Contract Details	Strike	Call / Put	MTM Yield	MarkPrice	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
IND338	On 17/09/2013	Spot Bond	100.00000	59.88531	100.00000	59.77169			0.00	0	0.00
IND339	On 25/09/2013	Spot Bond	100.00000	53.92155	100.00000	53.80188			0.00	0	0.00
IND340	On 01/10/2013	Spot Bond	100.00000	53.20752	100.00000	53.08944			0.00	0	0.00
IND341	On 08/10/2013	Spot Bond	100.00000	52.38644	100.00000	52.27018			0.00	0	0.00
IND342	On 15/10/2013	Spot Bond	100.00000	51.57802	100.00000	51.46356			0.00	0	0.00
IND343	On 22/10/2013	Spot Bond	100.00000	50.78208	100.00000	50.66938			0.00	0	0.00
IND344	On 29/10/2013	Spot Bond	100.00000	49.99842	100.00000	49.88746			0.00	0	0.00
IND345	On 05/11/2013	Spot Bond	100.00000	49.22686	100.00000	49.11761			0.00	0	0.00
IND346	On 12/11/2013	Spot Bond	100.00000	48.46720	100.00000	48.35964			0.00	0	0.00
IND347	On 19/11/2013	Spot Bond	100.00000	47.71927	100.00000	47.61336			0.00	0	0.00
IND348	On 26/11/2013	Spot Bond	100.00000	46.98287	100.00000	46.87861			0.00	0	0.00
IND349	On 03/12/2013	Spot Bond	100.00000	46.25784	100.00000	46.15519			0.00	0	0.00
IND350	On 10/12/2013	Spot Bond	100.00000	45.54400	100.00000	45.44293			0.00	0	0.00
IND351	On 17/12/2013	Spot Bond	100.00000	44.84118	100.00000	44.74166			0.00	0	0.00
INF001	On 30/07/2013	Spot Bond	101.10218	83.53465	101.10218	83.16338			0.00	0	0.00
INF002	On 05/02/2013	Spot Bond	100.97718	91.11705	100.97718	90.89397			0.00	0	0.00
ING100	On 19/05/2013	Spot Bond	101.06512	87.44677	101.06512	87.24107			0.00	0	0.00
ING114	On 31/12/2015	Spot Bond	100.29400	16.22552	100.29400	16.18611			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
ING115	On 31/03/2016	Spot Bond	103.81357	19.68783	103.81357	19.63851				0.00	0	0.00
ING116	On 31/03/2016	Spot Bond	101.94170	18.92534	101.94170	18.87870				0.00	0	0.00
ING130	On 16/02/2013	Spot Bond	100.00000	86.49289	100.00000	86.28842				0.00	0	0.00
ING131	On 24/02/2013	Spot Bond	100.00000	84.88372	100.00000	84.68677				0.00	0	0.00
ING132	On 22/12/2018	Spot Bond	100.34045	8.05816	100.34045	8.03837				0.00	0	0.00
ING133	On 28/02/2013	Spot Bond	100.00000	89.00028	100.00000	88.79569				0.00	0	0.00
ING135	On 10/12/2014	Spot Bond	100.81708	29.08906	100.81708	29.01650				0.00	0	0.00
ING138	On 22/03/2017	Spot Bond	100.33341	10.03194	100.33341	10.00729				0.00	0	0.00
ING148	On 18/03/2013	Spot Bond	100.00000	82.99107	100.00000	82.80787				0.00	0	0.00
ING153	On 03/04/2017	Spot Bond	6.50000	100.93478	6.50000	100.92289				0.00	0	0.00
ING154	On 03/04/2013	Spot Bond	100.13131	97.42988	100.13131	97.09350				0.00	0	0.00
ING157	On 12/04/2013	Spot Bond	99.98478	94.33347	99.98478	94.01802				0.00	0	0.00
ING161	On 20/03/2017	Spot Bond	100.44355	9.45502	100.44355	9.42473				0.00	0	0.00
ING166	On 02/01/2013	Spot Bond	100.14548	99.41433	100.14548	99.15096				0.00	0	0.00
ING167	On 30/09/2014	Spot Bond	100.16956	31.85769	100.16956	31.75807				0.00	0	0.00
ING168	On 07/03/2013	Spot Bond	100.49744	84.92213	100.49744	84.72920				0.00	0	0.00
ING169	On 07/06/2013	Spot Bond	100.49744	72.13078	100.49744	71.84914				0.00	0	0.00

Contract Details	Strike	Call / Put	MTM Yield	MarkPrice	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
ING170	On 18/03/2013	Spot Bond	100.32608	82.83007	100.32608	80.52294			0.00	0	0.00
ING171	On 19/03/2013	Spot Bond	100.31481	80.52471	100.31481	80.34689			0.00	0	0.00
ING173	On 28/02/2013	Spot Bond	100.14461	86.33755	100.14461	86.13883			0.00	0	0.00
ING174	On 28/05/2013	Spot Bond	100.14677	74.67738	100.14677	74.38306			0.00	0	0.00
ING175	On 28/08/2013	Spot Bond	100.14677	52.60021	100.14677	52.36863			0.00	0	0.00
ING176	On 28/02/2013	Spot Bond	100.14488	86.34172	100.14488	86.14299			0.00	0	0.00
ING177	On 28/02/2015	Spot Bond	100.00000	14.57359	100.00000	14.50950			0.00	0	0.00
ING178	On 28/08/2015	Spot Bond	100.00000	9.71573	100.00000	9.67300			0.00	0	0.00
ING182	On 23/01/2013	Spot Bond	100.00000	91.70854	100.00000	91.47870			0.00	0	0.00
ING183	On 11/06/2013	Spot Bond	100.00000	56.12310	100.00000	55.71934			0.00	0	0.00
ING185	On 18/06/2013	Spot Bond	100.00000	51.16869	100.00000	50.77613		15,625,000,000,000.00	156,250,000	156,250,000.00	
ING32	On 30/04/2013	Spot Bond	101.21767	91.21946	101.21767	90.99454			0.00	0	0.00
ING33	On 31/10/2013	Spot Bond	101.23672	60.90947	101.23672	60.76028			0.00	0	0.00
ING34	On 31/10/2013	Spot Bond	101.23672	60.90947	101.23672	60.76028			0.00	0	0.00
ING46	On 16/10/2013	Spot Bond	99.91080	64.02272	99.91080	63.86774			0.00	0	0.00
ING60U	On 28/02/2014	Spot Bond	100.00000	43.03607	100.00000	42.92949			0.00	0	0.00
ING89	On 31/12/2014	Spot Bond	100.24109	25.77916	100.24109	25.71657		275,538,297,584.04	2,748,756	1,374,378.00	
INJ02	On 30/04/2015	Spot Bond	102.25661	25.66421	102.25661	25.60079			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
IPB3	On 04/12/2013	Spot Bond	100.77468	57.04347	100.77468	56.90124				0.00	0	0.00
IPF01	On 13/04/2015	Spot Bond	99.93260	23.54455	99.93260	23.47109				0.00	0	0.00
IPF02	On 13/04/2016	Spot Bond	99.93094	14.75957	99.93094	14.71352				0.00	0	0.00
IPF03	On 13/04/2017	Spot Bond	99.92988	11.10453	99.92988	11.06988				0.00	0	0.00
IPF06	On 13/04/2017	Spot Bond	104.73009	12.28506	104.73009	12.25667				0.00	0	0.00
IPL4	On 29/03/2014	Spot Bond	104.25515	41.95459	104.25515	41.85746			1,355,316,950.00		13,000	25,114,000.00
IPL5	On 28/09/2015	Spot Bond	100.91681	16.49777	100.91681	16.45703				0.00	0	0.00
IPL6	On 28/09/2017	Spot Bond	108.21861	12.51747	108.21861	12.48760			2,272,590,810.00		21,000	12,936,000.00
IV012	On 26/11/2014	Spot Bond	101.03261	28.96626	101.03261	28.89543				0.00	0	0.00
IV013	On 22/06/2015	Spot Bond	100.34728	19.53767	100.34728	19.48967				0.00	0	0.00
IV014	On 22/06/2015	Spot Bond	109.98505	24.90865	109.98505	24.84907				0.00	0	0.00
IV015	On 20/09/2017	Spot Bond	100.44886	9.02074	100.44886	8.99831				0.00	0	600,000.00
IV016	On 06/12/2021	Spot Bond	100.75653	8.15088	100.75653	8.13056				0.00	0	0.00
IV017	On 31/01/2022	Spot Bond	110.94012	3.52430	110.94012	3.51585				0.00	0	0.00
IV019	On 31/03/2028	Spot Bond	124.10625	2.71231	124.10625	2.70436				0.00	0	0.00
IV01E	On 29/08/2013	Spot Bond	100.58379	52.30887	100.58379	52.07521				0.00	0	0.00
IV022	On 02/04/2022	Spot Bond	100.18782	9.75097	100.18782	9.72048				0.00	0	400,000.00

Contract Details	Strike	Call / Put	MTM Yield	MarkPrice	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
IV023	On 11/07/2022	Spot Bond	99.99997	10.39608	99.99997	10.35037			199,999,940,000.00	2,000,000	1,000,000.00
IV024	On 27/07/2022	Spot Bond	101.62507	9.81267	101.62507	9.76893			0.00	0	0.00
IV025	On 12/09/2019	Spot Bond	100.60774	0.34683	100.60774	0.34526			0.00	0	0.00
IV026	On 27/09/2024	Spot Bond	100.28878	0.00849	100.28878	0.00845			0.00	0	0.00
IV02E	On 17/10/2013	Spot Bond	100.00000	60.21793	100.00000	59.74007			0.00	0	0.00
IV030	On 31/01/2025	Spot Bond	100.00000	3.09929	100.00000	3.07804			0.00	0	0.00
IV030A	On 31/01/2025	Spot Bond	100.00000	3.02836	100.00000	3.00593			0.00	0	0.00
IV03E	On 18/11/2013	Spot Bond	100.00000	52.65936	100.00000	52.25978			0.00	0	0.00
IV04	On 31/03/2013	Spot Bond	102.06373	82.34824	102.06373	82.16868			287,615,591,140.00	2,818,000	1,409,000.00
IV07	On 31/03/2013	Spot Bond	100.17994	97.34986	100.17994	97.09255			0.00	0	0.00
IV08	On 30/04/2018	Spot Bond	117.77551	13.90499	117.77551	13.86946			0.00	0	0.00
IV09	On 30/04/2018	Spot Bond	101.74618	10.72229	101.74618	10.69591			0.00	0	0.00
IV19A	On 31/03/2028	Spot Bond	124.10625	2.68353	124.10625	2.67566			0.00	0	0.00
IVA204	On 26/01/2013	Spot Bond	100.00000	91.02244	100.00000	90.79602			0.00	0	0.00
IVA206	On 09/02/2013	Spot Bond	100.00000	87.95181	100.00000	87.74038			0.00	0	0.00
IVA207	On 16/02/2013	Spot Bond	100.00000	86.49289	100.00000	86.28842			0.00	0	0.00
IVA208	On 23/02/2013	Spot Bond	100.00000	85.08159	100.00000	84.88372			0.00	0	0.00
IVA229	On 19/07/2013	Spot Bond	100.00000	62.71544	100.00000	62.57625			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM Yield	MarkPrice	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
IVA234	On 23/08/2013	Spot Bond	100.00000	58.02345	100.00000	57.89468			0.00	0	0.00
IVA301	On 03/01/2013	Spot Bond	100.00000	96.56085	100.00000	96.30607			0.00	0	0.00
IVA302	On 10/01/2013	Spot Bond	98.62399	94.87301	98.62399	94.63043			0.00	0	0.00
IVA303	On 17/01/2013	Spot Bond	98.49850	93.20864	98.49850	92.97478			0.00	0	0.00
IVA304	On 24/01/2013	Spot Bond	98.39906	91.60366	98.39906	91.37800			0.00	0	0.00
IVA305	On 31/01/2013	Spot Bond	100.00000	89.90148	100.00000	89.68059			0.00	0	0.00
IVA306	On 07/02/2013	Spot Bond	100.00000	88.37772	100.00000	88.16425			0.00	0	0.00
IVA307	On 14/02/2013	Spot Bond	100.00000	86.90476	100.00000	86.69834			0.00	0	0.00
IVA308	On 21/02/2013	Spot Bond	100.00000	85.48009	100.00000	85.28037			0.00	0	0.00
IVA309	On 28/02/2013	Spot Bond	100.00000	84.10138	100.00000	83.90805			0.00	0	0.00
IVA310	On 07/03/2013	Spot Bond	100.00000	82.76644	100.00000	82.57919			0.00	0	0.00
IVA311	On 14/03/2013	Spot Bond	100.00000	81.47321	100.00000	81.29176			0.00	0	0.00
IVA312	On 22/03/2013	Spot Bond	100.00000	80.04386	100.00000	79.86871			0.00	0	0.00
IVA313	On 28/03/2013	Spot Bond	100.00000	79.00433	100.00000	78.83369			0.00	0	0.00
IVA314	On 04/04/2013	Spot Bond	100.00000	77.82516	100.00000	77.65957			0.00	0	0.00
IVA315	On 11/04/2013	Spot Bond	100.00000	76.68067	100.00000	76.51992			0.00	0	0.00
IVA316	On 18/04/2013	Spot Bond	100.00000	75.56936	100.00000	75.41322			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM Yield	MarkPrice	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
IVA317	On 10/05/2013	Spot Bond	100.00000	72.27723	100.00000	72.13439			0.00	0	0.00
IVA318	On 11/05/2013	Spot Bond	100.00000	72.13439	100.00000	71.99211			0.00	0	0.00
IVA319	On 12/05/2013	Spot Bond	100.00000	71.99211	100.00000	71.85039			0.00	0	0.00
IVA320	On 13/05/2013	Spot Bond	100.00000	71.85039	100.00000	71.70923			0.00	0	0.00
IVA321	On 14/05/2013	Spot Bond	100.00000	71.70923	100.00000	71.56863			0.00	0	0.00
IVA322	On 15/05/2013	Spot Bond	100.00000	71.56863	100.00000	71.42857			0.00	0	0.00
IVA323	On 16/05/2013	Spot Bond	100.00000	71.42857	100.00000	71.28906			0.00	0	0.00
IVA324	On 17/05/2013	Spot Bond	100.00000	71.28906	100.00000	71.15010			0.00	0	0.00
IVA325	On 18/05/2013	Spot Bond	100.00000	71.15010	100.00000	71.01167			0.00	0	0.00
IVA326	On 19/05/2013	Spot Bond	100.00000	71.01167	100.00000	70.87379			0.00	0	0.00
IVA327	On 20/05/2013	Spot Bond	100.00000	70.87379	100.00000	70.73643			0.00	0	0.00
IVA328	On 21/05/2013	Spot Bond	100.00000	70.73643	100.00000	70.59961			0.00	0	0.00
IVA329	On 22/05/2013	Spot Bond	100.00000	70.59961	100.00000	70.46332			0.00	0	0.00
IVA330	On 23/05/2013	Spot Bond	100.00000	70.46332	100.00000	70.32755			0.00	0	0.00
IVA331	On 24/05/2013	Spot Bond	100.00000	70.32755	100.00000	70.19231			0.00	0	0.00
IVA332	On 25/05/2013	Spot Bond	100.00000	70.19231	100.00000	70.05758			0.00	0	0.00
IVA333	On 15/08/2013	Spot Bond	100.00000	63.75829	100.00000	63.63733			0.00	0	0.00
IVA334	On 22/08/2013	Spot Bond	100.00000	62.91635	100.00000	62.79698			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
IVA335	On 29/08/2013	Spot Bond	100.00000	62.08552	100.00000	61.96773				0.00	0	0.00
IVA336	On 05/09/2013	Spot Bond	100.00000	61.26567	100.00000	61.14943				0.00	0	0.00
IVA337	On 12/09/2013	Spot Bond	100.00000	60.45664	100.00000	60.34194				0.00	0	0.00
IVA338	On 19/09/2013	Spot Bond	100.00000	59.65829	100.00000	59.54510				0.00	0	0.00
IVA339	On 26/09/2013	Spot Bond	100.00000	53.80188	100.00000	53.68248				0.00	0	0.00
IVA340	On 03/10/2013	Spot Bond	100.00000	52.97162	100.00000	52.85407				0.00	0	0.00
IVA341	On 10/10/2013	Spot Bond	100.00000	52.15418	100.00000	52.03843				0.00	0	0.00
IVA342	On 17/10/2013	Spot Bond	100.00000	51.34935	100.00000	51.23539				0.00	0	0.00
IVA343	On 24/10/2013	Spot Bond	100.00000	50.55693	100.00000	50.44474				0.00	0	0.00
IVA344	On 31/10/2013	Spot Bond	100.00000	49.77675	100.00000	49.66628				0.00	0	0.00
IVA345	On 07/11/2013	Spot Bond	100.00000	49.00861	100.00000	48.89984				0.00	0	0.00
IVA346	On 14/11/2013	Spot Bond	100.00000	48.25232	100.00000	48.14523				0.00	0	0.00
IVA347	On 21/11/2013	Spot Bond	100.00000	47.50770	100.00000	47.40227				0.00	0	0.00
IVA348	On 28/11/2013	Spot Bond	100.00000	46.77457	100.00000	46.67077				0.00	0	0.00
IVA349	On 05/12/2013	Spot Bond	100.00000	46.05276	100.00000	45.95055				0.00	0	0.00
IVA350	On 12/12/2013	Spot Bond	100.00000	45.34208	100.00000	45.24145				0.00	0	0.00
IVA351	On 19/12/2013	Spot Bond	100.00000	44.64237	100.00000	44.54330				0.00	0	0.00

Contract Details	Strike	Call / Put	MTM Yield	MarkPrice	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
IVC001	On 05/07/2013	Spot Bond	100.11329	65.75555	100.11329	65.59609			0.00	0	0.00
IVC002	On 12/02/2020	Spot Bond	101.15218	7.84397	101.15218	7.82478			0.00	0	0.00
IVC004	On 29/04/2014	Spot Bond	101.33204	41.86551	101.33204	41.76288			0.00	0	0.00
IVC005	On 27/07/2015	Spot Bond	101.39683	18.60392	101.39683	18.52118			0.00	0	0.00
IVF001	On 10/01/2013	Spot Bond	100.01454	97.35235	100.01454	97.10011			0.00	0	0.00
IVF002	On 01/08/2013	Spot Bond	101.10215	58.98928	101.10215	58.72753			0.00	0	0.00
IVF003	On 07/02/2013	Spot Bond	100.97704	90.67201	100.97704	90.45111			0.00	0	0.00
IVF004	On 09/05/2013	Spot Bond	100.00000	72.55835	100.00000	72.01957			0.00	0	0.00
JDC01U	On 14/05/2013	Spot Bond	100.00000	75.76081	100.00000	75.61225			0.00	0	0.00
JDC02U	On 14/11/2013	Spot Bond	100.00000	46.72200	100.00000	46.37131			0.00	0	0.00
JDG01	On 30/10/2015	Spot Bond	100.00000	13.07803	100.00000	12.97987			0.00	0	0.00
KCF01U	On 30/04/2013	Spot Bond	100.00000	92.38240	100.00000	92.15707			0.00	0	0.00
KCF02U	On 30/04/2013	Spot Bond	100.00000	92.22943	100.00000	92.00449			0.00	0	0.00
KSB004	On 01/02/2013	Spot Bond	103.25721	94.74297	103.25721	94.50402			0.00	0	0.00
KSB005	On 28/02/2013	Spot Bond	102.85510	88.97696	102.85510	88.76754			0.00	0	0.00
KSB007	On 31/08/2017	Spot Bond	100.85336	3.32339	100.85336	3.31061			0.00	0	0.00
KSB008	On 01/11/2017	Spot Bond	100.00000	3.22061	100.00000	3.19644			0.00	0	0.00
KSP003	On 01/02/2013	Spot Bond	100.00000	92.96648	100.00000	92.73863			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
KSP004	On 01/04/2013	Spot Bond	100.00000	81.09109	100.00000	80.91745				0.00	0	0.00
KW01	On 31/10/2027	Spot Bond	146.46402	10.76071	146.46402	10.72810				0.00	0	0.00
LBK01	On 25/10/2013	Spot Bond	101.88203	61.99081	101.88203	61.83811				0.00	0	0.00
LBK02	On 26/03/2015	Spot Bond	100.15505	21.80771	100.15505	21.75422				0.00	0	0.00
LGL02	On 13/08/2017	Spot Bond	100.36228	12.12339	100.36228	12.07769			5,218,838,560.00	52,000	5,732,000.00	
LGL03	On 03/04/2018	Spot Bond	98.87452	2.17835	98.87452	2.17014				0.00	0	0.00
LHL01	On 13/12/2015	Spot Bond	100.00000	9.40055	100.00000	9.32843				0.00	0	0.00
LHL02	On 13/12/2015	Spot Bond	10.70000	105.68525	10.70000	105.62624			256,800,000,000.00	24,000,000	10,000,000.00	
LHL03	On 13/12/2016	Spot Bond	100.00000	4.70027	100.00000	4.66421			1,200,000,000,000.00	12,000,000	12,000,000.00	
MAQ007	On 27/01/2013	Spot Bond	100.00000	90.79602	100.00000	90.57072				0.00	0	0.00
MAQ008	On 09/02/2013	Spot Bond	100.00000	87.95181	100.00000	87.74038				0.00	0	0.00
MAQ015	On 23/08/2013	Spot Bond	100.00000	58.02345	100.00000	57.89468				0.00	0	0.00
MAQ018	On 11/01/2013	Spot Bond	98.55765	94.63384	98.55765	94.39264				0.00	0	1,800,000.00
MAQ020	On 02/08/2013	Spot Bond	101.08680	58.73181	101.08680	58.47124				0.00	0	0.00
MAQ023	On 11/01/2013	Spot Bond	98.70105	94.62646	98.70105	94.38494				0.00	0	0.00
MAQ024	On 11/03/2013	Spot Bond	97.83334	82.34321	97.83334	82.16187				0.00	0	0.00
MAQ025	On 11/10/2013	Spot Bond	100.00000	63.75854	100.00000	63.27998				0.00	0	0.00

Contract Details	Strike	Call / Put	MTM Yield	MarkPrice	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
MAQ026	On 11/02/2013	Spot Bond	100.00000	87.52998	100.00000	87.32057			0.00	0	0.00
MAQ027	On 07/03/2013	Spot Bond	100.00000	82.76644	100.00000	82.57919			0.00	0	0.00
MAQ028	On 12/04/2013	Spot Bond	100.00000	76.51992	100.00000	76.35983			0.00	0	0.00
MBC17	On 06/02/2013	Spot Bond	100.00000	88.59223	100.00000	88.37772			0.00	0	0.00
MBC18	On 21/02/2013	Spot Bond	100.00000	85.48009	100.00000	85.28037			0.00	0	0.00
MBF018	On 15/04/2013	Spot Bond	99.92980	95.21723	99.92980	94.97572			0.00	0	0.00
MBF019	On 15/04/2014	Spot Bond	99.92873	43.97328	99.92873	43.86682			0.00	0	0.00
MBF024	On 26/05/2013	Spot Bond	100.85528	85.73786	100.85528	85.53980			0.00	0	0.00
MBF025	On 26/05/2014	Spot Bond	100.87824	38.87233	100.87824	38.77742			0.00	0	0.00
MBF027	On 07/10/2014	Spot Bond	100.00907	31.00602	100.00907	30.93090			0.00	0	0.00
MBF028	On 16/04/2015	Spot Bond	99.91959	23.00902	99.91959	22.93723			0.00	0	133,350,000.00
MBF029	On 01/10/2015	Spot Bond	100.16737	16.12974	100.16737	16.00982			0.00	0	10,000,000.00
MBF030	On 01/10/2017	Spot Bond	100.17350	2.45564	100.17350	2.44494			0.00	0	0.00
MBF031	On 06/12/2013	Spot Bond	100.00000	39.42830	100.00000	39.12242			0.00	0	0.00
MBP011	On 30/01/2013	Spot Bond	100.00000	91.78510	100.00000	91.55904			0.00	0	0.00
MBP012	On 29/01/2013	Spot Bond	101.40172	91.79774	101.40172	91.56822			0.00	0	0.00
MBP013	On 29/01/2014	Spot Bond	101.42165	42.17673	101.42165	42.07326			0.00	0	0.00
MBP18U	On 28/01/2014	Spot Bond	100.00000	42.69922	100.00000	42.59578			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
MBP19U	On 18/02/2013	Spot Bond	100.00000	87.52145	100.00000	87.31551				0.00	0	0.00
MBP20U	On 17/02/2014	Spot Bond	100.00000	40.56782	100.00000	40.46954				0.00	0	0.00
MBP21U	On 11/04/2014	Spot Bond	100.00000	44.25704	100.00000	44.14983				0.00	0	0.00
MBP22U	On 09/09/2014	Spot Bond	100.00000	21.60485	100.00000	21.55135				0.00	0	0.00
MBP23U	On 13/02/2015	Spot Bond	100.00000	21.34046	100.00000	21.28876				0.00	0	0.00
MBP24U	On 22/03/2016	Spot Bond	100.00000	6.85512	100.00000	6.83833				0.00	0	0.00
MBP25U	On 22/03/2015	Spot Bond	100.00000	16.73613	100.00000	16.69514				0.00	0	0.00
MBSA01	On 16/04/2019	Spot Bond	106.46019	10.32339	106.46019	10.29920				638,761,140.00	6,000	298,000.00
MCB3M	On 13/12/2014	Spot Bond	100.55268	26.95318	100.55268	26.88611				0.00	0	0.00
MCB4M	On 13/12/2013	Spot Bond	100.00000	37.60220	100.00000	37.31371				0.00	0	0.00
MCB5M	On 13/12/2014	Spot Bond	100.00000	18.80110	100.00000	18.65686				0.00	0	0.00
MEFSA1	On 05/10/2014	Spot Bond	100.10089	29.44362	100.10089	29.37804				0.00	0	0.00
MEFSA2	On 05/10/2014	Spot Bond	100.10166	29.49098	100.10166	29.42530				0.00	0	0.00
MEFSA3	On 05/10/2016	Spot Bond	100.10553	12.17160	100.10553	12.14449				0.00	0	0.00
MEFSA4	On 05/01/2019	Spot Bond	102.05054	11.07677	102.05054	11.05199				0.00	0	0.00
MEFSA6	On 05/07/2026	Spot Bond	102.14122	10.93455	102.14122	10.91006				0.00	0	0.00
MEFSB3	On 05/10/2016	Spot Bond	100.13874	14.40523	100.13874	14.37313				0.00	0	0.00

Contract Details	Strike	Call / Put	MTM Yield	MarkPrice	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
MEFSB4	On 05/01/2019	Spot Bond	102.46074	13.94259	102.46074	13.91129			0.00	0	0.00
MEFSB5	On 05/01/2022	Spot Bond	102.63527	14.31841	102.63527	14.28621			0.00	0	0.00
MET01	On 15/12/2014	Spot Bond	109.14290	24.86279	109.14290	24.80337			0.00	0	96,600,000.00
MFS1A1	On 20/12/2015	Spot Bond	100.35527	14.09564	100.35527	14.06063			0.00	0	0.00
MFS1A2	On 20/12/2018	Spot Bond	100.36949	6.86255	100.36949	6.84549			0.00	0	0.00
MFS1B	On 20/09/2019	Spot Bond	108.22148	9.63784	108.22148	9.61224			0.00	0	0.00
MGL01	On 15/09/2015	Spot Bond	105.26282	19.24870	105.26282	19.20379		41,999,865,180.00		399,000	25,593,000.00
MIL01	On 31/05/2015	Spot Bond	100.76354	20.29222	100.76354	20.22703			0.00	0	0.00
MIL02	On 31/05/2017	Spot Bond	106.38091	10.74885	106.38091	10.72369			0.00	0	0.00
MQB01	On 31/05/2013	Spot Bond	100.73012	85.16398	100.73012	84.96471			0.00	0	0.00
MQB02	On 31/05/2017	Spot Bond	106.29569	10.47045	106.29569	10.44596		1,275,548,280.00		12,000	6,903,000.00
MTN02	On 13/07/2014	Spot Bond	109.35704	36.85172	109.35704	36.76446		3,390,068,240.00		31,000	1,868,000.00
MTN03	On 13/07/2015	Spot Bond	108.68196	22.47414	108.68196	22.42119			0.00	0	9,700,000.00
MTN04	On 13/07/2017	Spot Bond	112.43670	14.86426	112.43670	14.82827		2,136,297,300.00		19,000	4,217,000.00
MTN05	On 28/10/2013	Spot Bond	105.38322	53.42296	105.38322	53.29886			0.00	0	0.00
MTNC11	On 16/01/2013	Spot Bond	98.63643	93.43510	98.63643	93.19978			0.00	0	0.00
MTNC12	On 20/03/2013	Spot Bond	97.71856	80.75766	97.71856	80.58343			0.00	0	0.00
MTNC13	On 09/04/2013	Spot Bond	100.00000	77.00422	100.00000	76.84211			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
N4A111	On 14/08/2020	Spot Bond	100.00000	6.33188	100.00000	6.31654				0.00	0	0.00
N4A202	On 14/08/2020	Spot Bond	100.00000	0.10833	100.00000	0.10807				0.00	0	0.00
N4A205	On 14/08/2020	Spot Bond	100.00000	6.63241	100.00000	6.61634				0.00	0	0.00
N4A208	On 14/08/2020	Spot Bond	100.00000	6.71436	100.00000	6.69810				0.00	0	0.00
N4A211	On 14/08/2020	Spot Bond	100.89771	6.16711	100.89771	6.15206				0.00	0	0.00
N4A302	On 14/08/2020	Spot Bond	100.90718	6.23157	100.90718	6.21634				0.00	0	0.00
N4A305	On 14/08/2020	Spot Bond	100.92303	6.33895	100.92303	6.32348			201,846,060,000.00	2,000,000	1,000,000.00	
N4A308	On 14/08/2020	Spot Bond	100.93092	6.39264	100.93092	6.37703				0.00	0	0.00
N4A311	On 14/08/2020	Spot Bond	100.94038	6.45705	100.94038	6.44128				0.00	0	0.00
N4A402	On 14/08/2020	Spot Bond	100.96406	6.61804	100.96406	6.60186				0.00	0	0.00
N4A405	On 14/08/2020	Spot Bond	100.97993	6.72532	100.97993	6.70888				0.00	0	0.00
N4A408	On 14/08/2020	Spot Bond	100.99728	6.84329	100.99728	6.82656				0.00	0	0.00
N4A411	On 14/08/2020	Spot Bond	101.01305	6.95051	101.01305	6.93353				0.00	0	0.00
N4A502	On 14/08/2020	Spot Bond	101.02081	7.00412	101.02081	6.98700				0.00	0	0.00
N4B508	On 14/08/2020	Spot Bond	101.11573	7.64668	101.11573	7.62799				0.00	0	0.00
N4C508	On 14/08/2020	Spot Bond	101.22620	8.39499	101.22620	8.37443				0.00	0	0.00
N4D68U	On 14/08/2020	Spot Bond	100.00000	0.10833	100.00000	0.10807				0.00	0	0.00

Contract Details	Strike	Call / Put	MTM Yield	MarkPrice	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
N4E68U	On 14/08/2020	Spot Bond	100.00000	0.10833	100.00000	0.10807			0.00	0	0.00
NAM01	On 19/11/2022	Spot Bond	8.00000	107.30210	8.00000	107.25648			0.00	0	0.00
NBK10B	On 21/04/2014	Spot Bond	101.70052	42.14304	101.70052	42.03940			0.00	0	0.00
NBK11B	On 27/10/2014	Spot Bond	101.25975	28.97868	101.25975	28.90769			0.00	0	0.00
NBK12B	On 20/02/2015	Spot Bond	100.87403	19.89070	100.87403	19.84214			0.00	0	14,000,000.00
NBK13B	On 21/02/2017	Spot Bond	101.31348	8.95155	101.31348	8.92961			0.00	0	0.00
NBK14B	On 27/08/2015	Spot Bond	100.75760	15.79533	100.75760	15.72544			0.00	0	0.00
NBK15B	On 27/08/2017	Spot Bond	100.79541	8.86003	100.79541	8.82082			0.00	0	125,000,000.00
NBK2A	On 15/09/2015	Spot Bond	110.77590	20.20098	110.77590	20.15184		64,471,573,800.00		582,000	97,936,000.00
NBK2B	On 15/09/2015	Spot Bond	101.00801	15.27187	101.00801	15.18780			0.00	0	0.00
NBK3A	On 09/09/2019	Spot Bond	118.84122	12.66945	118.84122	12.63685		2,020,300,740.00		17,000	5,002,000.00
NBK4	On 28/10/2024	Spot Bond	30.23292	4.36841	30.23292	4.36525			0.00	0	0.00
NBK5B	On 19/04/2013	Spot Bond	102.03598	94.07434	102.03598	93.83353		3,265,151,360,000.00		32,000,000	8,000,000.00
NBK6A	On 19/04/2015	Spot Bond	111.25692	21.79514	111.25692	21.74224			0.00	0	9,400,000.00
NBK6B	On 19/04/2015	Spot Bond	101.70058	22.01916	101.70058	21.96501			0.00	0	300,000.00
NBK7B	On 19/04/2020	Spot Bond	101.79234	8.44125	101.79234	8.42048			0.00	0	0.00
NBK8A	On 24/03/2014	Spot Bond	103.06649	42.27518	103.06649	42.17822			0.00	0	0.00
NBK8B	On 24/03/2014	Spot Bond	100.27352	44.15548	100.27352	44.04707			0.00	0	20,000,000.00

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
NBK9A	On 23/03/2016	Spot Bond	107.67718	16.27712	107.67718	16.23843				3,337,992,580.00	31,000	6,820,000.00
NBK9B	On 23/03/2016	Spot Bond	100.28219	14.21347	100.28219	14.17857				0.00	0	0.00
NBK11	On 31/03/2013	Spot Bond	117.77042	90.22854	117.77042	89.98340				0.00	0	0.00
NCLN17	On 24/01/2013	Spot Bond	101.18874	92.69409	101.18874	92.45984				202,377,480,000.00	2,000,000	1,000,000.00
NCLN19	On 07/03/2013	Spot Bond	100.66622	84.14411	100.66622	83.95269				0.00	0	0.00
NCLN43	On 28/08/2014	Spot Bond	100.00000	31.10177	100.00000	31.04276				0.00	0	0.00
NCLN44	On 17/09/2014	Spot Bond	100.00000	39.28476	100.00000	39.21023				0.00	0	0.00
NCLN45	On 22/09/2014	Spot Bond	100.00000	29.65969	100.00000	29.60342				0.00	0	0.00
NCLN46	On 20/10/2014	Spot Bond	100.00000	28.12379	100.00000	28.07043				0.00	0	0.00
NCLN48	On 25/02/2015	Spot Bond	100.88001	20.60999	100.88001	20.55967				0.00	0	0.00
NCLN49	On 12/03/2013	Spot Bond	100.53804	83.12507	100.53804	82.93829				0.00	0	0.00
NCLN50	On 25/03/2013	Spot Bond	100.29682	98.90985	100.29682	98.64102				0.00	0	0.00
NCLN51	On 26/03/2013	Spot Bond	100.27583	98.64130	100.27583	98.37398				0.00	0	0.00
NCLN52	On 26/03/2013	Spot Bond	100.27583	98.64130	100.27583	98.37398				0.00	0	0.00
NCLN53	On 26/03/2013	Spot Bond	100.27583	98.64130	100.27583	98.37398				0.00	0	0.00
NCLN54	On 31/03/2015	Spot Bond	100.26098	22.27600	100.26098	24.01409				0.00	0	0.00
NCLN55	On 07/04/2015	Spot Bond	100.01676	23.47303	100.01676	23.41616				0.00	0	0.00

Contract Details	Strike	Call / Put	MTM Yield	MarkPrice	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
NCLN56	On 15/04/2015	Spot Bond	99.92572	23.04948	99.92572	22.99367			0.00	0	0.00
NCLN58	On 01/06/2015	Spot Bond	100.72872	20.23963	100.72872	20.18918			0.00	0	0.00
NCLN61	On 30/11/2015	Spot Bond	78.84167	18.07671	78.84167	18.04794			0.00	0	0.00
NCLN62	On 02/12/2015	Spot Bond	100.68736	15.13954	100.68736	15.10183			0.00	0	0.00
NCLN63	On 08/12/2015	Spot Bond	100.00000	12.81243	100.00000	12.78813			0.00	0	0.00
NCLN64	On 25/01/2016	Spot Bond	101.44317	13.31339	101.44317	13.28072			0.00	0	0.00
NCLN65	On 25/01/2016	Spot Bond	101.58167	13.98277	101.58167	13.94842			0.00	0	0.00
NCLN66	On 29/01/2016	Spot Bond	101.36186	13.25278	101.36186	13.22029			0.00	0	0.00
NCLN67	On 13/07/2016	Spot Bond	99.92294	12.58517	99.92294	12.55469			0.00	0	0.00
NCLN68	On 30/01/2013	Spot Bond	100.00000	92.66944	100.00000	92.44119			0.00	0	0.00
NCLN69	On 27/05/2016	Spot Bond	74.70107	14.75343	74.70107	14.73090			0.00	0	0.00
NCLN70	On 30/08/2013	Spot Bond	100.71896	56.88953	100.71896	56.74775			0.00	0	0.00
NCLN71	On 17/03/2014	Spot Bond	100.42509	37.91927	100.42509	37.80885			0.00	0	0.00
NCLN72	On 17/03/2014	Spot Bond	100.41859	37.85467	100.41859	37.74438			0.00	0	0.00
NCLN73	On 03/07/2015	Spot Bond	100.13494	20.47035	100.13494	20.38023		200,269,880,000.00	2,000,000	1,000,000.00	
NCLN74	On 15/08/2017	Spot Bond	101.09351	9.90164	101.09351	9.85772			0.00	0	0.00
NCLN75	On 20/09/2017	Spot Bond	100.28784	1.72538	100.28784	1.71760			0.00	0	0.00
NCLN76	On 20/09/2015	Spot Bond	100.21716	8.78066	100.21716	8.74112			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM Yield	MarkPrice	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
NCLN77	On 09/10/2017	Spot Bond	100.00000	3.82997	100.00000	3.80123			0.00	0	0.00
NED11	On 17/09/2015	Spot Bond	108.64353	20.57737	108.64353	20.52810		53,669,903,820.00		494,000	247,000.00
NED6	On 20/09/2013	Spot Bond	103.85854	60.22681	103.85854	60.08780			0.00	0	800,000.00
NED8	On 08/02/2014	Spot Bond	105.20960	46.65810	105.20960	46.55105			0.00	0	86,212,600.00
NED9	On 06/07/2017	Spot Bond	100.00389	8.30376	100.00389	8.28363			0.00	0	0.00
NEDH1A	On 20/11/2018	Spot Bond	122.15519	13.68037	122.15519	13.64439			0.00	0	0.00
NEDH1B	On 20/11/2018	Spot Bond	109.62449	10.10064	109.62449	10.07408		219,248,980,000.00		2,000,000	1,000,000.00
NET41	On 16/02/2013	Spot Bond	100.00000	86.49289	100.00000	86.28842			0.00	0	0.00
NET45	On 13/03/2013	Spot Bond	100.00000	81.65548	100.00000	81.47321			0.00	0	0.00
NHM001	On 04/09/2015	Spot Bond	100.87482	17.75798	100.87482	17.67758			0.00	0	600,000.00
NILB10	On 08/12/2016	Spot Bond	154.74879	4.59577	154.74879	4.58001			0.00	0	0.00
NMP20N	On 24/07/2020	Spot Bond	110.78287	12.20258	110.78287	12.17338			0.00	0	0.00
NPL01	On 14/03/2013	Spot Bond	100.00000	81.47321	100.00000	81.29176			0.00	0	0.00
NPL02	On 13/06/2013	Spot Bond	100.00000	67.71800	100.00000	67.59259			0.00	0	0.00
NPL03	On 12/12/2013	Spot Bond	100.00000	37.89291	100.00000	37.60220			0.00	0	0.00
NQ1A10	On 22/05/2020	Spot Bond	112.47442	10.10564	112.47442	10.07846			0.00	0	0.00
NQ1A11	On 22/05/2016	Spot Bond	100.87478	12.15702	100.87478	12.12734			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
NQ1A12		On 22/05/2014	Spot Bond	100.84223	39.26604	100.84223	39.17019			0.00	0	0.00
NQ1A14		On 22/05/2013	Spot Bond	100.77827	86.48706	100.77827	86.28553			0.00	0	0.00
NQ1A15		On 22/05/2015	Spot Bond	100.82862	20.08044	100.82862	20.01729		806,628,960,000.00	8,000,000	4,000,000.00	
NQ1B10		On 22/05/2020	Spot Bond	114.30671	10.13810	114.30671	10.11045			0.00	0	0.00
NQ1B11		On 22/05/2014	Spot Bond	100.88848	39.49431	100.88848	39.39787			0.00	0	0.00
NQ1B13		On 22/05/2013	Spot Bond	100.82727	86.55763	100.82727	86.35585			0.00	0	0.00
NQ1B14		On 22/05/2015	Spot Bond	100.85447	20.25254	100.85447	20.18885			0.00	0	0.00
NQ1C10		On 22/05/2020	Spot Bond	112.37668	10.49871	112.37668	10.47050			0.00	0	0.00
NQ1C11		On 22/05/2014	Spot Bond	100.94287	39.76276	100.94287	39.66562			0.00	0	0.00
NQ1C13		On 22/05/2013	Spot Bond	100.89257	86.65170	100.89257	86.44960			0.00	0	0.00
NQ1C14		On 22/05/2015	Spot Bond	100.90208	20.56943	100.90208	20.50471			0.00	0	0.00
NQF1A9		On 22/05/2013	Spot Bond	100.90209	86.66541	100.90209	86.46327			0.00	0	0.00
NQF1B9		On 22/05/2013	Spot Bond	100.92679	86.74756	100.92679	86.54517			0.00	0	0.00
NQF1C9		On 22/05/2013	Spot Bond	101.02443	86.84176	101.02443	86.63900			0.00	0	0.00
NQF1D4		On 22/05/2013	Spot Bond	101.11272	86.96909	101.11272	86.76588			0.00	0	0.00
NQF1D5		On 22/05/2020	Spot Bond	101.14634	8.99961	101.14634	8.97759			0.00	0	0.00
NQF1D6		On 22/05/2016	Spot Bond	101.06357	13.51772	101.06357	13.48466			0.00	0	0.00
NRA013		On 31/10/2013	Spot Bond	133.37761	56.58526	133.37761	56.40971			0.00	0	30,000,000.00

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
NRA014	On 30/04/2014	Spot Bond	112.65666	38.04788	112.65666	37.95408				0.00	0	24,200,000.00
NRA018	On 30/11/2018	Spot Bond	127.61916	10.41770	127.61916	10.38949				0.00	0	7,500,000.00
NRA01U	On 31/03/2013	Spot Bond	100.00000	80.94758	100.00000	80.77388				0.00	0	0.00
NRA022	On 31/10/2022	Spot Bond	133.90446	10.57335	133.90446	10.54345				0.00	0	4,500,000.00
NRA023	On 31/05/2023	Spot Bond	166.40319	4.03021	166.40319	4.01568				0.00	0	82,000,000.00
NRA028	On 30/11/2028	Spot Bond	132.37089	9.81289	132.37089	9.78554				0.00	0	6,100,000.00
NTC09	On 18/04/2013	Spot Bond	99.96864	94.42174	99.96864	94.18397				0.00	0	0.00
NTC10	On 18/04/2014	Spot Bond	99.87889	43.49929	99.87889	43.39402				0.00	0	0.00
NTC11	On 18/04/2014	Spot Bond	99.88231	43.35669	99.88231	43.25176				0.00	0	0.00
NTC12	On 25/08/2016	Spot Bond	101.83987	10.59938	101.83987	10.57327				0.00	0	0.00
NTC13	On 31/01/2015	Spot Bond	101.27473	21.11246	101.27473	21.06074				0.00	0	0.00
NTC14	On 26/07/2013	Spot Bond	101.19990	60.57914	101.19990	60.31012				0.00	0	0.00
NTC15	On 26/07/2015	Spot Bond	101.37662	18.48351	101.37662	18.40132				0.00	0	0.00
OCT1A1	On 18/10/2015	Spot Bond	100.00000	16.41668	100.00000	16.37691				0.00	0	0.00
OCT1A4	On 18/10/2015	Spot Bond	100.00000	16.47007	100.00000	16.43016				0.00	0	0.00
OCT1B1	On 18/10/2015	Spot Bond	100.00000	16.50209	100.00000	16.46211				0.00	0	0.00
OCT1C1	On 18/10/2015	Spot Bond	100.00000	17.27076	100.00000	17.22893				0.00	0	0.00

Contract Details	Strike	Call / Put	MTM Yield	MarkPrice	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
OCT1D1	On 18/10/2015	Spot Bond	100.00000	18.12485	100.00000	18.08094			0.00	0	0.00
OCT1E1	On 18/10/2015	Spot Bond	100.00000	23.46286	100.00000	23.40602			0.00	0	0.00
OML01	On 27/10/2015	Spot Bond	110.62267	16.69346	110.62267	16.65313		54,315,730,970.00	491,000	103,542,000.00	
OTCA2U	On 31/07/2016	Spot Bond	100.00000	4.88524	100.00000	4.86376			0.00	0	0.00
PBET01	On 13/09/2015	Spot Bond	109.71000	13.25489	109.71000	13.22803			0.00	0	0.00
PCF03	On 06/04/2015	Spot Bond	100.00000	25.07067	100.00000	25.00994			0.00	0	0.00
PCF03U	On 02/03/2016	Spot Bond	100.00000	5.76273	100.00000	5.74846			0.00	0	0.00
PMM02	On 13/06/2013	Spot Bond	100.48296	78.24393	100.48296	78.02146			0.00	0	0.00
PMM04	On 25/01/2013	Spot Bond	98.38076	91.37947	98.38076	91.15495			0.00	0	0.00
PMM05	On 27/02/2013	Spot Bond	100.00000	89.06253	100.00000	88.85732			0.00	0	0.00
PNP03	On 21/02/2013	Spot Bond	100.00000	85.48009	100.00000	85.28037			0.00	0	0.00
PNP05	On 21/08/2013	Spot Bond	100.00000	62.51456	100.00000	62.37582			0.00	0	0.00
PNP07	On 21/02/2013	Spot Bond	100.00000	85.48009	100.00000	85.28037			0.00	0	0.00
PR2A1F	On 15/06/2014	Spot Bond	100.42050	37.44901	100.42050	37.32196			0.00	0	0.00
PR2A1G	On 15/06/2014	Spot Bond	100.00000	25.60474	100.00000	25.40155		37,480,000,000,000.00	374,800,000	1,038,900,000.00	
PR2A4D	On 15/06/2013	Spot Bond	100.37300	82.16331	100.37300	81.96800			0.00	0	0.00
PR2A9D	On 15/06/2013	Spot Bond	100.39251	82.22104	100.39251	82.02558			0.00	0	0.00
PR2A9E	On 15/09/2013	Spot Bond	100.41791	54.96340	100.41791	54.80212			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
PR2B1F	On 15/06/2014	Spot Bond	100.43155	37.56091	100.43155	37.43358				0.00	0	0.00
PR2B1G	On 15/06/2014	Spot Bond	100.00000	25.60474	100.00000	25.40155			500,000,000,000.00	5,000,000	35,000,000.00	
PR2B4D	On 15/06/2013	Spot Bond	100.42500	82.31726	100.42500	82.12154				0.00	0	0.00
PR2B5E	On 15/09/2013	Spot Bond	100.42441	55.01081	100.42441	55.10594				0.00	0	0.00
PR2C1F	On 15/06/2014	Spot Bond	100.45623	37.81104	100.45623	37.68306				0.00	0	0.00
PR2C1G	On 15/06/2014	Spot Bond	100.00000	25.60474	100.00000	25.40155				0.00	0	63,600,000.00
PR2C4D	On 15/06/2013	Spot Bond	100.48342	82.49043	100.48342	82.29424				0.00	0	0.00
PR2D1F	On 15/06/2014	Spot Bond	100.48350	38.08741	100.48350	37.95874				0.00	0	0.00
PR2D1G	On 15/06/2014	Spot Bond	100.00000	25.60474	100.00000	25.40155			9,925,000,000,000.00	99,250,000	39,750,000.00	
PR2D4D	On 15/06/2013	Spot Bond	100.53526	82.64435	100.53526	82.44773				0.00	0	0.00
PRM1A4	On 15/02/2014	Spot Bond	101.01119	40.11961	101.01119	40.02154				0.00	0	0.00
R009	On 15/09/2014	Spot Bond	115.36704	31.47175	115.36704	31.33715				0.00	0	0.00
R009P	On 15/09/2014	Spot Bond	90.32933	27.49790	90.32933	27.44133				0.00	0	0.00
R010P	On 21/12/2025	Spot Bond	36.97373	1.21500	36.97373	1.21387				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	5.39000	123.94439	5.41500	123.85546			65,570,540,440,790.00	165,220,861	5,255,232,220.00	
R158	On 15/09/2015	Spot Bond	122.26482	19.61889	122.26482	19.53154				0.00	0	0.00

Contract Details	Strike	Call / Put	MTM Yield	MarkPrice	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
R158P	On 15/09/2015	Spot Bond	85.50505	14.30015	85.50505	14.27205			0.00	0	0.00
R159	On 15/09/2016	Spot Bond	128.79704	14.10244	128.79704	14.03738			0.00	0	0.00
R159P	On 15/09/2016	Spot Bond	81.26980	7.84549	81.26980	7.83072			0.00	0	0.00
R179	On 01/08/2013	Spot Bond	106.08559	66.79455	106.08559	66.64024			0.00	0	0.00
R186	On 21/12/2026	Spot Bond	7.30000	127.77040	7.33000	127.43648		62,603,261,430,100.00	575,789,237	1,994,889,567.00	
R187P	On 21/12/2026	Spot Bond	34.66514	1.13836	34.66514	1.13737			0.00	0	0.00
R188P	On 21/12/2027	Spot Bond	32.55096	1.08482	32.55096	1.08392			0.00	0	0.00
R189	On 31/03/2013	Spot Bond	215.98957	135.32119	215.93414	134.79463			0.00	0	1,061,200,000.00
R197	On 07/12/2023	Spot Bond	0.86000	285.43685	0.86000	285.34903		130,558,320,000.00	151,812,000	94,728,100.00	
R201	On 21/12/2014	Spot Bond	5.06000	106.93583	5.08500	106.87210		203,641,754,360.00	40,245,406	563,274,128.00	
R202	On 07/12/2033	Spot Bond	1.63000	215.17465	1.63000	215.10393		1,653,448,459,540.00	014,385,558	1,108,634,958.00	
R2023	On 28/02/2023	Spot Bond	6.84000	108.98260	6.86500	108.77354		3,763,817,251,200.00	550,265,680	1,764,800,000.00	
R203	On 15/09/2017	Spot Bond	5.84500	112.01421	5.87000	111.88827		17,806,879,830,145.00	046,514,941	6,809,768,300.00	
R204	On 21/12/2018	Spot Bond	6.08000	109.53307	6.10500	109.38395		14,098,297,853,120.00	318,798,989	4,204,393,067.00	
R2048	On 28/02/2048	Spot Bond	99.20808	11.31653	99.20808	11.29137		296,136,118,800,000.00	985,000,000	3,243,610,000.00	
R205	On 31/03/2014	Spot Bond	100.00000	44.53093	100.00000	44.42305		0.00	0	0.00	
R206	On 15/01/2014	Spot Bond	5.07000	105.73038	5.09500	105.68977		3,830,385,000,000.00	755,500,000	1,249,983,000.00	
R207	On 15/01/2020	Spot Bond	6.34500	108.21669	6.37000	108.05340		34,011,563,880,510.00	360,372,558	6,208,253,700.00	

Contract Details	Strike	Call / Put	MTM Yield	MarkPrice	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
R208	On 31/03/2021	Spot Bond	6.43500	103.50413	6.46000	103.32577			24,872,361,601,230.00	865,168,858	8,351,929,604.00
R209	On 31/03/2036	Spot Bond	8.09000	82.23964	8.12000	81.95699			47,700,374,730,610.00	896,214,429	0,150,438,629.00
R210	On 31/03/2028	Spot Bond	1.38000	164.16983	1.38000	164.11700			400,294,944,000.00	290,068,800	218,684,400.00
R211	On 31/01/2017	Spot Bond	0.12000	113.10184	-0.12000	113.06972			0.00	0	1,068,613,500.00
R212	On 31/01/2022	Spot Bond	0.81500	133.20097	0.81500	133.16019			142,810,820,000.00	175,228,000	1,018,967,200.00
R213	On 28/02/2031	Spot Bond	7.79500	94.48878	7.82500	94.19638			15,204,172,919,495.00	950,503,261	4,467,143,061.00
R214	On 28/02/2041	Spot Bond	77.73332	10.24575	77.73332	10.22717			708,332,564,298,379.00	112,341,584	6,479,241,500.00
R223C	On 15/03/2013	Spot Bond	98.10852	81.58044	98.10852	81.40194			0.00	0	0.00
R224C	On 15/09/2013	Spot Bond	95.74929	56.39759	95.74929	56.27583			0.00	0	0.00
R225C	On 15/03/2014	Spot Bond	93.40448	38.89423	93.40448	38.81196			0.00	0	0.00
R226C	On 15/09/2014	Spot Bond	91.01110	27.27538	91.01110	27.21892			0.00	0	0.00
R227C	On 15/03/2015	Spot Bond	87.49080	19.79186	87.49080	19.75222			0.00	0	0.00
R228C	On 15/09/2015	Spot Bond	85.50505	14.30015	85.50505	14.27205			0.00	0	0.00
R229C	On 15/03/2016	Spot Bond	83.47163	10.49113	83.47163	10.47094			0.00	0	0.00
R230C	On 15/09/2016	Spot Bond	81.26980	7.84549	81.26980	7.83072			0.00	0	0.00
R322C	On 21/12/2012	Spot Bond	99.35642	66.80999	99.35642	99.72853			0.00	0	0.00
R323C	On 21/06/2013	Spot Bond	96.68315	67.47223	96.68315	67.26687			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
R324C	On 21/12/2013	Spot Bond	94.26296	46.19434	94.26296	46.09697				0.00	0	0.00
R325C	On 21/06/2014	Spot Bond	91.92899	32.15573	91.92899	32.08934				0.00	0	0.00
R326C	On 21/12/2014	Spot Bond	89.76971	22.69384	89.76971	22.64791				0.00	0	0.00
R327C	On 21/06/2015	Spot Bond	86.42385	16.59985	86.42385	16.56730				0.00	0	0.00
R328C	On 21/12/2015	Spot Bond	84.45562	12.08072	84.45562	12.05749				0.00	0	0.00
R329C	On 21/06/2016	Spot Bond	82.31050	8.95614	82.31050	8.93928				0.00	0	0.00
R330C	On 21/12/2016	Spot Bond	79.97373	6.78112	79.97373	6.76867				0.00	0	0.00
R331C	On 21/06/2017	Spot Bond	75.56089	5.58871	75.56089	5.57893				0.00	0	0.00
R332C	On 21/12/2017	Spot Bond	73.15412	4.42815	73.15412	4.42061				0.00	0	0.00
R333C	On 21/06/2018	Spot Bond	69.91580	3.69674	69.91580	3.69069				0.00	0	0.00
R334C	On 21/12/2018	Spot Bond	67.83418	3.00585	67.83418	3.00106				0.00	0	0.00
R335C	On 21/06/2019	Spot Bond	65.82731	2.47511	65.82731	2.47127				0.00	0	0.00
R336C	On 21/12/2019	Spot Bond	63.84766	2.06764	63.84766	2.06451				0.00	0	0.00
R337C	On 21/06/2020	Spot Bond	60.09257	1.94326	60.09257	1.94047				0.00	0	0.00
R338C	On 21/12/2020	Spot Bond	58.22853	1.67653	58.22853	1.67419				0.00	0	0.00
R339C	On 21/06/2021	Spot Bond	55.42223	1.56355	55.42223	1.56146				0.00	0	0.00
R340C	On 21/12/2021	Spot Bond	53.71567	1.38130	53.71567	1.37951				0.00	0	0.00
R341C	On 21/06/2022	Spot Bond	52.07678	1.23153	52.07678	1.22998				0.00	0	0.00

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
R342C	On 21/12/2022	Spot Bond	50.50256	1.10753	50.50256	1.10617				0.00	0	0.00
R343C	On 21/06/2023	Spot Bond	49.04085	0.99988	49.04085	0.99868				0.00	0	0.00
R344C	On 21/12/2023	Spot Bond	47.63992	0.90909	47.63992	0.90803				0.00	0	0.00
R345C	On 21/06/2024	Spot Bond	40.84619	1.39211	40.84619	1.39070				0.00	0	0.00
R346C	On 21/12/2024	Spot Bond	39.49703	1.32287	39.49703	1.32157				0.00	0	0.00
R347C	On 21/06/2025	Spot Bond	38.20719	1.26438	38.20719	1.26317				0.00	0	0.00
R348C	On 21/12/2025	Spot Bond	36.97373	1.21500	36.97373	1.21387				0.00	0	0.00
R349C	On 21/06/2026	Spot Bond	35.79392	1.17336	35.79392	1.17230				0.00	0	0.00
R350C	On 21/12/2026	Spot Bond	34.66514	1.13836	34.66514	1.13737				0.00	0	0.00
R351C	On 21/06/2027	Spot Bond	33.58493	1.10910	33.58493	1.10816				0.00	0	0.00
R352C	On 21/12/2027	Spot Bond	32.55096	1.08482	32.55096	1.08392				0.00	0	0.00
RCSB01	On 16/03/2014	Spot Bond	100.64880	39.66487	100.64880	39.53224				0.00	0	0.00
RCSB02	On 15/07/2013	Spot Bond	99.92574	64.33463	99.92574	64.17887				0.00	0	0.00
RCSB03	On 15/07/2016	Spot Bond	99.90770	14.11724	99.90770	14.08307				0.00	0	0.00
RCSB04	On 25/05/2015	Spot Bond	100.96576	21.55451	100.96576	21.48665				0.00	0	0.00
RCSB2U	On 24/07/2017	Spot Bond	100.00000	2.23924	100.00000	2.22940				0.00	0	0.00
RCSC08	On 08/03/2013	Spot Bond	100.56581	83.86424	100.56581	83.67405				0.00	0	0.00

Contract Details	Strike	Call / Put	MTM Yield	MarkPrice	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
RCSC09	On 06/06/2013	Spot Bond	100.63344	79.86611	100.63344	79.63414			0.00	0	0.00
RCSC10	On 06/06/2013	Spot Bond	100.61948	79.86853	100.61948	79.63658			0.00	0	0.00
RCSC11	On 06/09/2013	Spot Bond	100.62865	51.23799	100.62865	51.00649			0.00	0	0.00
RDFB01	On 30/03/2015	Spot Bond	100.22952	23.18342	100.22952	23.12652			0.00	0	0.00
RDFO4	On 06/09/2013	Spot Bond	100.00000	78.81774	100.00000	78.70736			0.00	0	0.00
RDFO6	On 07/03/2013	Spot Bond	100.00000	82.76644	100.00000	82.57919			0.00	0	0.00
RES06	On 18/10/2014	Spot Bond	101.67229	30.04821	101.67229	29.97433			0.00	0	0.00
RES07	On 14/02/2013	Spot Bond	5.87500	104.94594	5.87500	104.92920			0.00	0	0.00
RES12	On 20/08/2015	Spot Bond	100.93776	16.66742	100.93776	16.59356			0.00	0	0.00
RES13	On 09/01/2013	Spot Bond	100.29264	95.03832	100.29264	94.79078			0.00	0	0.00
RES14	On 04/10/2013	Spot Bond	100.11180	63.60889	100.11180	63.13106			0.00	0	0.00
RES15	On 12/11/2017	Spot Bond	100.00000	15.61751	100.00000	15.50029			0.00	0	0.00
RES16	On 14/02/2013	Spot Bond	100.00000	86.90476	100.00000	86.69834			0.00	0	0.00
RESB01	On 03/06/2014	Spot Bond	100.68733	38.64562	100.68733	38.54932			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	85.88901	101.03586	85.68985			0.00	0	0.00
RP002	On 28/02/2013	Spot Bond	101.10798	86.01560	101.10798	85.81603			0.00	0	0.00
RP004	On 25/11/2014	Spot Bond	102.70350	30.14172	102.70350	30.06694			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM Yield	MarkPrice	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
RP005	On 31/03/2017	Spot Bond	100.28309	14.66327	100.28309	14.63417			0.00	0	0.00
RP006	On 30/04/2019	Spot Bond	102.22019	12.90984	102.22019	12.87794			0.00	0	0.00
RP007	On 30/04/2016	Spot Bond	101.97649	16.54327	101.97649	16.50248			0.00	0	0.00
RP008	On 30/04/2016	Spot Bond	101.97649	16.54327	101.97649	16.50248			0.00	0	0.00
RP009	On 16/07/2013	Spot Bond	99.90414	64.91775	99.90414	64.63249			0.00	0	0.00
RP010	On 23/08/2013	Spot Bond	100.99069	54.60820	100.99069	54.36610			0.00	0	0.00
RP011	On 12/09/2013	Spot Bond	100.58819	50.33868	100.58819	50.11132			0.00	0	0.00
RP012	On 10/10/2013	Spot Bond	100.00000	60.81962	100.00000	60.36311			0.00	0	0.00
RP013	On 27/09/2016	Spot Bond	100.38461	14.85107	100.38461	14.78484			0.00	0	0.00
RP014	On 27/09/2019	Spot Bond	100.43152	11.41344	100.43152	11.36251			0.00	0	0.00
RP015	On 10/06/2013	Spot Bond	100.00000	54.36986	100.00000	53.95730			0.00	0	0.00
RP016	On 10/12/2015	Spot Bond	100.00000	9.62028	100.00000	9.54647			0.00	0	0.00
RPG01	On 28/02/2014	Spot Bond	100.88031	39.71525	100.88031	39.61613			0.00	0	0.00
RPG01U	On 25/02/2014	Spot Bond	100.00000	35.26061	100.00000	35.19080			0.00	0	0.00
RPG02	On 25/11/2014	Spot Bond	101.00223	28.79636	101.00223	28.72597			0.00	0	0.00
RPI01	On 22/07/2016	Spot Bond	5.25000	102.16358	5.25000	102.14919			0.00	0	0.00
RPP01U	On 31/08/2018	Spot Bond	100.00000	0.62184	100.00000	0.62030			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM Yield	MarkPrice	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
RPP04U	On 07/10/2016	Spot Bond	100.00000	4.22039	100.00000	4.21017			0.00	0	0.00
RPP05U	On 21/01/2013	Spot Bond	100.00000	92.17172	100.00000	91.93955			0.00	0	0.00
RPS001	On 16/11/2022	Spot Bond	100.00000	24.80784	100.00000	24.71303			0.00	0	0.00
RW21	On 21/04/2021	Spot Bond	109.50878	10.60204	109.50878	10.57663		766,561,460.00	7,000	5,339,000.00	
SA062U	On 18/01/2013	Spot Bond	100.00000	92.87532	100.00000	92.63959			0.00	0	0.00
SBC2	On 28/04/2016	Spot Bond	105.69036	8.92316	105.69036	8.90555			0.00	0	0.00
SBK12	On 24/11/2016	Spot Bond	117.11129	12.33061	117.11129	12.29925			0.00	0	29,700,000.00
SBK13	On 24/11/2016	Spot Bond	100.96377	11.13722	100.96377	11.11000			0.00	0	0.00
SBK14	On 01/12/2017	Spot Bond	109.76738	10.43840	109.76738	10.41333			0.00	0	15,000,000.00
SBK15	On 23/01/2022	Spot Bond	101.55586	8.07934	101.55586	8.05950			0.00	0	0.00
SBK16	On 15/03/2023	Spot Bond	100.47716	7.30856	100.47716	7.24000			0.00	0	0.00
SBK17	On 31/07/2024	Spot Bond	101.44951	7.29919	101.44951	7.27637			0.00	0	100,000.00
SBK18	On 24/10/2020	Spot Bond	100.00000	8.52342	100.00000	8.45944		200,000,000,000.00	2,000,000	1,000,000.00	
SBK19	On 24/10/2019	Spot Bond	100.00000	8.75635	100.00000	8.69063			0.00	0	0.00
SBK7	On 24/05/2015	Spot Bond	110.28697	20.16483	110.28697	20.11596			0.00	0	14,902,000.00
SBK8	On 10/04/2013	Spot Bond	101.21158	79.76881	101.21158	79.59969			0.00	0	4,700,000.00
SBK9	On 10/04/2018	Spot Bond	101.86258	10.87110	101.86258	10.84653			0.00	0	6,800,000.00
SBK11	On 09/04/2014	Spot Bond	127.67688	38.97261	127.67688	38.85599			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
SBN18	On 14/09/2013	Spot Bond	159.66556	44.32404	159.66556	44.18057				0.00	0	0.00
SBN20	On 31/03/2013	Spot Bond	152.98792	71.52546	152.98792	71.31483				0.00	0	0.00
SBN27	On 15/09/2015	Spot Bond	117.95662	21.70483	117.95662	21.64931				0.00	0	0.00
SBN29	On 15/09/2015	Spot Bond	118.36117	21.61905	118.36117	21.56359				0.00	0	0.00
SBN31	On 15/09/2015	Spot Bond	118.56412	21.57624	118.56412	21.52082				0.00	0	0.00
SBN32	On 19/03/2013	Spot Bond	143.82678	75.74844	143.82678	75.52745				0.00	0	0.00
SBN33	On 15/09/2017	Spot Bond	103.68838	11.71957	103.68838	11.69255				0.00	0	0.00
SBN34	On 15/09/2015	Spot Bond	118.14423	21.66498	118.14423	21.60948				0.00	0	0.00
SBN35	On 15/09/2015	Spot Bond	118.24540	21.64354	118.24540	21.58806				0.00	0	0.00
SBN36	On 31/03/2013	Spot Bond	211.65251	65.27436	211.65251	65.03566				0.00	0	0.00
SBN42	On 31/03/2013	Spot Bond	100.00000	80.94758	100.00000	80.77388				0.00	0	0.00
SBN45	On 15/09/2017	Spot Bond	100.42831	7.89083	100.42831	7.82151				0.00	0	0.00
SBN49	On 02/06/2014	Spot Bond	99.21990	39.64620	99.21990	39.54871				0.00	0	0.00
SBN50	On 23/09/2014	Spot Bond	100.36654	32.03433	100.36654	31.95562				0.00	0	0.00
SBN51	On 03/10/2016	Spot Bond	100.15186	12.26854	100.15186	12.23878				0.00	0	0.00
SBN52	On 03/07/2013	Spot Bond	100.16711	66.44497	100.16711	66.28377				0.00	0	0.00
SBR003	On 05/11/2013	Spot Bond	100.00000	60.44874	100.00000	60.30231				0.00	0	0.00

Contract Details	Strike	Call / Put	MTM Yield	MarkPrice	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
SBS13	On 22/09/2017	Spot Bond	107.02647	11.85197	107.02647	11.82394			0.00	0	0.00
SBS14	On 07/02/2014	Spot Bond	101.09831	40.65936	101.09831	40.55990			0.00	0	0.00
SBS15	On 26/04/2016	Spot Bond	101.18390	12.90394	101.18390	12.87234			0.00	0	0.00
SBS16	On 22/09/2018	Spot Bond	100.29283	7.21871	100.29283	7.20098			0.00	0	0.00
SBS17	On 23/06/2018	Spot Bond	100.00000	1.15099	100.00000	1.14844			0.00	0	0.00
SBS18	On 23/06/2018	Spot Bond	100.30374	7.44616	100.30374	7.42787			0.00	0	0.00
SBS19	On 23/06/2021	Spot Bond	112.35030	9.06317	112.35030	9.04112			0.00	0	0.00
SBS20	On 15/05/2026	Spot Bond	107.31305	10.20131	107.31305	10.17714			0.00	0	200,000.00
SBS21	On 15/05/2026	Spot Bond	101.14300	8.05974	101.14300	8.03433			0.00	0	1,200,000.00
SBS22	On 23/05/2015	Spot Bond	100.81390	19.80607	100.81390	19.75774		201,627,800,000.00	2,000,000	1,000,000.00	
SBS23	On 23/05/2017	Spot Bond	100.85958	9.37322	100.85958	9.34374			0.00	0	400,000.00
SBS24	On 23/05/2019	Spot Bond	100.88565	7.48118	100.88565	7.46291			0.00	0	0.00
SBS25	On 24/05/2019	Spot Bond	107.86744	8.88919	107.86744	8.87412		5,177,637,120.00	48,000	2,100,000.00	
SBS3	On 25/05/2026	Spot Bond	100.17939	8.67865	100.17939	8.65919			0.00	0	0.00
SBS4	On 16/11/2021	Spot Bond	102.91713	9.11116	102.91713	9.09029			0.00	0	336,000.00
SBS7	On 26/03/2013	Spot Bond	102.48454	83.28659	102.48454	83.10239			0.00	0	0.00
SBS9	On 07/07/2016	Spot Bond	118.34171	18.05810	118.34171	18.01254		1,183,417,100.00	10,000	2,429,000.00	
SBSI10	On 03/07/2013	Spot Bond	120.99445	74.89643	120.99445	74.68287		852,284,905,800.00	7,044,000	3,522,000.00	

Contract Details	Strike	Call / Put	MTM Yield	MarkPrice	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
SBSI11	On 07/12/2023	Spot Bond	265.12288	2.21366	265.12288	2.20342			0.00	0	600,000.00
SBSI12	On 31/01/2017	Spot Bond	119.59470	5.08358	119.59470	5.07064			0.00	0	0.00
SCM107	On 15/09/2017	Spot Bond	112.58000	9.19474	112.58000	9.16944			0.00	0	0.00
SCM220	On 20/01/2013	Spot Bond	100.00000	102.38019	100.00000	102.12165			0.00	0	0.00
SCM221	On 17/02/2013	Spot Bond	100.00000	86.28842	100.00000	86.08491			0.00	0	0.00
SHF01	On 15/12/2016	Spot Bond	100.00000	3.57117	100.00000	3.56233			0.00	0	0.00
SHI02	On 01/10/2021	Spot Bond	82.63494	0.24177	82.63494	0.24120			0.00	0	0.00
SHI05	On 31/01/2017	Spot Bond	100.00000	8.21286	100.00000	8.14889			0.00	0	0.00
SHPCBU	On 03/04/2017	Spot Bond	6.50000	100.93478	6.50000	100.92289			0.00	0	0.00
SHS01	On 15/12/2016	Spot Bond	100.49004	10.75929	100.49004	10.68390			0.00	0	0.00
SHS02	On 29/06/2013	Spot Bond	100.22255	65.09904	100.22255	64.93929			0.00	0	0.00
SHS03	On 29/06/2015	Spot Bond	100.24006	16.86003	100.24006	16.81865			0.00	0	0.00
SHS04	On 29/06/2017	Spot Bond	100.37865	9.32689	100.37865	9.30397			0.00	0	0.00
SHS05	On 29/06/2017	Spot Bond	104.63904	8.69921	104.63904	8.68500		1,151,029,440.00	11,000	18,000.00	
SHS06	On 12/12/2017	Spot Bond	100.00000	2.36831	100.00000	2.35014			0.00	0	0.00
SLI1	On 15/08/2013	Spot Bond	104.53403	64.73884	104.53403	64.59108			0.00	0	0.00
SLI2	On 15/08/2016	Spot Bond	110.17225	15.57363	110.17225	15.53654		88,137,800,000.00	800,000	8,400,000.00	

Contract Details	Strike	Call / Put	MTM Yield	MarkPrice	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
SMF1	On 27/06/2013	Spot Bond	104.99511	72.29992	104.99511	72.13339			1,259,941,320.00	12,000	12,000.00
SNT01	On 15/09/2017	Spot Bond	102.86503	11.82938	102.86503	11.80228			0.00	0	18,700,000.00
SPDA1	On 21/08/2014	Spot Bond	101.14731	27.51614	101.14731	27.44880			0.00	0	0.00
SPDA2	On 21/08/2016	Spot Bond	100.91285	10.35867	100.91285	10.33338			0.00	0	0.00
SPDA3	On 21/08/2015	Spot Bond	101.15213	15.18625	101.15213	15.14908			0.00	0	0.00
SPDA4	On 21/08/2017	Spot Bond	100.91985	8.36480	100.91985	8.34437			0.00	0	0.00
SSA01	On 28/06/2016	Spot Bond	110.58806	12.68395	110.58806	12.65347			0.00	0	0.00
SSA02	On 20/04/2015	Spot Bond	99.95086	23.07179	99.95086	22.99979			0.00	0	0.00
SSN001	On 01/03/2017	Spot Bond	100.74418	9.57910	100.74418	9.55522			0.00	0	0.00
SSN002	On 26/03/2017	Spot Bond	100.29998	9.67082	100.29998	9.64706			0.00	0	0.00
SSN003	On 25/04/2017	Spot Bond	101.49647	10.75669	101.49647	10.72267			0.00	0	0.00
SSN004	On 31/03/2021	Spot Bond	89.26946	9.13497	89.26946	9.11647			0.00	0	0.00
SSN005	On 31/03/2021	Spot Bond	88.92846	9.16844	88.92846	9.14993			0.00	0	0.00
SSN006	On 21/12/2014	Spot Bond	107.77651	23.94885	107.77651	22.64936			0.00	0	0.00
SSN007	On 15/01/2020	Spot Bond	97.48656	10.81895	97.48656	10.79563			0.00	0	0.00
SSN008	On 18/06/2017	Spot Bond	100.44496	9.26046	100.44496	9.18187			0.00	0	0.00
SSN009	On 15/09/2017	Spot Bond	104.60347	11.60012	104.60347	11.57318			0.00	0	0.00
SSN010	On 15/09/2015	Spot Bond	119.58561	21.36305	119.58561	21.30780			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM Yield	MarkPrice	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
SSN011	On 31/01/2025	Spot Bond	101.19280	3.45356	101.19280	3.43906			0.00	0	0.00
SYN867	On 19/01/2013	Spot Bond	100.00000	92.63959	100.00000	92.40506			0.00	0	0.00
SYN869	On 19/01/2013	Spot Bond	100.00000	92.63959	100.00000	92.40506			0.00	0	0.00
SYN870	On 20/01/2013	Spot Bond	100.00000	92.40506	100.00000	92.17172			0.00	0	0.00
SYN872	On 13/02/2013	Spot Bond	100.00000	87.11217	100.00000	86.90476			0.00	0	0.00
SYN873	On 14/02/2013	Spot Bond	100.00000	86.90476	100.00000	86.69834			0.00	0	0.00
SYN874	On 16/02/2013	Spot Bond	100.00000	86.49289	100.00000	86.28842			0.00	0	0.00
SYN875	On 16/02/2013	Spot Bond	100.00000	86.49289	100.00000	86.28842			0.00	0	0.00
SYN876	On 20/02/2013	Spot Bond	100.00000	85.68075	100.00000	85.48009			0.00	0	0.00
SYN878	On 21/02/2013	Spot Bond	100.00000	85.48009	100.00000	85.28037			0.00	0	0.00
SYN880	On 23/02/2013	Spot Bond	100.00000	85.08159	100.00000	84.88372			0.00	0	0.00
SYN881	On 23/02/2013	Spot Bond	100.00000	85.08159	100.00000	84.88372			0.00	0	0.00
SYN882	On 27/02/2013	Spot Bond	100.00000	84.29561	100.00000	84.10138			0.00	0	0.00
SYN887	On 17/02/2013	Spot Bond	100.00000	86.28842	100.00000	86.08491			0.00	0	0.00
SYN911	On 19/07/2013	Spot Bond	100.00000	62.71544	100.00000	62.57625			0.00	0	0.00
SYN913	On 19/07/2013	Spot Bond	100.00000	62.71544	100.00000	62.57625			0.00	0	0.00
SYN923	On 21/08/2013	Spot Bond	100.00000	58.28184	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
SYN924	On 22/08/2013	Spot Bond	100.00000	58.15250	100.00000	58.02345			0.00	0	0.00
SYN925	On 23/08/2013	Spot Bond	100.00000	58.02345	100.00000	57.89468			0.00	0	0.00
SYN928	On 19/07/2013	Spot Bond	100.00000	62.71544	100.00000	62.57625			0.00	0	0.00
SYN929	On 19/07/2013	Spot Bond	100.00000	62.71544	100.00000	62.57625			0.00	0	0.00
SYN947	On 18/12/2012	Spot Bond	99.03221	66.88245	99.03221	66.88244			0.00	0	0.00
SYN950	On 15/01/2013	Spot Bond	100.00000	93.58974	100.00000	93.35038		27,600,000,000,000.00	276,000,000	69,000,000.00	
SYN951	On 21/01/2013	Spot Bond	100.00000	92.17172	100.00000	91.93955		21,800,000,000,000.00	218,000,000	91,000,000.00	
SYN953	On 05/02/2013	Spot Bond	100.00000	88.80779	100.00000	88.59223			0.00	0	0.00
SYN954	On 21/01/2013	Spot Bond	100.00000	92.17172	100.00000	91.93955			0.00	0	0.00
SYN955	On 12/02/2013	Spot Bond	100.00000	87.32057	100.00000	87.11217			0.00	0	0.00
SYN956	On 14/02/2013	Spot Bond	100.00000	86.90476	100.00000	86.69834			0.00	0	0.00
SYN957	On 18/02/2013	Spot Bond	100.00000	86.08491	100.00000	85.88235			0.00	0	0.00
SYN958	On 18/02/2013	Spot Bond	100.00000	86.08491	100.00000	85.88235			0.00	0	0.00
SYN959	On 19/02/2013	Spot Bond	100.00000	85.88235	100.00000	85.68075			0.00	0	0.00
SYN960	On 28/01/2013	Spot Bond	100.00000	90.57072	100.00000	90.34653			0.00	0	0.00
SYN961	On 22/02/2013	Spot Bond	100.00000	85.28037	100.00000	85.08159			0.00	0	0.00
SYN962	On 19/12/2012	Spot Bond	100.00000	66.66668	100.00000	66.66667			0.00	0	0.00
SYN963	On 25/02/2013	Spot Bond	100.00000	84.68677	100.00000	84.49074			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
SYN964	On 26/02/2013	Spot Bond	100.00000	84.49074	100.00000	84.29561				0.00	0	0.00
SYN965	On 01/03/2013	Spot Bond	100.00000	83.90805	100.00000	83.71560				0.00	0	0.00
SYN966	On 21/01/2013	Spot Bond	100.00000	92.17172	100.00000	91.93955				0.00	0	0.00
SYN967	On 18/03/2013	Spot Bond	100.00000	80.75221	100.00000	80.57395			36,500,000,000,000.00	365,000,000	365,000,000.00	
SYN968	On 23/01/2013	Spot Bond	100.00000	91.70854	100.00000	91.47870				0.00	0	0.00
SZ18	On 30/09/2015	Spot Bond	117.60842	19.95409	117.60842	19.90344				0.00	0	0.00
SZ25	On 30/09/2025	Spot Bond	104.75139	10.38906	104.75139	10.36505				0.00	0	0.00
T018	On 15/07/2014	Spot Bond	100.00000	40.28771	100.00000	40.19902				0.00	0	0.00
TF105U	On 25/10/2014	Spot Bond	100.00000	31.86569	100.00000	31.62651				0.00	0	0.00
TFS06	On 20/03/2014	Spot Bond	102.75446	42.47480	102.75446	42.37763				0.00	0	0.00
TFS100	On 22/01/2013	Spot Bond	98.53867	92.04797	98.53867	91.81980				0.00	0	0.00
TFS101	On 06/02/2013	Spot Bond	98.31078	88.76328	98.31078	88.55157				0.00	0	0.00
TFS103	On 14/03/2013	Spot Bond	97.81910	81.80374	97.81910	81.62480				0.00	0	0.00
TFS104	On 29/01/2013	Spot Bond	100.00000	66.66707	100.00000	66.66706				0.00	0	0.00
TFS73	On 11/02/2013	Spot Bond	100.94335	88.68936	100.94335	88.47543				0.00	0	0.00
TFS77	On 12/04/2013	Spot Bond	99.98492	95.73389	99.98492	95.48908				0.00	0	0.00
TFS78	On 18/04/2013	Spot Bond	99.89383	94.28965	99.89383	94.05238				0.00	0	0.00

Contract Details	Strike	Call / Put	MTM Yield	MarkPrice	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
TFS83	On 28/07/2015	Spot Bond	101.19250	15.67670	101.19250	15.63831			0.00	0	0.00
TFS84	On 28/07/2016	Spot Bond	107.95127	15.44947	107.95127	15.41327			0.00	0	0.00
TFS88	On 08/02/2013	Spot Bond	100.00000	88.16425	100.00000	87.95181			0.00	0	0.00
TFS90	On 05/03/2013	Spot Bond	100.57712	84.27022	100.57712	84.07778			0.00	0	0.00
TFS93	On 17/02/2014	Spot Bond	100.87887	39.62310	100.87887	39.54402			0.00	0	0.00
TFS97	On 14/11/2013	Spot Bond	100.92142	58.72225	100.92142	58.53745			0.00	0	0.00
TH10A1	On 18/10/2038	Spot Bond	101.62026	6.69393	101.62026	6.67273			0.00	0	0.00
TH10A2	On 18/10/2038	Spot Bond	101.66672	6.89929	101.66672	6.87744			0.00	0	0.00
TH10A3	On 18/10/2038	Spot Bond	102.00557	10.88644	102.00557	10.86209			0.00	0	0.00
TH10A4	On 18/07/2017	Spot Bond	100.00000	3.37519	100.00000	3.34285			0.00	0	0.00
TH10A5	On 18/07/2017	Spot Bond	100.00000	3.37519	100.00000	3.34285			0.00	0	0.00
TH10A6	On 18/07/2017	Spot Bond	100.00000	3.37519	100.00000	3.34285			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	2.53829	100.00000	2.48851			0.00	0	0.00
TH10B1	On 18/10/2038	Spot Bond	101.76658	7.34025	101.76658	7.31698			0.00	0	0.00
TH10B2	On 18/07/2017	Spot Bond	100.00000	3.37519	100.00000	3.34285		600,000,000,000.00	6,000,000	3,000,000.00	
TH10C1	On 18/10/2038	Spot Bond	101.98019	8.28093	101.98019	8.25463			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
TH10C2	On 18/07/2017	Spot Bond	100.00000	3.37519	100.00000	3.34285				0.00	0	0.00
TH10D1	On 18/10/2038	Spot Bond	102.86169	12.12712	102.86169	12.08832				0.00	0	0.00
TH10D2	On 18/07/2017	Spot Bond	100.00000	3.37519	100.00000	3.34285				0.00	0	0.00
TH9A10	On 18/07/2016	Spot Bond	101.66078	11.23657	101.66078	11.20894				0.00	0	0.00
THE8A1	On 18/04/2036	Spot Bond	101.48088	6.71770	101.48088	6.70121				0.00	0	0.00
THE8A2	On 18/04/2036	Spot Bond	101.58542	7.23027	101.58542	7.21250				0.00	0	0.00
THE8A3	On 18/04/2036	Spot Bond	105.94334	7.30816	105.94334	7.28951			423,773,360,000.00	4,000,000	2,000,000.00	
THE8B1	On 18/04/2036	Spot Bond	101.79445	8.25269	101.79445	8.23238				0.00	0	0.00
THE8C1	On 18/04/2036	Spot Bond	101.88733	8.70595	101.88733	8.68451				0.00	0	0.00
THE8D1	On 18/04/2036	Spot Bond	102.87096	13.46748	102.87096	13.43402				0.00	0	0.00
THE9A1	On 18/07/2016	Spot Bond	101.59334	10.92485	101.59334	10.89801				0.00	0	0.00
THE9A2	On 18/01/2016	Spot Bond	101.62589	13.17986	101.62589	13.14746				0.00	0	0.00
THE9A3	On 18/07/2016	Spot Bond	101.64915	11.18284	101.64915	11.15535				0.00	0	0.00
THE9A5	On 18/07/2039	Spot Bond	101.62589	7.40058	101.62589	7.38238				0.00	0	0.00
THE9A6	On 18/07/2039	Spot Bond	101.64915	7.51428	101.64915	7.49580				0.00	0	0.00
THE9A7	On 18/07/2039	Spot Bond	101.66078	7.57112	101.66078	7.55250				0.00	0	0.00
THE9A8	On 18/07/2016	Spot Bond	101.61194	11.01087	101.61194	10.98382				0.00	0	0.00

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
THE9A9	On 18/07/2016	Spot Bond	101.64915	11.18284	101.64915	11.15535				0.00	0	0.00
THE9B1	On 18/07/2016	Spot Bond	101.77704	11.77329	101.77704	11.74431				0.00	0	0.00
THE9B2	On 18/07/2039	Spot Bond	101.77704	8.13887	101.77704	8.11884				0.00	0	0.00
THE9B3	On 18/07/2016	Spot Bond	101.77704	11.77329	101.77704	11.74431				0.00	0	0.00
THE9C1	On 18/07/2016	Spot Bond	101.96303	12.63018	101.96303	12.59906				0.00	0	0.00
THE9C2	On 18/07/2039	Spot Bond	102.00952	9.27106	102.00952	9.24820				0.00	0	0.00
THE9C3	On 18/07/2016	Spot Bond	101.95141	12.57669	101.95141	12.54570				0.00	0	0.00
THE9D1	On 18/07/2016	Spot Bond	102.88090	16.82778	102.88090	16.78597				0.00	0	0.00
THE9D2	On 18/07/2039	Spot Bond	102.93896	13.75605	102.93896	13.72185				0.00	0	0.00
THE9D3	On 18/07/2016	Spot Bond	102.91574	16.98611	102.91574	16.94389				0.00	0	0.00
TL13	On 31/12/2013	Spot Bond	100.16956	43.53594	100.16956	44.95770				0.00	0	0.00
TL15	On 29/04/2015	Spot Bond	115.34604	22.28750	115.34604	22.23180				1,384,152,480.00	12,000	2,721,000.00
TL20	On 22/02/2020	Spot Bond	98.42479	11.43932	98.42479	11.41792				0.00	0	0.00
TN17	On 14/11/2017	Spot Bond	113.10271	10.10121	113.10271	10.07623				4,074,751,333,170.00	36,027,000	997,637,000.00
TN20	On 17/09/2020	Spot Bond	114.87864	11.67956	114.87864	11.65031				232,864,747,212.00	2,027,050	278,828,050.00
TN23	On 06/11/2023	Spot Bond	120.75839	10.06111	120.75839	10.03488				1,137,423,275.41	9,419	85,023,000.00
TN25	On 19/08/2025	Spot Bond	105.49834	11.98219	105.49834	11.95463				0.00	0	132,700,000.00
TN27	On 14/11/2027	Spot Bond	103.04013	9.40357	103.04013	9.38201				5,976,327,540.00	58,000	10,492,000.00

Contract Details	Strike	Call / Put	MTM Yield	MarkPrice	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
TORQ1	On 15/04/2022	Spot Bond	100.87844	7.40331	100.87844	7.37052			0.00	0	0.00
TORQ2	On 15/04/2022	Spot Bond	100.89915	7.57629	100.89915	7.54273			0.00	0	0.00
TORQ3	On 15/04/2022	Spot Bond	100.92536	7.79532	100.92536	7.76078			0.00	0	0.00
TORQ4	On 15/04/2022	Spot Bond	100.92812	7.81837	100.92812	7.78373			0.00	0	0.00
TORQ5	On 15/04/2022	Spot Bond	101.05768	8.90047	101.05768	8.86100			0.00	0	0.00
TORQ6	On 15/04/2022	Spot Bond	101.32571	15.10430	101.32571	15.03716			0.00	0	0.00
TPDA01	On 05/04/2015	Spot Bond	100.00000	31.49619	100.00000	31.24336			0.00	0	0.00
TPDA02	On 05/04/2017	Spot Bond	100.00000	16.31162	100.00000	16.18067		200,000,000,000.00	2,000,000	1,000,000.00	
TPDA03	On 05/04/2018	Spot Bond	100.00000	13.97792	100.00000	13.86571			0.00	0	0.00
TR30	On 31/12/2099	Spot Bond	10.00000	99.73266	10.00000	99.70596			0.00	0	0.00
TR31	On 31/12/2099	Spot Bond	9.75000	99.73931	9.75000	99.71327			0.00	0	0.00
TR32	On 31/12/2099	Spot Bond	100.00000	9.74511	100.00000	9.71997			0.00	0	0.00
TSP116	On 09/02/2013	Spot Bond	100.00000	87.95181	100.00000	87.74038			0.00	0	0.00
TSP117	On 23/02/2013	Spot Bond	100.00000	85.08159	100.00000	84.88372			0.00	0	0.00
TSP125	On 23/08/2013	Spot Bond	100.00000	62.79698	100.00000	62.67784			0.00	0	0.00
TSP128	On 07/02/2013	Spot Bond	100.00000	88.37772	100.00000	88.16425			0.00	0	0.00
TSP129	On 07/03/2013	Spot Bond	97.58601	83.11220	97.58601	82.92793			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM Yield	MarkPrice	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
TSP131	On 03/05/2013	Spot Bond	96.66726	73.95139	96.66726	73.80684			0.00	0	0.00
TSP133	On 03/01/2013	Spot Bond	98.71758	96.60345	98.71758	96.35171			0.00	0	0.00
TSP134	On 27/06/2013	Spot Bond	99.76004	70.01925	99.76004	69.88664			0.00	0	0.00
TSP135	On 07/02/2013	Spot Bond	98.31631	88.55100	98.31631	88.34029			0.00	0	0.00
TSP136	On 30/05/2013	Spot Bond	100.00000	69.52381	100.00000	69.39163			0.00	0	100,000,000.00
UG21	On 02/03/2021	Spot Bond	114.88602	12.32524	114.88602	12.29437			0.00	0	0.00
UTR041	On 19/04/2014	Spot Bond	99.85679	43.57416	99.85679	43.46875			0.00	0	0.00
UTR042	On 19/04/2016	Spot Bond	99.84614	14.50352	99.84614	14.46843			0.00	0	0.00
UTR043	On 06/04/2015	Spot Bond	100.02475	24.53727	100.02475	24.47782			0.00	0	0.00
UTR40	On 10/09/2017	Spot Bond	107.51485	13.60492	107.51485	13.57262			0.00	0	0.00
VIP1A5	On 07/11/2013	Spot Bond	100.00000	60.78063	100.00000	60.63338			0.00	0	0.00
VIP1B3	On 07/11/2013	Spot Bond	100.00000	61.02496	100.00000	60.87713			0.00	0	0.00
VIP1C3	On 07/11/2013	Spot Bond	100.00000	61.10640	100.00000	60.95837			0.00	0	0.00
VKE01	On 08/05/2015	Spot Bond	101.12514	21.26757	101.12514	21.20052		202,250,280,000.00	2,000,000	1,000,000.00	
VKE02	On 08/05/2016	Spot Bond	101.16690	13.34565	101.16690	13.30356			0.00	0	0.00
VKE03	On 08/05/2017	Spot Bond	101.16870	9.94963	101.16870	9.91825			0.00	0	0.00
VOD002	On 28/02/2013	Spot Bond	100.00000	88.87414	100.00000	88.66983			0.00	0	0.00
VOD006	On 28/02/2013	Spot Bond	100.00000	88.45867	100.00000	88.25532			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
VOYT01	On 09/09/2015	Spot Bond	142.66000	8.98770	142.66000	8.96590				0.00	0	0.00
WS04	On 30/05/2016	Spot Bond	125.92352	13.62856	125.92352	13.59183				0.00	0	94,843,000.00
WS05	On 01/08/2018	Spot Bond	235.74310	7.32491	235.74310	7.29191				0.00	0	35,350,000.00
WSP1	On 28/05/2015	Spot Bond	110.71509	19.33272	110.71509	19.28572				0.00	0	14,200,000.00
WSP2	On 28/05/2017	Spot Bond	112.63018	10.20519	112.63018	10.18004				0.00	0	81,000,000.00
WSP3	On 28/05/2019	Spot Bond	114.13989	8.62615	114.13989	8.60466				0.00	0	0.00
WSP4	On 28/05/2020	Spot Bond	112.54320	8.58398	112.54320	8.56284				0.00	0	0.00
WSP5	On 28/05/2021	Spot Bond	112.28516	8.53219	112.28516	8.51122				0.00	0	27,000,000.00
Z006	On 31/08/2013	Spot Bond	95.75673	58.25391	95.75673	58.12813				0.00	0	0.00
Z009	On 30/11/2013	Spot Bond	94.53097	48.21635	94.53097	48.11391				0.00	0	0.00
Z014	On 30/06/2015	Spot Bond	86.34739	16.30095	86.34739	16.26919				0.00	0	0.00
Z018	On 31/03/2014	Spot Bond	92.99863	37.77551	92.99863	37.69634				0.00	0	0.00
Z019	On 30/06/2014	Spot Bond	91.84060	31.53069	91.84060	31.46600				0.00	0	0.00
Z020	On 19/10/2015	Spot Bond	85.12782	13.46646	85.12782	13.44025				0.00	0	0.00
Z025	On 30/11/2014	Spot Bond	90.00797	23.61587	90.00797	23.56743				0.00	0	0.00
Z071	On 01/07/2015	Spot Bond	86.33473	16.27283	86.33473	16.24112				0.00	0	75,000,000.00
Z083	On 30/09/2019	Spot Bond	64.79116	2.23349	64.79116	2.23003				0.00	0	0.00

Contract Details	Strike	Call / Put	MTM Yield	MarkPrice	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
ZA001	On 01/09/2016	Spot Bond	100.00000	7.71660	100.00000	7.70196			0.00	0	0.00
ZA002	On 16/08/2024	Spot Bond	100.00000	0.03107	100.00000	0.03101			0.00	0	0.00
ZA003	On 01/09/2016	Spot Bond	100.00000	7.71660	100.00000	7.70196			0.00	0	0.00
ZA007	On 31/03/2015	Spot Bond	100.00000	20.67598	100.00000	20.63675			0.00	0	0.00
ZA008	On 19/03/2015	Spot Bond	100.00000	21.15256	100.00000	21.11243			0.00	0	0.00
ZA009	On 22/04/2015	Spot Bond	100.00000	19.82996	100.00000	19.79233			0.00	0	0.00
ZA010	On 22/04/2015	Spot Bond	100.00000	19.82996	100.00000	19.79233			0.00	0	0.00
ZA011	On 20/05/2015	Spot Bond	100.00000	18.80308	100.00000	18.76741			0.00	0	0.00
ZA012	On 20/05/2015	Spot Bond	100.00000	18.80308	100.00000	18.76741			0.00	0	0.00
ZA013	On 18/06/2015	Spot Bond	100.00000	17.79556	100.00000	17.76180			0.00	0	0.00
ZA014	On 18/06/2015	Spot Bond	100.00000	17.79556	100.00000	17.76180			0.00	0	0.00
ZA015	On 20/07/2015	Spot Bond	100.00000	16.74634	100.00000	16.71457			0.00	0	0.00
ZA016	On 20/07/2015	Spot Bond	100.00000	16.74634	100.00000	16.71457			0.00	0	0.00
ZA017	On 20/08/2015	Spot Bond	100.00000	15.78894	100.00000	15.75899			0.00	0	0.00
ZA018	On 20/08/2015	Spot Bond	100.00000	15.78894	100.00000	15.75899			0.00	0	0.00
ZA019	On 21/09/2015	Spot Bond	100.00000	14.85803	100.00000	14.82984			0.00	0	0.00
ZA020	On 21/09/2015	Spot Bond	100.00000	14.85803	100.00000	14.82984			0.00	0	0.00
ZA021	On 20/10/2015	Spot Bond	100.00000	14.06190	100.00000	14.03522			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM Yield	MarkPrice	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
ZA022	On 18/11/2015	Spot Bond	100.00000	13.30842	100.00000	13.28317			0.00	0	0.00
ZA023	On 20/04/2016	Spot Bond	100.00000	9.95271	100.00000	9.93383			0.00	0	0.00
ZA024	On 20/05/2016	Spot Bond	100.00000	9.40154	100.00000	9.38370			0.00	0	0.00
ZA025	On 21/06/2016	Spot Bond	100.00000	8.84723	100.00000	8.83045			0.00	0	0.00
ZA026	On 21/06/2016	Spot Bond	100.00000	8.84723	100.00000	8.83045			0.00	0	0.00
ZA027	On 20/07/2016	Spot Bond	100.00000	8.37317	100.00000	8.35728			0.00	0	0.00
ZA028	On 19/08/2016	Spot Bond	100.00000	7.90948	100.00000	7.89447			0.00	0	0.00
ZA029	On 20/09/2016	Spot Bond	100.00000	7.44314	100.00000	7.42902			0.00	0	0.00
Total for j-Bonds :									,555,099,888,710,610.00	,825,224,071	104 971 336 386.00
Grand Total:									5,101,928,438,380.00	125,282,782	04 972 724 780.00