



JOHANNESBURG STOCK EXCHANGE

Interest Rates & Currency Derivatives

Daily MTM Report

Daily summary for: 21/12/2012

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	8.67090	8.67090	8.61400	8.61400		13.29	79,347,405.90	9,151	304,221.00		
\$ / R	On 18/03/2013	Foreign Exchange Future	10.55	Call	14.54820	0.01455	13.64310	0.01364	14.548	22.23	0.00	0	250.00
\$ / R	On 18/03/2013	Foreign Exchange Future	10.55	Put	1,893.64820	1.89365	1,949.64310	1.94964	1,893.648	22.23	0.00	0	0.00
\$ / R	On 18/03/2013	Foreign Exchange Future	10.85	Call	10.53490	0.01053	9.99480	0.00999	10.535	23.45	0.00	0	250.00
\$ / R	On 18/03/2013	Foreign Exchange Future	10.85	Put	2,189.63490	2.18963	2,245.99480	2.24599	2,189.635	23.45	0.00	0	0.00
\$ / R	On 18/03/2013	Foreign Exchange Future	11.00	Call	9.09140	0.00909	8.67540	0.00868	9.091	24.06	0.00	0	0.00
\$ / R	On 18/03/2013	Foreign Exchange Future	11.00	Put	2,338.19140	2.33819	2,394.67540	2.39468	2,338.191	24.06	0.00	0	0.00
\$ / R	On 18/03/2013	Foreign Exchange Future	9.60	Call	46.49730	0.04650	42.70880	0.04271	46.497	17.73	0.00	0	200.00
\$ / R	On 18/03/2013	Foreign Exchange Future	9.60	Put	975.59730	0.97560	1,028.70880	1.02871	975.597	17.73	0.00	0	0.00
\$ / R	On 18/03/2013	Foreign Exchange Future	10.00	Call	27.13380	0.02713	25.35620	0.02536	27.134	19.68	0.00	0	21,000.00
\$ / R	On 18/03/2013	Foreign Exchange Future	10.00	Put	1,356.23380	1.35623	1,411.35620	1.41136	1,356.234	19.68	0.00	0	0.00
\$ / R	On 18/03/2013	Foreign Exchange Future	10.20	Call	21.45820	0.02146	20.22770	0.02023	21.458	20.65	0.00	0	250.00
\$ / R	On 18/03/2013	Foreign Exchange Future	10.20	Put	1,550.55820	1.55056	1,606.22770	1.60623	1,550.558	20.65	0.00	0	0.00
\$ / R	On 18/03/2013	Foreign Exchange Future	9.45	Call	58.24450	0.05824	53.21850	0.05322	58.244	16.99	0.00	0	1,000.00
\$ / R	On 18/03/2013	Foreign Exchange Future	9.45	Put	837.34450	0.83734	889.21850	0.88922	837.344	16.99	0.00	0	0.00
\$ / R	On 18/03/2013	Foreign Exchange Future	9.50	Call	53.98080	0.05398	49.38290	0.04938	53.981	17.24	0.00	0	3,500.00
\$ / R	On 18/03/2013	Foreign Exchange Future	9.50	Put	883.08080	0.88308	935.38290	0.93538	883.081	17.24	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 18/03/2013	Foreign Exchange Future	9.55	Call	50.06340		0.05006	45.89030	0.04589	50.063	17.49	0.00	0	0.00
\$ / R	On 18/03/2013	Foreign Exchange Future	9.55	Put	929.16340		0.92916	981.89030	0.98189	929.163	17.49	0.00	0	0.00
\$ / R	On 18/03/2013	Foreign Exchange Future	9.32	Call	71.44760		0.07145	64.99350	0.06499	71.448	16.35	0.00	0	2,000.00
\$ / R	On 18/03/2013	Foreign Exchange Future	9.32	Put	720.54760		0.72055	770.99350	0.77099	720.548	16.35	0.00	0	0.00
\$ / R	On 18/03/2013	Foreign Exchange Future	9.35	Call	68.09940		0.06810	62.00920	0.06201	68.099	16.50	0.00	0	200.00
\$ / R	On 18/03/2013	Foreign Exchange Future	9.35	Put	747.19940		0.74720	798.00920	0.79801	747.199	16.50	0.00	0	0.00
\$ / R	On 18/03/2013	Foreign Exchange Future	9.41	Call	61.96060		0.06196	56.53470	0.05653	61.961	16.80	0.00	0	2,000.00
\$ / R	On 18/03/2013	Foreign Exchange Future	9.41	Put	801.06060		0.80106	852.53470	0.85253	801.061	16.80	0.00	0	0.00
\$ / R	On 18/03/2013	Foreign Exchange Future	9.10	Call	103.04900		0.10305	93.13550	0.09314	103.049	15.26	0.00	0	10,000.00
\$ / R	On 18/03/2013	Foreign Exchange Future	9.10	Put	532.14900		0.53215	579.13550	0.57914	532.149	15.26	0.00	0	0.00
\$ / R	On 18/03/2013	Foreign Exchange Future	9.25	Call	80.06400		0.08006	72.67060	0.07267	80.064	16.00	0.00	0	5,000.00
\$ / R	On 18/03/2013	Foreign Exchange Future	9.25	Put	659.16400		0.65916	708.67060	0.70867	659.164	16.00	0.00	0	0.00
\$ / R	On 18/03/2013	Foreign Exchange Future	9.30	Call	73.79000		0.07379	67.08180	0.06708	73.790	16.25	0.00	0	10,000.00
\$ / R	On 18/03/2013	Foreign Exchange Future	9.30	Put	702.89000		0.70289	753.08180	0.75308	702.890	16.25	0.00	0	0.00
\$ / R	On 18/03/2013	Foreign Exchange Future	8.85	Call	162.58970		0.16259	145.99300	0.14599	162.590	14.17	0.00	0	200.00
\$ / R	On 18/03/2013	Foreign Exchange Future	8.85	Put	341.68970		0.34169	381.99300	0.38199	341.690	14.17	0.00	0	0.00
\$ / R	On 18/03/2013	Foreign Exchange Future	8.90	Call	148.30500		0.14831	0.00000	0.00000	148.305	14.38	148,305.00	1,000	1,000.00
\$ / R	On 18/03/2013	Foreign Exchange Future	8.90	Put	377.40500		0.37740	0.00000	0.00000	377.405	14.38	0.00	0	0.00
\$ / R	On 18/03/2013	Foreign Exchange Future	9.00	Call	123.49950		0.12350	110.99430	0.11099	123.500	14.82	0.00	0	21,300.00
\$ / R	On 18/03/2013	Foreign Exchange Future	9.00	Put	452.59950		0.45260	496.99430	0.49699	452.599	14.82	0.00	0	1,000.00
\$ / R	On 18/03/2013	Foreign Exchange Future	8.60	Call	259.50800		0.25951	231.32700	0.23133	259.508	13.22	0.00	0	0.00
\$ / R	On 18/03/2013	Foreign Exchange Future	8.60	Put	188.60800		0.18861	217.32700	0.21733	188.608	13.22	0.00	0	6,500.00
\$ / R	On 18/03/2013	Foreign Exchange Future	8.70	Call	214.25650		0.21426	192.49880	0.19250	214.257	13.51	0.00	0	0.00
\$ / R	On 18/03/2013	Foreign Exchange Future	8.70	Put	243.35650		0.24336	278.49880	0.27850	243.357	13.51	0.00	0	0.00
\$ / R	On 18/03/2013	Foreign Exchange Future	8.75	Call	195.45700		0.19546	175.54170	0.17554	195.457	13.73	0.00	0	0.00
\$ / R	On 18/03/2013	Foreign Exchange Future	8.75	Put	274.55700		0.27456	311.54170	0.31154	274.557	13.73	0.00	0	6,000.00
\$ / R	On 18/03/2013	Foreign Exchange Future	8.30	Call	446.25270		0.44625	405.77830	0.40578	446.253	12.77	0.00	0	0.00
\$ / R	On 18/03/2013	Foreign Exchange Future	8.30	Put	75.35270		0.07535	91.77830	0.09178	75.353	12.77	0.00	0	7,000.00

Contract Details			Strike	Call / Put	MTM	Yield	MarkPrice	Previous MTM	Previous Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
\$ / R	On 18/03/2013	Foreign Exchange Future	8.40	Call	376.77500		0.37678	340.30630	0.34031	376.775	12.92		0.00	0	0.00
\$ / R	On 18/03/2013	Foreign Exchange Future	8.40	Put	105.87500		0.10588	126.30630	0.12631	105.875	12.92		0.00	0	3,000.00
\$ / R	On 18/03/2013	Foreign Exchange Future	8.50	Call	314.46300		0.31446	282.14180	0.28214	314.463	13.07		0.00	0	0.00
\$ / R	On 18/03/2013	Foreign Exchange Future	8.50	Put	143.56300		0.14356	168.14180	0.16814	143.563	13.07		0.00	0	3,376.00
\$ / R	On 18/03/2013	Foreign Exchange Future	7.95	Call	742.71150		0.74271	691.04330	0.69104	742.711	13.17		0.00	0	0.00
\$ / R	On 18/03/2013	Foreign Exchange Future	7.95	Put	21.81150		0.02181	27.04330	0.02704	21.812	13.17		0.00	0	0.00
\$ / R	On 18/03/2013	Foreign Exchange Future	8.00	Call	697.01560		0.69702	646.17780	0.64618	697.016	13.06		0.00	0	0.00
\$ / R	On 18/03/2013	Foreign Exchange Future	8.00	Put	26.11560		0.02612	32.17780	0.03218	26.116	13.06		0.00	0	10,000.00
\$ / R	On 18/03/2013	Foreign Exchange Future	8.10	Call	607.88880		0.60789	559.02270	0.55902	607.889	12.84		0.00	0	0.00
\$ / R	On 18/03/2013	Foreign Exchange Future	8.10	Put	36.98880		0.03699	45.02270	0.04502	36.989	12.84		0.00	0	180.00
\$ / R	On 18/03/2013	Foreign Exchange Future	7.90	Call	789.04360		0.78904	736.63940	0.73664	789.044	13.28		0.00	0	0.00
\$ / R	On 18/03/2013	Foreign Exchange Future	7.90	Put	18.14360		0.01814	22.63940	0.02264	18.144	13.28		0.00	0	0.00
\$ / R	On 14/06/2013	Foreign Exchange Future			8.77270		8.77270	8.71530	8.71530		14.47		4,412,668.10	503	53,042.00
\$ / R	On 14/06/2013	Foreign Exchange Future	9.85	Call	119.30200		0.11930	111.29400	0.11129	119.302	18.55		0.00	0	500.00
\$ / R	On 14/06/2013	Foreign Exchange Future	9.85	Put	1,196.60200		1.19660	1,245.99400	1.24599	1,196.602	18.55		0.00	0	0.00
\$ / R	On 14/06/2013	Foreign Exchange Future	9.30	Call	200.05390		0.20005	185.65430	0.18565	200.054	16.48		0.00	0	0.00
\$ / R	On 14/06/2013	Foreign Exchange Future	9.30	Put	727.35390		0.72735	770.35430	0.77035	727.354	16.48		0.00	0	300.00
\$ / R	On 14/06/2013	Foreign Exchange Future	9.40	Call	181.09060		0.18109	168.22440	0.16822	181.091	16.86		0.00	0	300.00
\$ / R	On 14/06/2013	Foreign Exchange Future	9.40	Put	808.39060		0.80839	852.92440	0.85292	808.391	16.86		0.00	0	0.00
\$ / R	On 14/06/2013	Foreign Exchange Future	9.70	Call	136.42370		0.13642	127.00420	0.12700	136.424	17.99		0.00	0	300.00
\$ / R	On 14/06/2013	Foreign Exchange Future	9.70	Put	1,063.72370		1.06372	1,111.70420	1.11170	1,063.724	17.99		0.00	0	0.00
\$ / R	On 14/06/2013	Foreign Exchange Future	8.74	Call	365.74260		0.36574	338.65910	0.33866	365.743	14.44		0.00	0	0.00
\$ / R	On 14/06/2013	Foreign Exchange Future	8.74	Put	333.04260		0.33304	363.35910	0.36336	333.043	14.44		0.00	0	0.00
\$ / R	On 14/06/2013	Foreign Exchange Future	8.75	Call	361.41770		0.36142	334.88260	0.33488	361.418	14.47		0.00	0	0.00
\$ / R	On 14/06/2013	Foreign Exchange Future	8.75	Put	338.71770		0.33872	369.58260	0.36958	338.718	14.47		0.00	0	500.00
\$ / R	On 14/06/2013	Foreign Exchange Future	8.76	Call	357.41500		0.35742	331.15130	0.33115	357.415	14.50		0.00	0	0.00
\$ / R	On 14/06/2013	Foreign Exchange Future	8.76	Put	344.71500		0.34471	375.85130	0.37585	344.715	14.50		0.00	0	0.00
\$ / R	On 16/09/2013	Foreign Exchange Future			8.88000		8.88000	8.82210	8.82210		15.31		0.00	0	22,000.00

Contract Details			Strike	Call / Put	MTM	Yield	MarkPrice	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
\$ / R	On 16/09/2013	Foreign Exchange Future	9.65	Call	257.06630		0.25707	243.53200	0.24353	257.066	17.67	0.00	0	0.00
\$ / R	On 16/09/2013	Foreign Exchange Future	9.65	Put	1,027.06630		1.02707	1,071.43200	1.07143	1,027.066	17.67	0.00	0	0.00
\$ / R	On 16/09/2013	Foreign Exchange Future	9.66	Call	255.28230		0.25528	241.85740	0.24186	255.282	17.70	0.00	0	0.00
\$ / R	On 16/09/2013	Foreign Exchange Future	9.66	Put	1,035.28230		1.03528	1,079.75740	1.07976	1,035.282	17.70	0.00	0	0.00
\$ / R	On 16/09/2013	Foreign Exchange Future	10.20	Call	178.66330		0.17866	169.77310	0.16977	178.663	19.36	0.00	0	500.00
\$ / R	On 16/09/2013	Foreign Exchange Future	10.20	Put	1,498.66330		1.49866	1,547.67310	1.54767	1,498.663	19.36	0.00	0	0.00
\$ / R	On 16/09/2013	Foreign Exchange Future	8.75	Call	516.37190		0.51637	487.74760	0.48775	516.372	14.86	0.00	0	0.00
\$ / R	On 16/09/2013	Foreign Exchange Future	8.75	Put	386.37190		0.38637	415.64760	0.41565	386.372	14.86	0.00	0	500.00
\$ / R	On 16/09/2013	Foreign Exchange Future	9.64	Call	258.86760		0.25887	245.22020	0.24522	258.868	17.64	0.00	0	0.00
\$ / R	On 16/09/2013	Foreign Exchange Future	9.64	Put	1,018.86760		1.01887	1,063.12020	1.06312	1,018.868	17.64	0.00	0	0.00
\$ / R	On 13/12/2013	Foreign Exchange Future			8.98150		8.98150	8.92310	8.92310		15.83	0.00	0	5,542.00
\$ / R	On 13/12/2013	Foreign Exchange Future	9.03	Call	541.71670		0.54172	518.55780	0.51856	541.717	15.91	0.00	0	0.00
\$ / R	On 13/12/2013	Foreign Exchange Future	9.03	Put	588.11670		0.58812	623.35780	0.62336	588.117	15.91	0.00	0	0.00
\$ / R	On 13/12/2013	Foreign Exchange Future	9.69	Call	358.73600		0.35874	344.70490	0.34470	358.736	17.75	0.00	0	750.00
\$ / R	On 13/12/2013	Foreign Exchange Future	9.69	Put	1,067.23600		1.06724	1,111.60490	1.11160	1,067.236	17.75	0.00	0	0.00
\$ / R	On 13/12/2013	Foreign Exchange Future	10.27	Call	261.38750		0.26139	252.03090	0.25203	261.388	19.34	0.00	0	750.00
\$ / R	On 13/12/2013	Foreign Exchange Future	10.27	Put	1,549.88750		1.54989	1,598.93090	1.59893	1,549.888	19.34	0.00	0	0.00
\$ / R	On 13/12/2013	Foreign Exchange Future	8.93	Call	578.66770		0.57867	553.95900	0.55396	578.668	15.62	0.00	0	0.00
\$ / R	On 13/12/2013	Foreign Exchange Future	8.93	Put	525.06770		0.52507	558.75900	0.55876	525.068	15.62	0.00	0	0.00
\$ / R	On 13/12/2013	Foreign Exchange Future	8.98	Call	559.87940		0.55988	535.94970	0.53595	559.879	15.77	0.00	0	0.00
\$ / R	On 13/12/2013	Foreign Exchange Future	8.98	Put	556.27940		0.55628	590.74970	0.59075	556.279	15.77	0.00	0	0.00
\$ / R	On 13/12/2013	Foreign Exchange Future	9.00	Call	551.81180		0.55181	528.17750	0.52818	551.812	15.83	0.00	0	0.00
\$ / R	On 13/12/2013	Foreign Exchange Future	9.00	Put	570.31180		0.57031	605.07750	0.60508	570.312	15.83	0.00	0	750.00
\$ / R	On 13/12/2013	Foreign Exchange Future	8.00	Call	1,119.31770		1.11932	1,070.38210	1.07038	1,119.318	14.24	0.00	0	0.00
\$ / R	On 13/12/2013	Foreign Exchange Future	8.00	Put	137.81770		0.13782	147.28210	0.14728	137.818	14.24	0.00	0	0.00
\$ / R	On 13/12/2013	Foreign Exchange Future	8.75	Call	651.89590		0.65190	623.80750	0.62381	651.896	15.11	0.00	0	0.00
\$ / R	On 13/12/2013	Foreign Exchange Future	8.75	Put	420.39590		0.42040	450.70750	0.45071	420.396	15.11	0.00	0	750.00
\$ / R	On 13/12/2013	Foreign Exchange Future	8.90	Call	589.48200		0.58948	564.26590	0.56427	589.482	15.54	0.00	0	0.00

Contract Details			Strike	Call / Put	MTM	Yield	MarkPrice	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
\$ / R	On 13/12/2013	Foreign Exchange Future	8.90	Put	507.98200		0.50798	541.16590	0.54117	507.982	15.54	0.00	0	0.00
\$ / R	On 12/12/2014	Foreign Exchange Future			9.15590		9.15590	9.09620	9.09620		16.32	0.00	0	0.00
\$ / R	On 12/12/2014	Foreign Exchange Future	8.55	Call	1,085.19800		1.08520	1,050.43580	1.05044	1,085.198	15.01	0.00	0	0.00
\$ / R	On 12/12/2014	Foreign Exchange Future	8.55	Put	479.29800		0.47930	504.23580	0.50424	479.298	15.01	0.00	0	0.00
\$ / R	On 12/12/2014	Foreign Exchange Future	9.60	Call	690.69650		0.69070	669.91320	0.66991	690.696	17.07	0.00	0	0.00
\$ / R	On 12/12/2014	Foreign Exchange Future	9.60	Put	1,134.79650		1.13480	1,173.71320	1.17371	1,134.796	17.07	0.00	0	0.00
\$ / R	On 12/12/2014	Foreign Exchange Future	8.00	Call	1,427.42300		1.42742	1,381.15660	1.38116	1,427.423	14.68	0.00	0	200.00
\$ / R	On 12/12/2014	Foreign Exchange Future	8.00	Put	271.52300		0.27152	284.95660	0.28496	271.523	14.68	0.00	0	0.00
\$ / R	On 12/12/2014	Foreign Exchange Future	8.45	Call	1,138.94590		1.13895	1,102.61400	1.10261	1,138.946	14.88	0.00	0	0.00
\$ / R	On 12/12/2014	Foreign Exchange Future	8.45	Put	433.04590		0.43305	456.41400	0.45641	433.046	14.88	0.00	0	0.00
\$ / R	On 12/12/2014	Foreign Exchange Future	8.50	Call	1,111.76360		1.11176	1,076.21540	1.07622	1,111.764	14.94	0.00	0	0.00
\$ / R	On 12/12/2014	Foreign Exchange Future	8.50	Put	455.86360		0.45586	480.01540	0.48002	455.864	14.94	0.00	0	0.00
\$ / R	On 14/12/2015	Foreign Exchange Future			9.87990		9.87990	9.82170	9.82170		18.05	0.00	0	0.00
\$ / R	On 14/12/2015	Foreign Exchange Future	9.15	Call	1,505.10210		1.50510	1,450.22010	1.45022	1,505.102	16.88	0.00	0	0.00
\$ / R	On 14/12/2015	Foreign Exchange Future	9.15	Put	775.20210		0.77520	778.52010	0.77852	775.202	16.88	0.00	0	0.00
\$ / R	On 14/12/2015	Foreign Exchange Future	9.20	Call	1,485.08620		1.48509	1,430.41640	1.43042	1,485.086	16.99	0.00	0	0.00
\$ / R	On 14/12/2015	Foreign Exchange Future	9.20	Put	805.18620		0.80519	808.71640	0.80872	805.186	16.99	0.00	0	0.00
\$ / R	On 14/12/2015	Foreign Exchange Future	9.25	Call	1,465.54920		1.46555	1,411.08720	1.41109	1,465.549	17.11	0.00	0	0.00
\$ / R	On 14/12/2015	Foreign Exchange Future	9.25	Put	835.64920		0.83565	839.38720	0.83939	835.649	17.11	0.00	0	0.00
\$ / R MAXI	On 18/03/2013	Foreign Exchange Future			8.67090		8.67090	8.61400	8.61400		13.29	43,354.50	5	1,432.00
\$ / R MAXI	On 18/03/2013	Foreign Exchange Future	8.69	Call	21,821.96560		0.21822	19,607.86750	0.19608	21,821.966	13.47	0.00	0	0.00
\$ / R MAXI	On 18/03/2013	Foreign Exchange Future	8.69	Put	23,731.96560		0.23732	27,207.86750	0.27208	23,731.966	13.47	0.00	0	0.00
\$ / R MAXI	On 18/03/2013	Foreign Exchange Future	8.74	Call	19,908.42620		0.19908	17,880.99360	0.17881	19,908.426	13.69	0.00	0	0.00
\$ / R MAXI	On 18/03/2013	Foreign Exchange Future	8.74	Put	26,818.42620		0.26818	30,480.99360	0.30481	26,818.426	13.69	0.00	0	0.00
\$ / R MAXI	On 18/03/2013	Foreign Exchange Future	8.75	Call	19,545.69940		0.19546	17,554.17440	0.17554	19,545.699	13.73	0.00	0	0.00
\$ / R MAXI	On 18/03/2013	Foreign Exchange Future	8.75	Put	27,455.69940		0.27456	31,154.17440	0.31154	27,455.699	13.73	0.00	0	0.00
\$ / R MAXI	On 18/03/2013	Foreign Exchange Future	8.76	Call	19,189.43010		0.19189	17,233.15820	0.17233	19,189.430	13.77	0.00	0	0.00
\$ / R MAXI	On 18/03/2013	Foreign Exchange Future	8.76	Put	28,099.43010		0.28099	31,833.15820	0.31833	28,099.430	13.77	0.00	0	0.00

Contract Details			Strike	Call / Put	MTM	Yield	MarkPrice	Previous MTM	Previous Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
\$ / R MAXI	On 18/03/2013	Foreign Exchange Future	9.02	Call	11,908.53400		0.11909	10,704.96630	0.10705	11,908.534	14.91		0.00	0	97.00
\$ / R MAXI	On 18/03/2013	Foreign Exchange Future	9.02	Put	46,818.53400		0.46819	51,304.96630	0.51305	46,818.534	14.91		0.00	0	0.00
\$ / R MAXI	On 14/06/2013	Foreign Exchange Future			8.77270		8.77270	8.71530	8.71530		14.47		0.00	0	10.00
\$ / R MAXI	On 14/06/2013	Foreign Exchange Future	8.75	Call	36,141.76900		0.36142	33,488.26170	0.33488	36,141.769	14.47		0.00	0	0.00
\$ / R MAXI	On 14/06/2013	Foreign Exchange Future	8.75	Put	33,871.76900		0.33872	36,958.26170	0.36958	33,871.769	14.47		0.00	0	0.00
\$ / R MAXI	On 14/06/2013	Foreign Exchange Future	8.76	Call	35,741.49890		0.35741	33,115.12500	0.33115	35,741.499	14.50		0.00	0	0.00
\$ / R MAXI	On 14/06/2013	Foreign Exchange Future	8.76	Put	34,471.49890		0.34471	37,585.12500	0.37585	34,471.499	14.50		0.00	0	0.00
\$ / R MAXI	On 14/06/2013	Foreign Exchange Future	8.74	Call	36,574.25510		0.36574	33,865.90670	0.33866	36,574.255	14.44		0.00	0	0.00
\$ / R MAXI	On 14/06/2013	Foreign Exchange Future	8.74	Put	33,304.25510		0.33304	36,335.90670	0.36336	33,304.255	14.44		0.00	0	0.00
\$ / R MAXI	On 16/09/2013	Foreign Exchange Future			8.88000		8.88000	8.82210	8.82210		15.31		0.00	0	0.00
\$ / R MAXI	On 16/09/2013	Foreign Exchange Future	8.90	Call	45,572.25330		0.45572	43,055.18940	0.43055	45,572.253	15.31		0.00	0	0.00
\$ / R MAXI	On 16/09/2013	Foreign Exchange Future	8.90	Put	47,572.25330		0.47572	50,845.18940	0.50845	47,572.253	15.31		0.00	0	0.00
\$ / R MAXI	On 16/09/2013	Foreign Exchange Future	8.91	Call	45,201.75730		0.45202	42,704.32720	0.42704	45,201.757	15.34		0.00	0	0.00
\$ / R MAXI	On 16/09/2013	Foreign Exchange Future	8.91	Put	48,201.75730		0.48202	51,494.32720	0.51494	48,201.757	15.34		0.00	0	0.00
\$ / R MAXI	On 16/09/2013	Foreign Exchange Future	8.89	Call	45,951.38600		0.45951	43,409.40100	0.43409	45,951.386	15.28		0.00	0	0.00
\$ / R MAXI	On 16/09/2013	Foreign Exchange Future	8.89	Put	46,951.38600		0.46951	50,199.40100	0.50199	46,951.386	15.28		0.00	0	0.00
£ / R	On 18/03/2013	Foreign Exchange Future			14.04690		14.04690	14.02030	14.02030		10.52		7,163,919.00	510	8,826.00
£ / R	On 18/03/2013	Foreign Exchange Future	13.34	Call	760.08660		0.76009	732.98590	0.73299	760.087	10.22		0.00	0	0.00
£ / R	On 18/03/2013	Foreign Exchange Future	13.34	Put	53.18660		0.05319	52.68590	0.05269	53.187	10.22		0.00	0	0.00
£ / R	On 18/03/2013	Foreign Exchange Future	13.35	Call	751.26480		0.75126	724.67780	0.72468	751.265	10.19		0.00	0	0.00
£ / R	On 18/03/2013	Foreign Exchange Future	13.35	Put	54.36480		0.05436	54.37780	0.05438	54.365	10.19		0.00	0	0.00
£ / R	On 18/03/2013	Foreign Exchange Future	13.36	Call	742.93470		0.74293	716.40880	0.71641	742.935	10.20		0.00	0	0.00
£ / R	On 18/03/2013	Foreign Exchange Future	13.36	Put	56.03470		0.05603	56.10880	0.05611	56.035	10.20		0.00	0	0.00
£ / R	On 18/03/2013	Foreign Exchange Future	14.40	Call	168.36830		0.16837	158.75170	0.15875	168.368	11.33		0.00	0	0.00
£ / R	On 18/03/2013	Foreign Exchange Future	14.40	Put	521.46830		0.52147	538.45170	0.53845	521.468	11.33		0.00	0	0.00
£ / R	On 18/03/2013	Foreign Exchange Future	13.53	Call	608.02630		0.60803	582.59570	0.58260	608.026	10.28		0.00	0	0.00
£ / R	On 18/03/2013	Foreign Exchange Future	13.53	Put	91.12630		0.09113	92.29570	0.09230	91.126	10.28		0.00	0	0.00
£ / R	On 18/03/2013	Foreign Exchange Future	13.70	Call	486.78060		0.48678	463.05750	0.46306	486.781	10.36		0.00	0	0.00

Contract Details			Strike	Call / Put	MTM	Yield	MarkPrice	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
£ / R	On 18/03/2013	Foreign Exchange Future	13.70	Put	139.88060		0.13988	142.75750	0.14276	139.881	10.36	0.00	0	200.00
£ / R	On 18/03/2013	Foreign Exchange Future	13.90	Call	363.83170		0.36383	342.84440	0.34284	363.832	10.45	0.00	0	200.00
£ / R	On 18/03/2013	Foreign Exchange Future	13.90	Put	216.93170		0.21693	222.54440	0.22254	216.932	10.45	0.00	0	0.00
£ / R	On 14/06/2013	Foreign Exchange Future			14.20770		14.20770	14.18080	14.18080		12.09	0.00	0	2,257.00
£ / R	On 14/06/2013	Foreign Exchange Future	14.80	Call	288.93430		0.28893	287.51370	0.28751	288.934	13.33	0.00	0	200.00
£ / R	On 14/06/2013	Foreign Exchange Future	14.80	Put	881.23430		0.88123	906.71370	0.90671	881.234	13.33	0.00	0	0.00
£ / R	On 14/06/2013	Foreign Exchange Future	15.30	Call	192.70140		0.19270	192.99500	0.19299	192.701	14.32	0.00	0	200.00
£ / R	On 14/06/2013	Foreign Exchange Future	15.30	Put	1,285.00140		1.28500	1,312.19500	1.31220	1,285.001	14.32	0.00	0	0.00
£ / R	On 14/06/2013	Foreign Exchange Future	14.34	Call	424.60180		0.42460	419.47360	0.41947	424.602	12.38	0.00	0	0.00
£ / R	On 14/06/2013	Foreign Exchange Future	14.34	Put	556.90180		0.55690	578.67360	0.57867	556.902	12.38	0.00	0	0.00
£ / R	On 14/06/2013	Foreign Exchange Future	14.40	Call	403.59360		0.40359	399.04860	0.39905	403.594	12.50	0.00	0	0.00
£ / R	On 14/06/2013	Foreign Exchange Future	14.40	Put	595.89360		0.59589	618.24860	0.61825	595.894	12.50	0.00	0	0.00
£ / R	On 14/06/2013	Foreign Exchange Future	14.65	Call	327.16200		0.32716	324.71940	0.32472	327.162	13.02	0.00	0	0.00
£ / R	On 14/06/2013	Foreign Exchange Future	14.65	Put	769.46200		0.76946	793.91940	0.79392	769.462	13.02	0.00	0	200.00
£ / R	On 14/06/2013	Foreign Exchange Future	13.79	Call	687.22050		0.68722	674.34470	0.67434	687.221	11.58	0.00	0	0.00
£ / R	On 14/06/2013	Foreign Exchange Future	13.79	Put	269.52050		0.26952	283.54470	0.28354	269.520	11.58	0.00	0	0.00
£ / R	On 14/06/2013	Foreign Exchange Future	13.80	Call	681.38570		0.68139	668.66870	0.66867	681.386	11.59	0.00	0	0.00
£ / R	On 14/06/2013	Foreign Exchange Future	13.80	Put	273.68570		0.27369	287.86870	0.28787	273.686	11.59	0.00	0	0.00
£ / R	On 14/06/2013	Foreign Exchange Future	13.81	Call	675.58840		0.67559	663.02650	0.66303	675.588	11.61	0.00	0	0.00
£ / R	On 14/06/2013	Foreign Exchange Future	13.81	Put	277.88840		0.27789	292.22650	0.29223	277.888	11.61	0.00	0	0.00
£ / R	On 14/06/2013	Foreign Exchange Future	12.00	Call	2,224.41860		2.22442	2,198.80430	2.19880	2,224.419	13.44	0.00	0	0.00
£ / R	On 14/06/2013	Foreign Exchange Future	12.00	Put	16.71860		0.01672	18.00430	0.01800	16.719	13.44	0.00	0	699.00
£ / R	On 14/06/2013	Foreign Exchange Future	13.00	Call	1,271.18190		1.27118	1,249.63050	1.24963	1,271.182	11.07	0.00	0	0.00
£ / R	On 14/06/2013	Foreign Exchange Future	13.00	Put	63.48190		0.06348	68.83050	0.06883	63.482	11.07	0.00	0	699.00
£ / R	On 16/09/2013	Foreign Exchange Future			14.37750		14.37750	14.35000	14.35000		12.69	0.00	0	0.00
£ / R	On 16/09/2013	Foreign Exchange Future	14.75	Call	494.67640		0.49468	492.63780	0.49264	494.676	13.33	0.00	0	0.00
£ / R	On 16/09/2013	Foreign Exchange Future	14.75	Put	867.17640		0.86718	892.63780	0.89264	867.176	13.33	0.00	0	0.00
£ / R	On 16/09/2013	Foreign Exchange Future	14.76	Call	491.68120		0.49168	489.69400	0.48969	491.681	13.35	0.00	0	0.00

Contract Details			Strike	Call / Put	MTM	Yield	MarkPrice	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
£ / R	On 16/09/2013	Foreign Exchange Future	14.76	Put	874.18120		0.87418	899.69400	0.89969	874.181	13.35	0.00	0	0.00
£ / R	On 16/09/2013	Foreign Exchange Future	14.74	Call	497.69260		0.49769	495.60690	0.49561	497.693	13.31	0.00	0	0.00
£ / R	On 16/09/2013	Foreign Exchange Future	14.74	Put	860.19260		0.86019	885.60690	0.88561	860.193	13.31	0.00	0	0.00
£ / R	On 13/12/2013	Foreign Exchange Future			14.53810		14.53810	14.51020	14.51020		13.18	0.00	0	0.00
£ / R	On 13/12/2013	Foreign Exchange Future	14.90	Call	631.13340		0.63113	637.33930	0.63734	631.133	13.77	0.00	0	0.00
£ / R	On 13/12/2013	Foreign Exchange Future	14.90	Put	993.03340		0.99303	1,027.13930	1.02714	993.033	13.77	0.00	0	0.00
£ / R	On 13/12/2013	Foreign Exchange Future	14.91	Call	628.08170		0.62808	634.31780	0.63432	628.082	13.79	0.00	0	0.00
£ / R	On 13/12/2013	Foreign Exchange Future	14.91	Put	999.98170		0.99998	1,034.11780	1.03412	999.982	13.79	0.00	0	0.00
£ / R	On 13/12/2013	Foreign Exchange Future	14.89	Call	634.20870		0.63421	640.38400	0.64038	634.209	13.75	0.00	0	0.00
£ / R	On 13/12/2013	Foreign Exchange Future	14.89	Put	986.10870		0.98611	1,020.18400	1.02018	986.109	13.75	0.00	0	0.00
¥ / R	On 18/03/2013	Foreign Exchange Future			0.10320		0.10320	0.10230	0.10230		14.31	0.00	0	24,111.00
¥ / R	On 18/03/2013	Foreign Exchange Future	0.09	Call	1,330.14750		0.01330	1,243.59140	0.01244	1,330.148	15.49	0.00	0	0.00
¥ / R	On 18/03/2013	Foreign Exchange Future	0.09	Put	10.14750		0.00010	13.59140	0.00014	10.148	15.49	0.00	0	0.00
¥ / R	On 18/03/2013	Foreign Exchange Future	0.10	Call	471.36610		0.00471	411.03870	0.00411	471.366	14.31	0.00	0	0.00
¥ / R	On 18/03/2013	Foreign Exchange Future	0.10	Put	151.36610		0.00151	181.03870	0.00181	151.366	14.31	0.00	0	0.00
¥ / R	On 18/03/2013	Foreign Exchange Future	0.11	Call	98.77700		0.00099	82.38200	0.00082	98.777	16.12	0.00	0	0.00
¥ / R	On 18/03/2013	Foreign Exchange Future	0.11	Put	778.77700		0.00779	852.38200	0.00852	778.777	16.12	0.00	0	0.00
¥ / R	On 14/06/2013	Foreign Exchange Future			0.10450		0.10450	0.10360	0.10360		15.91	0.00	0	13,593.00
¥ / R	On 14/06/2013	Foreign Exchange Future	0.09	Call	1,500.55920		0.01501	1,417.32320	0.01417	1,500.559	16.58	0.00	0	0.00
¥ / R	On 14/06/2013	Foreign Exchange Future	0.09	Put	50.55920		0.00051	57.32320	0.00057	50.559	16.58	0.00	0	0.00
¥ / R	On 14/06/2013	Foreign Exchange Future	0.10	Call	709.57410		0.00710	645.67850	0.00646	709.574	15.91	0.00	0	0.00
¥ / R	On 14/06/2013	Foreign Exchange Future	0.10	Put	259.57410		0.00260	285.67850	0.00286	259.574	15.91	0.00	0	0.00
¥ / R	On 14/06/2013	Foreign Exchange Future	0.11	Call	285.71280		0.00286	254.59970	0.00255	285.713	17.39	0.00	0	0.00
¥ / R	On 14/06/2013	Foreign Exchange Future	0.11	Put	835.71280		0.00836	894.59970	0.00895	835.713	17.39	0.00	0	0.00
€ / R	On 18/03/2013	Foreign Exchange Future			11.43300		11.43300	11.44730	11.44730		11.91	11,433.00	1	34,335.00
€ / R	On 18/03/2013	Foreign Exchange Future	11.00	Call	521.44620		0.52145	531.11280	0.53111	521.446	11.30	0.00	0	0.00
€ / R	On 18/03/2013	Foreign Exchange Future	11.00	Put	88.44620		0.08845	83.81280	0.08381	88.446	11.30	0.00	0	1,250.00

Contract Details			Strike	Call / Put	MTM	Yield	MarkPrice	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
€ / R	On 18/03/2013	Foreign Exchange Future	11.01	Call	514.21380		0.51421	523.78710	0.52379	514.214	11.32	0.00	0	0.00
€ / R	On 18/03/2013	Foreign Exchange Future	11.01	Put	91.21380		0.09121	86.48710	0.08649	91.214	11.32	0.00	0	0.00
€ / R	On 18/03/2013	Foreign Exchange Future	12.64	Call	33.10150		0.03310	33.85910	0.03386	33.102	14.85	0.00	0	27,600.00
€ / R	On 18/03/2013	Foreign Exchange Future	12.64	Put	1,240.10150		1.24010	1,226.55910	1.22656	1,240.101	14.85	0.00	0	0.00
€ / R	On 18/03/2013	Foreign Exchange Future	10.97	Call	543.49200		0.54349	553.43210	0.55343	543.492	11.26	0.00	0	0.00
€ / R	On 18/03/2013	Foreign Exchange Future	10.97	Put	80.49200		0.08049	76.13210	0.07613	80.492	11.26	0.00	0	0.00
€ / R	On 18/03/2013	Foreign Exchange Future	10.99	Call	528.73840		0.52874	538.49610	0.53850	528.738	11.29	0.00	0	0.00
€ / R	On 18/03/2013	Foreign Exchange Future	10.99	Put	85.73840		0.08574	81.19610	0.08120	85.738	11.29	0.00	0	0.00
€ / R	On 14/06/2013	Foreign Exchange Future			11.57740		11.57740	11.59210	11.59210		12.88	0.00	0	34,915.00
€ / R	On 14/06/2013	Foreign Exchange Future	11.24	Call	578.11600		0.57812	586.42840	0.58643	578.116	12.26	0.00	0	0.00
€ / R	On 14/06/2013	Foreign Exchange Future	11.24	Put	240.71600		0.24072	234.32840	0.23433	240.716	12.26	0.00	0	0.00
€ / R	On 14/06/2013	Foreign Exchange Future	11.25	Call	572.44870		0.57245	580.70940	0.58071	572.449	12.28	0.00	0	0.00
€ / R	On 14/06/2013	Foreign Exchange Future	11.25	Put	245.04870		0.24505	238.60940	0.23861	245.049	12.28	0.00	0	0.00
€ / R	On 14/06/2013	Foreign Exchange Future	11.26	Call	566.82550		0.56683	575.03180	0.57503	566.826	12.29	0.00	0	0.00
€ / R	On 14/06/2013	Foreign Exchange Future	11.26	Put	249.42550		0.24943	242.93180	0.24293	249.425	12.29	0.00	0	0.00
€ / R	On 16/09/2013	Foreign Exchange Future			11.73140		11.73140	11.74720	11.74720		13.55	0.00	0	23,020.00
€ / R	On 16/09/2013	Foreign Exchange Future	11.99	Call	448.09450		0.44809	448.08540	0.44809	448.094	13.99	0.00	0	0.00
€ / R	On 16/09/2013	Foreign Exchange Future	11.99	Put	706.69450		0.70669	690.88540	0.69089	706.694	13.99	0.00	0	0.00
€ / R	On 16/09/2013	Foreign Exchange Future	12.00	Call	444.80360		0.44480	444.77190	0.44477	444.804	14.01	0.00	0	0.00
€ / R	On 16/09/2013	Foreign Exchange Future	12.00	Put	713.40360		0.71340	697.57190	0.69757	713.404	14.01	0.00	0	0.00
€ / R	On 16/09/2013	Foreign Exchange Future	12.01	Call	441.54220		0.44154	441.48450	0.44148	441.542	14.03	0.00	0	0.00
€ / R	On 16/09/2013	Foreign Exchange Future	12.01	Put	720.14220		0.72014	704.28450	0.70428	720.142	14.03	0.00	0	0.00
€ / R	On 13/12/2013	Foreign Exchange Future			11.87820		11.87820	11.89490	11.89490		14.11	0.00	0	435.00
€ / R	On 13/12/2013	Foreign Exchange Future	11.20	Call	988.93920		0.98894	993.01410	0.99301	988.939	12.94	0.00	0	0.00
€ / R	On 13/12/2013	Foreign Exchange Future	11.20	Put	310.73920		0.31074	298.11410	0.29811	310.739	12.94	0.00	0	0.00
€ / R	On 13/12/2013	Foreign Exchange Future	11.44	Call	853.23240		0.85323	855.88680	0.85589	853.232	13.29	0.00	0	0.00
€ / R	On 13/12/2013	Foreign Exchange Future	11.44	Put	418.03240		0.41803	403.98680	0.40399	418.032	13.29	0.00	0	0.00
€ / R	On 13/12/2013	Foreign Exchange Future	11.49	Call	828.22920		0.82823	830.63840	0.83064	828.229	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	11.49	Put	443.02920	0.44303	428.73840	0.42874	443.029	13.38	0.00	0	0.00
€ / R	On 13/12/2013	Foreign Exchange Future	11.54	Call	803.95940	0.80396	806.13650	0.80614	803.959	13.47	0.00	0	0.00
€ / R	On 13/12/2013	Foreign Exchange Future	11.54	Put	468.75940	0.46876	454.23650	0.45424	468.759	13.47	0.00	0	0.00
2025	On 07/02/2013	Bond Future			114.34671	114.34671	114.20387	114.20387			0.00	0	0.00
2025	On 07/02/2013	Bond Future	110.99	Call	3,356.71000	3.35671	3,213.87000	3.21387	3,356.710		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	3,346.71000	3.34671	3,203.87000	3.20387	3,346.710		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	3,336.71000	3.33671	3,193.87000	3.19387	3,336.710		0.00	0	0.00
2025	On 07/02/2013	Bond Future	111.01	Put	0.00000	0.00000	0.00000	0.00000	0.000		0.00	0	0.00
2038	On 07/02/2013	Bond Future			114.02735	114.02735	114.00634	114.00634			0.00	0	0.00
2038	On 07/02/2013	Bond Future	105.99	Call	8,037.35000	8.03735	8,016.34000	8.01634	8,037.350		0.00	0	0.00
2038	On 07/02/2013	Bond Future	105.99	Put	0.00000	0.00000	0.00000	0.00000	0.000		0.00	0	0.00
2038	On 07/02/2013	Bond Future	106.00	Call	8,027.35000	8.02735	8,006.34000	8.00634	8,027.350		0.00	0	0.00
2038	On 07/02/2013	Bond Future	106.00	Put	0.00000	0.00000	0.00000	0.00000	0.000		0.00	0	0.00
2038	On 07/02/2013	Bond Future	106.01	Call	8,017.35000	8.01735	7,996.34000	7.99634	8,017.350		0.00	0	0.00
2038	On 07/02/2013	Bond Future	106.01	Put	0.00000	0.00000	0.00000	0.00000	0.000		0.00	0	0.00
2050	On 07/02/2013	Bond Future			119.24236	119.24236	119.21994	119.21994			0.00	0	122.00
2050	On 07/02/2013	Bond Future	112.99	Call	6,252.36000	6.25236	6,229.94000	6.22994	6,252.360		0.00	0	0.00
2050	On 07/02/2013	Bond Future	112.99	Put	0.00000	0.00000	0.00000	0.00000	0.000		0.00	0	0.00
2050	On 07/02/2013	Bond Future	113.00	Call	6,242.36000	6.24236	6,219.94000	6.21994	6,242.360		0.00	0	0.00
2050	On 07/02/2013	Bond Future	113.00	Put	0.00000	0.00000	0.00000	0.00000	0.000		0.00	0	0.00
2050	On 07/02/2013	Bond Future	113.01	Call	6,232.36000	6.23236	6,209.94000	6.20994	6,232.360		0.00	0	0.00
2050	On 07/02/2013	Bond Future	113.01	Put	0.00000	0.00000	0.00000	0.00000	0.000		0.00	0	0.00
AIR03/R157	On 09/03/2016	Price Contribution			100.00000	100.00000	100.00000	100.00000			0.00	0	0.00

Contract Details			Strike	Call / Put	MTM	Yield	MarkPrice	Previous MTM	Previous Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
AL7T	On 07/02/2013	Index Future			490.42100		490.42100	490.44000	490.44000				0.00	0	12.00
AL7T	On 02/05/2013	Index Future			496.58100		496.58100	496.59800	496.59800				0.00	0	0.00
ALBI	On 07/02/2013	Index Future			437.49500		437.49500	437.80600	437.80600				52,499,400.00	12	1,070.00
ALBI	On 02/05/2013	Index Future			442.99000		442.99000	443.30300	443.30300				0.00	0	0.00
AU\$ / R	On 18/03/2013	Foreign Exchange Future			8.97910		8.97910	8.96440	8.96440			9.52	134,686.50	15	8,120.00
AU\$ / R	On 18/03/2013	Foreign Exchange Future	8.51	Call	495.51150	0.49551	479.84390	0.47984	495.512	495.512	9.68	0.00	0	0.00	
AU\$ / R	On 18/03/2013	Foreign Exchange Future	8.51	Put	26.41150	0.02641	25.44390	0.02544	26.412	26.412	9.68	0.00	0	0.00	
AU\$ / R	On 18/03/2013	Foreign Exchange Future	8.32	Call	674.46530	0.67447	659.51130	0.65951	674.465	674.465	10.62	0.00	0	0.00	
AU\$ / R	On 18/03/2013	Foreign Exchange Future	8.32	Put	13.96530	0.01397	13.71130	0.01371	13.965	13.965	10.62	0.00	0	0.00	
AU\$ / R	On 18/03/2013	Foreign Exchange Future	8.37	Call	626.96820	0.62697	611.77230	0.61177	626.968	626.968	10.38	0.00	0	0.00	
AU\$ / R	On 18/03/2013	Foreign Exchange Future	8.37	Put	16.46820	0.01647	15.97230	0.01597	16.468	16.468	10.38	0.00	0	0.00	
AU\$ / R	On 18/03/2013	Foreign Exchange Future	8.42	Call	579.94240	0.57994	564.45570	0.56446	579.942	579.942	10.13	0.00	0	0.00	
AU\$ / R	On 18/03/2013	Foreign Exchange Future	8.42	Put	19.44240	0.01944	18.65570	0.01866	19.442	19.442	10.13	0.00	0	0.00	
AU\$ / R	On 14/06/2013	Foreign Exchange Future			9.02850		9.02850	9.01350	9.01350				0.00	0	8,110.00
AU\$ / R	On 14/06/2013	Foreign Exchange Future	8.76	Call	268.50000	0.26850	253.50000	0.25350	268.500	268.500		0.00	0	0.00	
AU\$ / R	On 14/06/2013	Foreign Exchange Future	8.76	Put	0.00000	0.00000	0.00000	0.00000	0.000	0.000		0.00	0	0.00	
AU\$ / R	On 14/06/2013	Foreign Exchange Future	8.74	Call	288.50000	0.28850	273.50000	0.27350	288.500	288.500		0.00	0	0.00	
AU\$ / R	On 14/06/2013	Foreign Exchange Future	8.74	Put	0.00000	0.00000	0.00000	0.00000	0.000	0.000		0.00	0	0.00	
AU\$ / R	On 14/06/2013	Foreign Exchange Future	8.75	Call	278.50000	0.27850	263.50000	0.26350	278.500	278.500		0.00	0	0.00	
AU\$ / R	On 14/06/2013	Foreign Exchange Future	8.75	Put	0.00000	0.00000	0.00000	0.00000	0.000	0.000		0.00	0	0.00	
AU\$ / R	On 16/09/2013	Foreign Exchange Future			9.08080		9.08080	9.06590	9.06590			11.73	0.00	0	2,750.00
AU\$ / R	On 16/09/2013	Foreign Exchange Future	8.91	Call	444.76470	0.44476	427.08630	0.42709	444.765	444.765	11.46	0.00	0	0.00	
AU\$ / R	On 16/09/2013	Foreign Exchange Future	8.91	Put	273.96470	0.27396	271.18630	0.27119	273.965	273.965	11.46	0.00	0	0.00	
AU\$ / R	On 16/09/2013	Foreign Exchange Future	8.89	Call	455.14620	0.45515	437.48720	0.43749	455.146	455.146	11.43	0.00	0	0.00	
AU\$ / R	On 16/09/2013	Foreign Exchange Future	8.89	Put	264.34620	0.26435	261.58720	0.26159	264.346	264.346	11.43	0.00	0	0.00	
AU\$ / R	On 16/09/2013	Foreign Exchange Future	8.90	Call	449.93160	0.44993	432.26100	0.43226	449.932	449.932	11.44	0.00	0	0.00	
AU\$ / R	On 16/09/2013	Foreign Exchange Future	8.90	Put	269.13160	0.26913	266.36100	0.26636	269.132	269.132	11.44	0.00	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			9.13000		9.13000	9.11340	9.11340		12.18	0.00	0	400.00
AU\$ / R	On 13/12/2013	Foreign Exchange Future	9.48	Call	319.22050		0.31922	302.42220	0.30242	319.220	12.92	0.00	0	0.00
AU\$ / R	On 13/12/2013	Foreign Exchange Future	9.48	Put	669.22050		0.66922	669.02220	0.66902	669.221	12.92	0.00	0	0.00
AU\$ / R	On 13/12/2013	Foreign Exchange Future	9.46	Call	324.92010		0.32492	307.95850	0.30796	324.920	12.87	0.00	0	0.00
AU\$ / R	On 13/12/2013	Foreign Exchange Future	9.46	Put	654.92010		0.65492	654.55850	0.65456	654.920	12.87	0.00	0	0.00
AU\$ / R	On 13/12/2013	Foreign Exchange Future	9.47	Call	322.05610		0.32206	305.17440	0.30517	322.056	12.89	0.00	0	0.00
AU\$ / R	On 13/12/2013	Foreign Exchange Future	9.47	Put	662.05610		0.66206	661.77440	0.66177	662.056	12.89	0.00	0	0.00
AU\$ / R	On 14/12/2015	Foreign Exchange Future			9.49450		9.49450	9.48760	9.48760		13.40	0.00	0	0.00
AU\$ / R	On 14/12/2015	Foreign Exchange Future	7.25	Call	2,348.38130		2.34838	2,344.84330	2.34484	2,348.381	13.01	0.00	0	0.00
AU\$ / R	On 14/12/2015	Foreign Exchange Future	7.25	Put	103.88130		0.10388	107.24330	0.10724	103.881	13.01	0.00	0	0.00
AU\$ / R	On 14/12/2015	Foreign Exchange Future	7.30	Call	2,304.51020		2.30451	2,301.05750	2.30106	2,304.510	12.97	0.00	0	0.00
AU\$ / R	On 14/12/2015	Foreign Exchange Future	7.30	Put	110.01020		0.11001	113.45750	0.11346	110.010	12.97	0.00	0	0.00
AU\$ / R	On 14/12/2015	Foreign Exchange Future	7.35	Call	2,260.91510		2.26092	2,257.54670	2.25755	2,260.915	12.94	0.00	0	0.00
AU\$ / R	On 14/12/2015	Foreign Exchange Future	7.35	Put	116.41510		0.11642	119.94670	0.11995	116.415	12.94	0.00	0	0.00
CAD/ R	On 18/03/2013	Foreign Exchange Future			8.71510		8.71510	8.69190	8.69190		13.70	0.00	0	25.00
CAD/ R	On 18/03/2013	Foreign Exchange Future	8.64	Call	270.59190		0.27059	259.86150	0.25986	270.592	13.68	0.00	0	0.00
CAD/ R	On 18/03/2013	Foreign Exchange Future	8.64	Put	195.49190		0.19549	207.96150	0.20796	195.492	13.68	0.00	0	0.00
CAD/ R	On 18/03/2013	Foreign Exchange Future	8.65	Call	265.30860		0.26531	254.74880	0.25475	265.309	13.68	0.00	0	0.00
CAD/ R	On 18/03/2013	Foreign Exchange Future	8.65	Put	200.20860		0.20021	212.84880	0.21285	200.209	13.68	0.00	0	0.00
CAD/ R	On 18/03/2013	Foreign Exchange Future	8.66	Call	260.09280		0.26009	249.70650	0.24971	260.093	13.68	0.00	0	0.00
CAD/ R	On 18/03/2013	Foreign Exchange Future	8.66	Put	204.99280		0.20499	217.80650	0.21781	204.993	13.68	0.00	0	0.00
CAD/ R	On 14/06/2013	Foreign Exchange Future			8.79950		8.79950	8.77560	8.77560		12.71	0.00	0	25.00
CAD/ R	On 14/06/2013	Foreign Exchange Future	8.94	Call	255.97380		0.25597	244.64520	0.24465	255.974	13.12	0.00	0	0.00
CAD/ R	On 14/06/2013	Foreign Exchange Future	8.94	Put	396.47380		0.39647	409.04520	0.40905	396.474	13.12	0.00	0	0.00
CAD/ R	On 14/06/2013	Foreign Exchange Future	8.95	Call	252.57270		0.25257	241.37530	0.24138	252.573	13.15	0.00	0	0.00
CAD/ R	On 14/06/2013	Foreign Exchange Future	8.95	Put	403.07270		0.40307	415.77530	0.41578	403.073	13.15	0.00	0	0.00
CAD/ R	On 14/06/2013	Foreign Exchange Future	8.96	Call	249.21460		0.24921	238.14970	0.23815	249.215	13.18	0.00	0	0.00
CAD/ R	On 14/06/2013	Foreign Exchange Future	8.96	Put	409.71460		0.40971	422.54970	0.42255	409.715	13.18	0.00	0	0.00

Contract Details			Strike	Call / Put	MTM	Yield	MarkPrice	Previous MTM	Previous Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
CF CANDO CACE	On 18/03/2013	Can-Do Future			0.07690		0.07690	0.06730	0.06730				0.00	0	4,500.00
CF CANDO CACG	On 02/01/2013	Can-Do Future			10,000.00010		10,000.00010	10,000.00010	10,000.00010				0.00	0	0.00
CF CANDO CACH	On 24/01/2013	Can-Do Future			20,000.00110		20,000.00110	20,000.00120	20,000.00120				0.00	0	0.00
CF CANDO CACI	On 18/03/2013	Can-Do Future			0.04400		0.04400	0.03930	0.03930				0.00	0	37,000.00
CF CANDO CACJ	On 02/01/2013	Can-Do Future			30,000.00020		30,000.00020	30,000.00020	30,000.00020				0.00	0	0.00
CF CANDO CACK	On 11/01/2013	Can-Do Future			35,000.00070		35,000.00070	24,334.90200	24,334.90200				0.00	0	35.00
CF CANDO CACL	On 04/01/2013	Can-Do Future			0.00000		0.00000	0.02220	0.02220				0.00	0	25,000.00
CF CANDO CACM	On 08/01/2013	Can-Do Future			0.00000		0.00000	0.01740	0.01740				0.00	0	25,000.00
CF CANDO CACN	On 18/03/2013	Can-Do Future			0.34270		0.34270	0.39340	0.39340				0.00	0	24,000.00
CF CANDO CACO	On 18/03/2013	Can-Do Future			0.23730		0.23730	0.22770	0.22770				0.00	0	7,500.00
CF CANDO CACP	On 09/01/2013	Can-Do Future			0.00380		0.00380	0.00430	0.00430				0.00	0	100,000.00
CHF / R	On 18/03/2013	Foreign Exchange Future			9.47700		9.47700	9.48010	9.48010		12.53		0.00	0	50.00
CHF / R	On 18/03/2013	Foreign Exchange Future	9.14	Call	426.75460		0.42675	421.71040	0.42171	426.755	12.03		0.00	0	0.00
CHF / R	On 18/03/2013	Foreign Exchange Future	9.14	Put	89.75460		0.08975	81.61040	0.08161	89.755	12.03		0.00	0	0.00
CHF / R	On 18/03/2013	Foreign Exchange Future	9.15	Call	419.78270		0.41978	414.63700	0.41464	419.783	12.05		0.00	0	0.00
CHF / R	On 18/03/2013	Foreign Exchange Future	9.15	Put	92.78270		0.09278	84.53700	0.08454	92.783	12.05		0.00	0	0.00
CHF / R	On 18/03/2013	Foreign Exchange Future	9.16	Call	412.87730		0.41288	407.63540	0.40764	412.877	12.06		0.00	0	0.00
CHF / R	On 18/03/2013	Foreign Exchange Future	9.16	Put	95.87730		0.09588	87.53540	0.08754	95.877	12.06		0.00	0	0.00
CHF / R	On 14/06/2013	Foreign Exchange Future			9.60600		9.60600	9.60810	9.60810		12.95		0.00	0	25.00
CHF / R	On 14/06/2013	Foreign Exchange Future	9.54	Call	372.88760		0.37289	389.09830	0.38910	372.888	12.82		0.00	0	0.00
CHF / R	On 14/06/2013	Foreign Exchange Future	9.54	Put	306.88760		0.30689	320.99830	0.32100	306.888	12.82		0.00	0	0.00

Contract Details			Strike	Call / Put	MTM	Yield	MarkPrice	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
CHF / R	On 14/06/2013	Foreign Exchange Future	9.55	Call	368.35880		0.36836	384.60300	0.38460	368.359	12.84	0.00	0	0.00
CHF / R	On 14/06/2013	Foreign Exchange Future	9.55	Put	312.35880		0.31236	326.50300	0.32650	312.359	12.84	0.00	0	0.00
CHF / R	On 14/06/2013	Foreign Exchange Future	9.56	Call	363.87850		0.36388	380.15430	0.38015	363.878	12.86	0.00	0	0.00
CHF / R	On 14/06/2013	Foreign Exchange Future	9.56	Put	317.87850		0.31788	332.05430	0.33205	317.878	12.86	0.00	0	0.00
DAEU	On 21/11/2013	Any day expiry			11.84130		11.84130	11.85780	11.85780		13.97	0.00	0	0.00
DAEU	On 21/11/2013	Any day expiry	11.89	Call	612.27240		0.61227	613.14130	0.61314	612.272	14.04	0.00	0	0.00
DAEU	On 21/11/2013	Any day expiry	11.89	Put	660.97240		0.66097	645.34130	0.64534	660.972	14.04	0.00	0	0.00
DAEU	On 21/11/2013	Any day expiry	11.90	Call	608.44310		0.60844	609.28440	0.60928	608.443	14.06	0.00	0	0.00
DAEU	On 21/11/2013	Any day expiry	11.90	Put	667.14310		0.66714	651.48440	0.65148	667.143	14.06	0.00	0	0.00
DAEU	On 21/11/2013	Any day expiry	11.91	Call	604.63890		0.60464	605.45300	0.60545	604.639	14.08	0.00	0	0.00
DAEU	On 21/11/2013	Any day expiry	11.91	Put	673.33890		0.67334	657.65300	0.65765	673.339	14.08	0.00	0	0.00
DANZ	On 21/12/2012	Any day expiry			7.05340		7.05340	7.10510	7.10510		9.64	0.00	0	0.00
DANZ	On 21/12/2012	Any day expiry	7.25	Call	0.00000		0.00000	0.36270	0.00036	0.000	9.64	0.00	0	0.00
DANZ	On 21/12/2012	Any day expiry	7.25	Put	196.60000		0.19660	145.26270	0.14526	196.600	9.64	0.00	0	0.00
DANZ	On 21/12/2012	Any day expiry	7.26	Call	0.00000		0.00000	0.28430	0.00028	0.000	9.64	0.00	0	0.00
DANZ	On 21/12/2012	Any day expiry	7.26	Put	206.60000		0.20660	155.18430	0.15518	206.600	9.64	0.00	0	0.00
DANZ	On 21/12/2012	Any day expiry	7.27	Call	0.00000		0.00000	0.22400	0.00022	0.000	9.64	0.00	0	0.00
DANZ	On 21/12/2012	Any day expiry	7.27	Put	216.60000		0.21660	165.12400	0.16512	216.600	9.64	0.00	0	0.00
DAUS	On 27/12/2012	Any day expiry			8.57710		8.57710	8.51630	8.51630		11.15	0.00	0	0.00
DAUS	On 27/12/2012	Any day expiry	7.72	Call	857.10320		0.85710	796.30370	0.79630	857.103	21.40	0.00	0	0.00
DAUS	On 27/12/2012	Any day expiry	7.72	Put	0.00320		0.00000	0.00370	0.00000	0.003	21.40	0.00	0	0.00
DAUS	On 27/12/2012	Any day expiry	7.85	Call	727.10920		0.72711	666.31700	0.66632	727.109	19.38	0.00	0	0.00
DAUS	On 27/12/2012	Any day expiry	7.85	Put	0.00920		0.00001	0.01700	0.00002	0.009	19.38	0.00	0	0.00
DAUS	On 27/12/2012	Any day expiry	8.00	Call	577.14830		0.57715	516.40590	0.51641	577.148	17.49	0.00	0	0.00
DAUS	On 27/12/2012	Any day expiry	8.00	Put	0.04830		0.00005	0.10590	0.00011	0.048	17.49	0.00	0	7,530.00
DAUS	On 27/12/2012	Any day expiry	8.59	Call	43.19520		0.04320	26.38490	0.02638	43.195	11.25	0.00	0	0.00

Contract Details			Strike	Call / Put	MTM	Yield	MarkPrice	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
DAUS	On 27/12/2012	Any day expiry	8.59	Put	56.09520		0.05610	100.08490	0.10008	56.095	11.25	0.00	0	0.00
DAUS	On 27/12/2012	Any day expiry	8.72	Call	10.71150		0.01071	6.72480	0.00672	10.712	12.43	0.00	0	0.00
DAUS	On 27/12/2012	Any day expiry	8.72	Put	153.61150		0.15361	210.42480	0.21042	153.611	12.43	0.00	0	0.00
DAUS	On 27/12/2012	Any day expiry	9.02	Call	0.34370		0.00034	0.23090	0.00023	0.344	15.65	0.00	0	7,530.00
DAUS	On 27/12/2012	Any day expiry	9.02	Put	443.24370		0.44324	503.93090	0.50393	443.244	15.65	0.00	0	0.00
DAUS	On 27/12/2012	Any day expiry	8.49	Call	107.86980		0.10787	66.20680	0.06621	107.870	12.23	0.00	0	0.00
DAUS	On 27/12/2012	Any day expiry	8.49	Put	20.76980		0.02077	39.90680	0.03991	20.770	12.23	0.00	0	0.00
DAUS	On 27/12/2012	Any day expiry	8.50	Call	100.23020		0.10023	60.16110	0.06016	100.230	12.13	0.00	0	0.00
DAUS	On 27/12/2012	Any day expiry	8.50	Put	23.13020		0.02313	43.86110	0.04386	23.130	12.13	0.00	0	0.00
DAUS	On 27/12/2012	Any day expiry	8.51	Call	92.81530		0.09282	55.25980	0.05526	92.815	12.04	0.00	0	0.00
DAUS	On 27/12/2012	Any day expiry	8.51	Put	25.71530		0.02572	48.95980	0.04896	25.715	12.04	0.00	0	0.00
DAUS	On 29/01/2013	Any day expiry			8.61400		8.61400	8.55720	8.55720		12.14	0.00	0	0.00
DAUS	On 29/01/2013	Any day expiry	9.02	Call	36.92440		0.03692	30.10560	0.03011	36.924	14.53	0.00	0	6,625.00
DAUS	On 29/01/2013	Any day expiry	9.02	Put	442.92440		0.44292	492.90560	0.49291	442.924	14.53	0.00	0	0.00
DAUS	On 29/01/2013	Any day expiry	8.61	Call	139.01660		0.13902	116.63780	0.11664	139.017	12.20	0.00	0	0.00
DAUS	On 29/01/2013	Any day expiry	8.61	Put	135.01660		0.13502	169.43780	0.16944	135.017	12.20	0.00	0	0.00
DAUS	On 29/01/2013	Any day expiry	8.62	Call	134.74570		0.13475	112.95900	0.11296	134.746	12.26	0.00	0	0.00
DAUS	On 29/01/2013	Any day expiry	8.62	Put	140.74570		0.14075	175.75900	0.17576	140.746	12.26	0.00	0	0.00
DAUS	On 29/01/2013	Any day expiry	8.72	Call	98.06450		0.09806	81.57280	0.08157	98.065	12.83	0.00	0	0.00
DAUS	On 29/01/2013	Any day expiry	8.72	Put	204.06450		0.20406	244.37280	0.24437	204.065	12.83	0.00	0	0.00
DAUS	On 29/01/2013	Any day expiry	7.85	Call	766.82750		0.76683	711.69600	0.71170	766.828	13.91	0.00	0	0.00
DAUS	On 29/01/2013	Any day expiry	7.85	Put	2.82750		0.00283	4.49600	0.00450	2.828	13.91	0.00	0	0.00
DAUS	On 29/01/2013	Any day expiry	8.00	Call	620.26010		0.62026	566.63150	0.56663	620.260	13.17	0.00	0	0.00
DAUS	On 29/01/2013	Any day expiry	8.00	Put	6.26010		0.00626	9.43150	0.00943	6.260	13.17	0.00	0	6,625.00
DAUS	On 29/01/2013	Any day expiry	8.60	Call	143.40440		0.14340	120.42300	0.12042	143.404	12.14	0.00	0	0.00
DAUS	On 29/01/2013	Any day expiry	8.60	Put	129.40440		0.12940	163.22300	0.16322	129.404	12.14	0.00	0	0.00
DAUS	On 26/02/2013	Any day expiry			8.64740		8.64740	8.59070	8.59070		12.93	0.00	0	0.00
DAUS	On 26/02/2013	Any day expiry	8.72	Call	162.54160		0.16254	143.10900	0.14311	162.542	13.26	0.00	0	0.00

Contract Details			Strike	Call / Put	MTM	Yield	MarkPrice	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
DAUS	On 26/02/2013	Any day expiry	8.72	Put	235.14160		0.23514	272.40900	0.27241	235.142	13.26	0.00	0	0.00
DAUS	On 26/02/2013	Any day expiry	9.02	Call	83.13960		0.08314	73.03920	0.07304	83.140	14.66	0.00	0	6,245.00
DAUS	On 26/02/2013	Any day expiry	9.02	Put	455.73960		0.45574	502.33920	0.50234	455.740	14.66	0.00	0	0.00
DAUS	On 26/02/2013	Any day expiry	8.60	Call	214.11290		0.21411	186.97130	0.18697	214.113	12.86	0.00	0	0.00
DAUS	On 26/02/2013	Any day expiry	8.60	Put	166.71290		0.16671	196.27130	0.19627	166.713	12.86	0.00	0	0.00
DAUS	On 26/02/2013	Any day expiry	8.61	Call	209.07580		0.20908	182.88440	0.18288	209.076	12.87	0.00	0	0.00
DAUS	On 26/02/2013	Any day expiry	8.61	Put	171.67580		0.17168	202.18440	0.20218	171.676	12.87	0.00	0	0.00
DAUS	On 26/02/2013	Any day expiry	8.62	Call	204.12500		0.20413	178.87960	0.17888	204.125	12.88	0.00	0	0.00
DAUS	On 26/02/2013	Any day expiry	8.62	Put	176.72500		0.17672	208.17960	0.20818	176.725	12.88	0.00	0	0.00
DAUS	On 26/02/2013	Any day expiry	7.85	Call	806.21780		0.80622	752.64140	0.75264	806.218	13.36	0.00	0	0.00
DAUS	On 26/02/2013	Any day expiry	7.85	Put	8.81780		0.00882	11.94140	0.01194	8.818	13.36	0.00	0	0.00
DAUS	On 26/02/2013	Any day expiry	8.00	Call	664.39620		0.66440	612.99950	0.61300	664.396	12.98	0.00	0	0.00
DAUS	On 26/02/2013	Any day expiry	8.00	Put	16.99620		0.01700	22.29950	0.02230	16.996	12.98	0.00	0	6,245.00
DAUS	On 26/03/2013	Any day expiry			8.68030		8.68030	8.62330	8.62330		13.58	0.00	0	0.00
DAUS	On 26/03/2013	Any day expiry	9.06	Call	124.83250		0.12483	113.03930	0.11304	124.833	15.17	0.00	0	0.00
DAUS	On 26/03/2013	Any day expiry	9.06	Put	504.53250		0.50453	549.73930	0.54974	504.533	15.17	0.00	0	0.00
DAUS	On 26/03/2013	Any day expiry	9.02	Call	133.48990		0.13349	120.83990	0.12084	133.490	15.00	0.00	0	7,500.00
DAUS	On 26/03/2013	Any day expiry	9.02	Put	473.18990		0.47319	517.53990	0.51754	473.190	15.00	0.00	0	0.00
DAUS	On 26/03/2013	Any day expiry	9.04	Call	129.08190		0.12908	116.86760	0.11687	129.082	15.09	0.00	0	0.00
DAUS	On 26/03/2013	Any day expiry	9.04	Put	488.78190		0.48878	533.56760	0.53357	488.782	15.09	0.00	0	0.00
DAUS	On 26/03/2013	Any day expiry	9.05	Call	126.93770		0.12694	114.93580	0.11494	126.938	15.13	0.00	0	0.00
DAUS	On 26/03/2013	Any day expiry	9.05	Put	496.63770		0.49664	541.63580	0.54164	496.638	15.13	0.00	0	0.00
DAUS	On 26/03/2013	Any day expiry	8.00	Call	710.05550		0.71006	659.94620	0.65995	710.056	13.08	0.00	0	0.00
DAUS	On 26/03/2013	Any day expiry	8.00	Put	29.75550		0.02976	36.64620	0.03665	29.756	13.08	0.00	0	7,500.00
DAUS	On 26/04/2013	Any day expiry			8.71610		8.71610	8.65890	8.65890		14.02	0.00	0	0.00
DAUS	On 26/04/2013	Any day expiry	9.04	Call	183.57700		0.18358	167.90590	0.16791	183.577	15.37	0.00	0	0.00
DAUS	On 26/04/2013	Any day expiry	9.04	Put	507.47700		0.50748	549.00590	0.54901	507.477	15.37	0.00	0	0.00
DAUS	On 26/04/2013	Any day expiry	9.05	Call	181.09150		0.18109	165.63460	0.16563	181.092	15.41	0.00	0	0.00

Contract Details			Strike	Call / Put	MTM	Yield	MarkPrice	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
DAUS	On 26/04/2013	Any day expiry	9.05	Put	514.99150		0.51499	556.73460	0.55673	514.992	15.41	0.00	0	0.00
DAUS	On 26/04/2013	Any day expiry	9.06	Call	178.64330		0.17864	163.39970	0.16340	178.643	15.45	0.00	0	0.00
DAUS	On 26/04/2013	Any day expiry	9.06	Put	522.54330		0.52254	564.49970	0.56450	522.543	15.45	0.00	0	0.00
DAUS	On 26/04/2013	Any day expiry	8.00	Call	762.41660		0.76242	712.53340	0.71253	762.417	13.42	0.00	0	0.00
DAUS	On 26/04/2013	Any day expiry	8.00	Put	46.31660		0.04632	53.63340	0.05363	46.317	13.42	0.00	0	7,500.00
DAUS	On 26/04/2013	Any day expiry	9.02	Call	188.66370		0.18866	172.55190	0.17255	188.664	15.29	0.00	0	7,500.00
DAUS	On 26/04/2013	Any day expiry	9.02	Put	492.56370		0.49256	533.65190	0.53365	492.564	15.29	0.00	0	0.00
DAUS	On 22/07/2013	Any day expiry			8.81620		8.81620	8.75860	8.75860		14.81	0.00	0	0.00
DAUS	On 22/07/2013	Any day expiry	9.80	Call	167.50440		0.16750	157.16750	0.15717	167.504	18.27	0.00	0	2,800.00
DAUS	On 22/07/2013	Any day expiry	9.80	Put	1,151.30440		1.15130	1,198.56750	1.19857	1,151.304	18.27	0.00	0	0.00
DAUS	On 22/07/2013	Any day expiry	9.19	Call	280.41360		0.28041	262.28070	0.26228	280.414	16.14	0.00	0	0.00
DAUS	On 22/07/2013	Any day expiry	9.19	Put	654.21360		0.65421	693.68070	0.69368	654.214	16.14	0.00	0	0.00
DAUS	On 22/07/2013	Any day expiry	9.20	Call	277.85610		0.27786	259.89880	0.25990	277.856	16.17	0.00	0	0.00
DAUS	On 22/07/2013	Any day expiry	9.20	Put	661.65610		0.66166	701.29880	0.70130	661.656	16.17	0.00	0	1,400.00
DAUS	On 22/07/2013	Any day expiry	9.21	Call	275.32670		0.27533	257.57130	0.25757	275.327	16.21	0.00	0	0.00
DAUS	On 22/07/2013	Any day expiry	9.21	Put	669.12670		0.66913	708.97130	0.70897	669.127	16.21	0.00	0	0.00
DAUS	On 26/08/2013	Any day expiry			8.85610		8.85610	8.79830	8.79830		15.10	0.00	0	0.00
DAUS	On 26/08/2013	Any day expiry	9.30	Call	302.86930		0.30287	285.25160	0.28525	302.869	16.54	0.00	0	0.00
DAUS	On 26/08/2013	Any day expiry	9.30	Put	746.76930		0.74677	786.95160	0.78695	746.769	16.54	0.00	0	0.00
DAUS	On 26/08/2013	Any day expiry	9.31	Call	300.46110		0.30046	282.99360	0.28299	300.461	16.58	0.00	0	0.00
DAUS	On 26/08/2013	Any day expiry	9.31	Put	754.36110		0.75436	794.69360	0.79469	754.361	16.58	0.00	0	0.00
DAUS	On 26/08/2013	Any day expiry	9.84	Call	201.64290		0.20164	190.37190	0.19037	201.643	18.31	0.00	0	4,400.00
DAUS	On 26/08/2013	Any day expiry	9.84	Put	1,185.54290		1.18554	1,232.07190	1.23207	1,185.543	18.31	0.00	0	0.00
DAUS	On 26/08/2013	Any day expiry	9.24	Call	317.89130		0.31789	299.29660	0.29930	317.891	16.35	0.00	0	0.00
DAUS	On 26/08/2013	Any day expiry	9.24	Put	701.79130		0.70179	740.99660	0.74100	701.791	16.35	0.00	0	2,200.00
DAUS	On 26/08/2013	Any day expiry	9.29	Call	305.30500		0.30531	287.53290	0.28753	305.305	16.51	0.00	0	0.00
DAUS	On 26/08/2013	Any day expiry	9.29	Put	739.20500		0.73921	779.23290	0.77923	739.205	16.51	0.00	0	0.00
DAUS	On 23/09/2013	Any day expiry			8.88790		8.88790	8.83010	8.83010		15.32	0.00	0	0.00

Contract Details			Strike	Call / Put	MTM	Yield	MarkPrice	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
DAUS	On 23/09/2013	Any day expiry	9.31	Call	338.72650		0.33873	320.74520	0.32075	338.727	16.58	0.00	0	0.00
DAUS	On 23/09/2013	Any day expiry	9.31	Put	760.82650		0.76083	800.64520	0.80065	760.826	16.58	0.00	0	0.00
DAUS	On 23/09/2013	Any day expiry	9.88	Call	227.19420		0.22719	215.73180	0.21573	227.194	18.36	0.00	0	2,400.00
DAUS	On 23/09/2013	Any day expiry	9.88	Put	1,219.29420		1.21929	1,265.63180	1.26563	1,219.294	18.36	0.00	0	0.00
DAUS	On 23/09/2013	Any day expiry	9.28	Call	346.40200		0.34640	327.96760	0.32797	346.402	16.49	0.00	0	0.00
DAUS	On 23/09/2013	Any day expiry	9.28	Put	738.50200		0.73850	777.86760	0.77787	738.502	16.49	0.00	0	1,200.00
DAUS	On 23/09/2013	Any day expiry	9.29	Call	343.81700		0.34382	325.53780	0.32554	343.817	16.52	0.00	0	0.00
DAUS	On 23/09/2013	Any day expiry	9.29	Put	745.91700		0.74592	785.43780	0.78544	745.917	16.52	0.00	0	0.00
DAUS	On 23/09/2013	Any day expiry	9.30	Call	341.25950		0.34126	323.12840	0.32313	341.259	16.55	0.00	0	0.00
DAUS	On 23/09/2013	Any day expiry	9.30	Put	753.35950		0.75336	793.02840	0.79303	753.359	16.55	0.00	0	0.00
EL28	On 07/02/2013	Bond Future			113.87858		113.87858	113.85703	113.85703			0.00	0	0.00
EL28	On 07/02/2013	Bond Future	112.99	Call	888.58000		0.88858	867.03000	0.86703	888.580		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	878.58000		0.87858	857.03000	0.85703	878.580		0.00	0	0.00
EL28	On 07/02/2013	Bond Future	113.00	Put	0.00000		0.00000	0.00000	0.00000	0.000		0.00	0	0.00
EL28	On 07/02/2013	Bond Future	113.01	Call	868.58000		0.86858	847.03000	0.84703	868.580		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			8.64325		92.18657	8.62389	92.35600			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	909.36000		0.90936	739.93000	0.73993	909.360		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	820.67000		0.82067	651.24000	0.65124	820.670		0.00	0	0.00

Contract Details			Strike	Call / Put	MTM Yield	MarkPrice	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
ES33	On 07/02/2013	Bond Future	8.56	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	732.11000	0.73211	562.68000	0.56268	732.110		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			437.60600	437.60600	437.92700	437.92700			0.00	0	335.00
GOVI	On 07/02/2013	GOVI	432.99	Call	46,160.00000	4.61600	49,370.00000	4.93700	46,160.000		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	46,060.00000	4.60600	49,270.00000	4.92700	46,060.000		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	45,960.00000	4.59600	49,170.00000	4.91700	45,960.000		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			443.10200	443.10200	443.42600	443.42600			0.00	0	0.00
GOVI	On 02/05/2013	GOVI	432.99	Call	101,120.00000	10.11200	104,360.00000	10.43600	101,120.000		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	101,020.00000	10.10200	104,260.00000	10.42600	101,020.000		0.00	0	0.00
GOVI	On 02/05/2013	GOVI	433.00	Put	0.00000	0.00000	0.00000	0.00000	0.000		0.00	0	0.00
GOVI	On 02/05/2013	GOVI	433.01	Call	100,920.00000	10.09200	104,160.00000	10.41600	100,920.000		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			200.06200	200.06200	200.25600	200.25600			0.00	0	610.00
IGOV	On 02/05/2013	Index Future			202.57500	202.57500	202.77000	202.77000			0.00	0	0.00
ILBI	On 07/02/2013	Index Future			542.77700	542.77700	542.84000	542.84000			0.00	0	183.00
J157	On 15/09/2015	Interest Rate Swap			8.82200	0.02000	8.82200	-0.02000		15.00	0.00	0	0.00
J186	On 21/12/2026	Interest Rate Swap			8.68300	0.10773	8.68300	0.10773		15.00	0.00	0	0.00
J201	On 22/12/2014	Interest Rate Swap			8.65500	0.05139	8.65500	0.05139		15.00	0.00	0	0.00

Contract Details			Strike	Call / Put	MTM	Yield	MarkPrice	Previous MTM	Previous Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
J203	On 15/09/2017	Interest Rate Swap			8.97500		0.08468	8.97500	0.08468		15.00		0.00	0	0.00
J204	On 21/12/2018	Interest Rate Swap			8.96200		0.09581	8.96200	0.09581		15.00		0.00	0	0.00
J207	On 15/01/2020	Interest Rate Swap			8.99700		0.06909	8.99700	0.06909		15.00		0.00	0	0.00
JIBAR FUTURE	On 16/01/2013	Jibar Tradeable Future			4.28000		95.72000	4.31000	95.69000				0.00	0	0.00
JIBAR FUTURE	On 20/02/2013	Jibar Tradeable Future			4.99000		95.01000	4.99000	95.01000				0.00	0	0.00
JIBAR FUTURE	On 20/03/2013	Jibar Tradeable Future			4.95000		95.05000	4.97000	95.03000				0.00	0	1,000.00
JIBAR FUTURE	On 17/04/2013	Jibar Tradeable Future			4.93000		95.07000	4.92000	95.08000				0.00	0	0.00
JIBAR FUTURE	On 15/05/2013	Jibar Tradeable Future			4.89000		95.11000	4.88000	95.12000				0.00	0	0.00
JIBAR FUTURE	On 19/06/2013	Jibar Tradeable Future			4.88000		95.12000	4.87000	95.13000				0.00	0	500.00
JIBAR FUTURE	On 18/09/2013	Jibar Tradeable Future			4.89000		95.11000	4.88000	95.12000				0.00	0	2,200.00
JIBAR FUTURE	On 18/12/2013	Jibar Tradeable Future			4.94000		95.06000	4.92000	95.08000				0.00	0	2,000.00
JIBAR FUTURE	On 19/03/2014	Jibar Tradeable Future			5.03000		94.97000	5.01000	94.99000				0.00	0	1,000.00
JIBAR FUTURE	On 18/06/2014	Jibar Tradeable Future			5.15000		94.85000	5.13000	94.87000				0.00	0	800.00
JIBAR FUTURE	On 17/09/2014	Jibar Tradeable Future			5.28000		94.72000	5.26000	94.74000				0.00	0	0.00
JIBAR FUTURE	On 17/12/2014	Jibar Tradeable Future			5.41000		94.59000	5.38000	94.62000				0.00	0	0.00
NZ\$ / R	On 18/03/2013	Foreign Exchange Future			7.10950		7.10950	7.16220	7.16220		9.04		0.00	0	0.00
NZ\$ / R	On 18/03/2013	Foreign Exchange Future	6.89	Call	266.06370		0.26606	308.33410	0.30833	266.064	9.34		0.00	0	0.00
NZ\$ / R	On 18/03/2013	Foreign Exchange Future	6.89	Put	46.56370		0.04656	36.13410	0.03613	46.564	9.34		0.00	0	0.00
NZ\$ / R	On 18/03/2013	Foreign Exchange Future	6.90	Call	258.48520		0.25849	300.29190	0.30029	258.485	9.33		0.00	0	0.00
NZ\$ / R	On 18/03/2013	Foreign Exchange Future	6.90	Put	48.98520		0.04899	38.09190	0.03809	48.985	9.33		0.00	0	0.00
NZ\$ / R	On 18/03/2013	Foreign Exchange Future	6.91	Call	251.00490		0.25100	292.33390	0.29233	251.005	9.31		0.00	0	0.00
NZ\$ / R	On 18/03/2013	Foreign Exchange Future	6.91	Put	51.50490		0.05150	40.13390	0.04013	51.505	9.31		0.00	0	0.00
NZ\$ / R	On 14/06/2013	Foreign Exchange Future			7.15280		7.15280	7.20670	7.20670		11.11		0.00	0	0.00
NZ\$ / R	On 14/06/2013	Foreign Exchange Future	7.34	Call	153.59110		0.15359	170.82020	0.17082	153.591	11.77		0.00	0	0.00
NZ\$ / R	On 14/06/2013	Foreign Exchange Future	7.34	Put	340.79110		0.34079	304.12020	0.30412	340.791	11.77		0.00	0	0.00

Contract Details			Strike	Call / Put	MTM	Yield	MarkPrice	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
NZ\$ / R	On 14/06/2013	Foreign Exchange Future	7.35	Call	150.67890		0.15068	167.59600	0.16760	150.679	11.80	0.00	0	0.00
NZ\$ / R	On 14/06/2013	Foreign Exchange Future	7.35	Put	347.87890		0.34788	310.89600	0.31090	347.879	11.80	0.00	0	0.00
NZ\$ / R	On 14/06/2013	Foreign Exchange Future	7.36	Call	147.82240		0.14782	164.43230	0.16443	147.822	11.84	0.00	0	0.00
NZ\$ / R	On 14/06/2013	Foreign Exchange Future	7.36	Put	355.02240		0.35502	317.73230	0.31773	355.022	11.84	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			6.76177		110.64816	6.75726	110.68213			0.00	0	1,630.00
R023	On 07/02/2013	Bond Future	7.04	Call	2,069.43000		2.06943	2,103.40000	2.10340	2,069.430		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	2,142.85000		2.14285	2,176.82000	2.17682	2,142.850		0.00	0	0.00
R023	On 07/02/2013	Bond Future	7.05	Put	0.00000		0.00000	0.00000	0.00000	0.000		0.00	0	0.00
R023	On 07/02/2013	Bond Future	7.06	Call	2,216.20000		2.21620	2,250.17000	2.25017	2,216.200		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			6.80984		108.06780	6.80524	108.10172			0.00	0	2.00
R023	On 02/05/2013	Bond Future	7.04	Call	1,680.00000		1.68000	1,713.92000	1.71392	1,680.000		0.00	0	0.00
R023	On 02/05/2013	Bond Future	7.04	Put	0.00000		0.00000	0.00000	0.00000	0.000		0.00	0	0.00
R023	On 02/05/2013	Bond Future	7.05	Call	1,752.22000		1.75222	1,786.14000	1.78614	1,752.220		0.00	0	0.00
R023	On 02/05/2013	Bond Future	7.05	Put	0.00000		0.00000	0.00000	0.00000	0.000		0.00	0	0.00
R023	On 02/05/2013	Bond Future	7.06	Call	1,824.38000		1.82438	1,858.30000	1.85830	1,824.380		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			6.86024		109.50840	6.85535	109.54363			0.00	0	0.00
R023	On 01/08/2013	Bond Future	7.29	Call	3,038.58000		3.03858	3,073.81000	3.07381	3,038.580		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	3,107.95000		3.10795	3,143.18000	3.14318	3,107.950		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	3,177.26000		3.17726	3,212.49000	3.21249	3,177.260		0.00	0	0.00
R023	On 01/08/2013	Bond Future	7.31	Put	0.00000		0.00000	0.00000	0.00000	0.000		0.00	0	0.00

Contract Details			Strike	Call / Put	MTM	Yield	MarkPrice	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
R157	On 07/02/2013	Bond Future			5.29187		125.17581	5.28664	125.18982		1.97	0.00	0	7,617.00
R157	On 07/02/2013	Bond Future	6.28	Call	2,610.46000		2.61046	2,624.51000	2.62451	2,610.460	2.09	0.00	0	0.00
R157	On 07/02/2013	Bond Future	6.28	Put	0.78000		0.00078	0.82000	0.00082	0.780	2.09	0.00	0	0.00
R157	On 07/02/2013	Bond Future	6.50	Call	3,180.80000		3.18080	3,194.82000	3.19482	3,180.800	2.12	0.00	0	0.00
R157	On 07/02/2013	Bond Future	6.50	Put	0.10000		0.00010	0.11000	0.00011	0.100	2.12	0.00	0	0.00
R157	On 07/02/2013	Bond Future	6.70	Call	3,696.72000		3.69672	3,710.73000	3.71073	3,696.720	2.12	0.00	0	0.00
R157	On 07/02/2013	Bond Future	6.70	Put	0.01000		0.00001	0.01000	0.00001	0.010	2.12	0.00	0	0.00
R157	On 07/02/2013	Bond Future	6.75	Call	3,825.26000		3.82526	3,839.27000	3.83927	3,825.260	2.12	0.00	0	0.00
R157	On 07/02/2013	Bond Future	6.75	Put	0.01000		0.00001	0.01000	0.00001	0.010	2.12	0.00	0	0.00
R157	On 07/02/2013	Bond Future	6.80	Call	3,953.61000		3.95361	3,967.62000	3.96762	3,953.610	2.12	0.00	0	0.00
R157	On 07/02/2013	Bond Future	6.80	Put	0.00000		0.00000	0.00000	0.00000	0.000	2.12	0.00	0	0.00
R157	On 02/05/2013	Bond Future			5.29332		119.88185	5.28772	119.89549		2.02	0.00	0	13,141.00
R157	On 02/05/2013	Bond Future	5.35	Call	648.82000		0.64882	658.39000	0.65839	648.820	2.01	0.00	0	0.00
R157	On 02/05/2013	Bond Future	5.35	Put	510.79000		0.51079	506.72000	0.50672	510.790	2.01	0.00	0	0.00
R157	On 02/05/2013	Bond Future	5.36	Call	662.22000		0.66222	671.88000	0.67188	662.220	2.01	0.00	0	0.00
R157	On 02/05/2013	Bond Future	5.36	Put	499.86000		0.49986	495.88000	0.49588	499.860	2.01	0.00	0	0.00
R157	On 02/05/2013	Bond Future	5.34	Call	635.58000		0.63558	645.06000	0.64506	635.580	2.01	0.00	0	0.00
R157	On 02/05/2013	Bond Future	5.34	Put	521.89000		0.52189	517.73000	0.51773	521.890	2.01	0.00	0	0.00
R157	On 07/11/2013	Bond Future			5.28356		116.37066	5.27607	116.38486		1.85	0.00	0	0.00
R157	On 07/11/2013	Bond Future	5.60	Call	1,142.30000		1.14230	1,152.31000	1.15231	1,142.300	1.86	0.00	0	0.00
R157	On 07/11/2013	Bond Future	5.60	Put	544.64000		0.54464	540.45000	0.54045	544.640	1.86	0.00	0	0.00
R157	On 07/11/2013	Bond Future	5.61	Call	1,154.28000		1.15428	1,164.34000	1.16434	1,154.280	1.86	0.00	0	0.00
R157	On 07/11/2013	Bond Future	5.61	Put	537.80000		0.53780	533.66000	0.53366	537.800	1.86	0.00	0	0.00
R157	On 07/11/2013	Bond Future	5.59	Call	1,130.39000		1.13039	1,140.35000	1.14035	1,130.390	1.86	0.00	0	0.00
R157	On 07/11/2013	Bond Future	5.59	Put	551.55000		0.55155	547.31000	0.54731	551.550	1.86	0.00	0	0.00
R157	On 15/09/2015	Price Contribution			100.00000		100.00000	100.00000	100.00000			0.00	0	0.00
R157/R201	On 15/09/2015	Price Contribution			100.00000		100.00000	100.00000	100.00000			0.00	0	0.00

Contract Details			Strike	Call / Put	MTM	Yield	MarkPrice	Previous MTM	Previous Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
R157/R206	On 15/09/2015	Price Contribution			100.00000		100.00000	100.00000	100.00000				0.00	0	0.00
R186	On 07/02/2013	Bond Future			7.23964		129.73142	7.21996	129.93453		12.36		0.00	0	53,454.00
R186	On 07/02/2013	Bond Future	7.00	Call	1,284.24000		1.28424	1,377.31000	1.37731	1,284.240	12.27		0.00	0	10,300.00
R186	On 07/02/2013	Bond Future	7.00	Put	3,788.23000		3.78823	3,678.19000	3.67819	3,788.230	12.27		0.00	0	0.00
R186	On 07/02/2013	Bond Future	7.25	Call	2,372.41000		2.37241	2,502.68000	2.50268	2,372.410	12.36		0.00	0	670.00
R186	On 07/02/2013	Bond Future	7.25	Put	2,265.67000		2.26567	2,192.83000	2.19283	2,265.670	12.36		0.00	0	0.00
R186	On 07/02/2013	Bond Future	7.50	Call	3,881.94000		3.88194	4,043.36000	4.04336	3,881.940	12.51		0.00	0	575.00
R186	On 07/02/2013	Bond Future	7.50	Put	1,236.70000		1.23670	1,195.01000	1.19501	1,236.700	12.51		0.00	0	0.00
R186	On 07/02/2013	Bond Future	8.55	Call	12,599.33000		12.59933	12,801.85000	12.80185	12,599.330	12.96		0.00	0	0.00
R186	On 07/02/2013	Bond Future	8.55	Put	30.98000		0.03098	30.39000	0.03039	30.980	12.96		0.00	0	0.00
R186	On 07/02/2013	Bond Future	8.45	Call	11,720.72000		11.72072	11,922.77000	11.92277	11,720.720	12.96		0.00	0	0.00
R186	On 07/02/2013	Bond Future	8.45	Put	48.58000		0.04858	47.52000	0.04752	48.580	12.96		0.00	0	0.00
R186	On 07/02/2013	Bond Future	8.47	Call	11,896.64000		11.89664	12,098.80000	12.09880	11,896.640	12.96		0.00	0	0.00
R186	On 07/02/2013	Bond Future	8.47	Put	44.47000		0.04447	43.52000	0.04352	44.470	12.96		0.00	0	0.00
R186	On 07/02/2013	Bond Future	8.50	Call	12,160.37000		12.16037	12,362.69000	12.36269	12,160.370	12.96		0.00	0	0.00
R186	On 07/02/2013	Bond Future	8.50	Put	38.89000		0.03889	38.10000	0.03810	38.890	12.96		0.00	0	0.00
R186	On 07/02/2013	Bond Future	7.75	Call	5,726.22000		5.72622	5,908.83000	5.90883	5,726.220	12.66		0.00	0	1,000.00
R186	On 07/02/2013	Bond Future	7.75	Put	612.41000		0.61241	591.91000	0.59191	612.410	12.66		0.00	0	0.00
R186	On 07/02/2013	Bond Future	8.00	Call	7,789.80000		7.78980	7,984.33000	7.98433	7,789.800	12.81		0.00	0	0.00
R186	On 07/02/2013	Bond Future	8.00	Put	275.16000		0.27516	266.58000	0.26658	275.160	12.81		0.00	0	150.00
R186	On 07/02/2013	Bond Future	8.32	Call	10,576.83000		10.57683	10,777.80000	10.77780	10,576.830	12.96		0.00	0	0.00
R186	On 07/02/2013	Bond Future	8.32	Put	84.61000		0.08461	82.47000	0.08247	84.610	12.96		0.00	0	2,000.00
R186	On 02/05/2013	Bond Future			7.29718		131.29386	7.27694	131.49894		12.58		0.00	0	12.00
R186	On 02/05/2013	Bond Future	7.41	Call	4,528.76000		4.52876	4,659.33000	4.65933	4,528.760	12.55		0.00	0	0.00
R186	On 02/05/2013	Bond Future	7.41	Put	3,394.00000		3.39400	3,319.49000	3.31949	3,394.000	12.55		0.00	0	0.00
R186	On 02/05/2013	Bond Future	7.39	Call	4,421.47000		4.42147	4,550.44000	4.55044	4,421.470	12.55		0.00	0	0.00
R186	On 02/05/2013	Bond Future	7.39	Put	3,486.84000		3.48684	3,410.73000	3.41073	3,486.840	12.55		0.00	0	0.00
R186	On 02/05/2013	Bond Future	7.40	Call	4,474.95000		4.47495	4,604.72000	4.60472	4,474.950	12.55		0.00	0	0.00

Contract Details			Strike	Call / Put	MTM Yield	MarkPrice	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
R186	On 02/05/2013	Bond Future	7.40	Put	3,440.20000	3.44020	3,364.89000	3.36489	3,440.200	12.55	0.00	0	0.00
R186	On 07/11/2013	Bond Future			7.43088	129.54394	7.40918	129.75475		13.31	0.00	0	0.00
R186	On 07/11/2013	Bond Future	8.16	Call	10,427.68000	10.42768	10,581.90000	10.58190	10,427.680	13.71	0.00	0	0.00
R186	On 07/11/2013	Bond Future	8.16	Put	3,621.17000	3.62117	3,564.58000	3.56458	3,621.170	13.71	0.00	0	0.00
R186	On 07/11/2013	Bond Future	8.75	Call	14,082.33000	14.08233	14,256.77000	14.25677	14,082.330	13.91	0.00	0	0.00
R186	On 07/11/2013	Bond Future	8.75	Put	2,140.96000	2.14096	2,104.59000	2.10459	2,140.960	13.91	0.00	0	130.00
R186	On 07/11/2013	Bond Future	8.14	Call	10,308.02000	10.30802	10,461.45000	10.46145	10,308.020	13.69	0.00	0	0.00
R186	On 07/11/2013	Bond Future	8.14	Put	3,681.25000	3.68125	3,623.87000	3.62387	3,681.250	13.69	0.00	0	0.00
R186	On 07/11/2013	Bond Future	8.15	Call	10,367.79000	10.36779	10,521.62000	10.52162	10,367.790	13.70	0.00	0	0.00
R186	On 07/11/2013	Bond Future	8.15	Put	3,651.10000	3.65110	3,594.12000	3.59412	3,651.100	13.70	0.00	0	0.00
R186	On 21/12/2026	Price Contribution			100.00000	100.00000	100.00000	100.00000			0.00	0	0.00
R186/R157	On 21/12/2026	Price Contribution			100.00000	100.00000	100.00000	100.00000			0.00	0	0.00
R186/R207	On 21/12/2026	Price Contribution			100.00000	100.00000	100.00000	100.00000			0.00	0	0.00
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			217.85001	217.85001	217.82624	217.82624			0.00	0	154.00
R189	On 07/02/2013	Bond Future	212.99	Call	4,860.01000	4.86001	4,836.24000	4.83624	4,860.010		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	4,850.01000	4.85001	4,826.24000	4.82624	4,850.010		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	4,840.01000	4.84001	4,816.24000	4.81624	4,840.010		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			286.72935	286.72935	287.95217	287.95217			0.00	0	2,633.00
R197	On 07/02/2013	Bond Future	278.99	Call	7,739.35000	7.73935	8,962.17000	8.96217	7,739.350		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

Contract Details			Strike	Call / Put	MTM	Yield	MarkPrice	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
R197	On 07/02/2013	Bond Future	279.00	Call	7,729.35000		7.72935	8,952.17000	8.95217	7,729.350		0.00	0	0.00
R197	On 07/02/2013	Bond Future	279.00	Put	0.00000		0.00000	0.00000	0.00000	0.000		0.00	0	0.00
R197	On 07/02/2013	Bond Future	279.01	Call	7,719.35000		7.71935	8,942.17000	8.94217	7,719.350		0.00	0	0.00
R197	On 07/02/2013	Bond Future	279.01	Put	0.00000		0.00000	0.00000	0.00000	0.000		0.00	0	0.00
R197	On 02/05/2013	Bond Future			290.33122		290.33122	291.56840	291.56840			0.00	0	40.00
R197	On 02/05/2013	Bond Future	282.39	Call	7,941.22000		7.94122	9,178.40000	9.17840	7,941.220		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	7,931.22000		7.93122	9,168.40000	9.16840	7,931.220		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	7,921.22000		7.92122	9,158.40000	9.15840	7,921.220		0.00	0	0.00
R197	On 02/05/2013	Bond Future	282.41	Put	0.00000		0.00000	0.00000	0.00000	0.000		0.00	0	0.00
R197	On 07/12/2023	Price Contribution			100.00000		100.00000	100.00000	100.00000			0.00	0	0.00
R201	On 07/02/2013	Bond Future			4.98985		107.84482	4.93573	107.94377		1.38	0.00	0	1,540.00
R201	On 07/02/2013	Bond Future	4.98	Call	206.14000		0.20614	260.21000	0.26021	206.140		0.00	0	0.00
R201	On 07/02/2013	Bond Future	4.98	Put	224.14000		0.22414	179.26000	0.17926	224.140		0.00	0	0.00
R201	On 07/02/2013	Bond Future	5.60	Call	1,112.69000		1.11269	1,209.88000	1.20988	1,112.690		0.00	0	0.00
R201	On 07/02/2013	Bond Future	5.60	Put	5.33000		0.00533	3.57000	0.00357	5.330		0.00	0	0.00
R201	On 07/02/2013	Bond Future	6.20	Call	2,181.62000		2.18162	2,280.57000	2.28057	2,181.620		0.00	0	0.00
R201	On 07/02/2013	Bond Future	6.20	Put	0.01000		0.00001	0.01000	0.00001	0.010		0.00	0	0.00
R201	On 07/02/2013	Bond Future	6.25	Call	2,270.49000		2.27049	2,369.43000	2.36943	2,270.490		0.00	0	0.00
R201	On 07/02/2013	Bond Future	6.25	Put	0.01000		0.00001	0.00000	0.00000	0.010		0.00	0	0.00
R201	On 07/02/2013	Bond Future	6.30	Call	2,359.25000		2.35925	2,458.20000	2.45820	2,359.250		0.00	0	0.00
R201	On 07/02/2013	Bond Future	6.30	Put	0.00000		0.00000	0.00000	0.00000	0.000		0.00	0	0.00
R201	On 02/05/2013	Bond Future			4.94913		109.14371	4.88703	109.24338		1.22	0.00	0	4.00
R201	On 02/05/2013	Bond Future	4.05	Call	8.23000		0.00823	11.76000	0.01176	8.230		0.00	0	0.00
R201	On 02/05/2013	Bond Future	4.05	Put	1,463.77000		1.46377	1,367.63000	1.36763	1,463.770		0.00	0	0.00
R201	On 02/05/2013	Bond Future	4.06	Call	8.75000		0.00875	12.46000	0.01246	8.750		0.00	0	0.00
R201	On 02/05/2013	Bond Future	4.06	Put	1,447.95000		1.44795	1,351.99000	1.35199	1,447.950		0.00	0	0.00

Contract Details			Strike	Call / Put	MTM	Yield	MarkPrice	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
R201	On 02/05/2013	Bond Future	4.04	Call	7.75000		0.00775	11.10000	0.01110	7.750	1.15	0.00	0	0.00
R201	On 02/05/2013	Bond Future	4.04	Put	1,479.62000		1.47962	1,383.30000	1.38330	1,479.620	1.15	0.00	0	0.00
R201	On 07/11/2013	Bond Future			4.76706		107.67802	4.67392	107.78059		1.03	0.00	0	0.00
R201	On 07/11/2013	Bond Future	4.80	Call	434.85000		0.43485	490.39000	0.49039	434.850	1.03	0.00	0	0.00
R201	On 07/11/2013	Bond Future	4.80	Put	398.61000		0.39861	351.58000	0.35158	398.610	1.03	0.00	0	0.00
R201	On 07/11/2013	Bond Future	4.81	Call	440.90000		0.44090	496.88000	0.49688	440.900	1.04	0.00	0	0.00
R201	On 07/11/2013	Bond Future	4.81	Put	393.66000		0.39366	347.07000	0.34707	393.660	1.04	0.00	0	0.00
R201	On 07/11/2013	Bond Future	4.79	Call	428.84000		0.42884	483.96000	0.48396	428.840	1.03	0.00	0	0.00
R201	On 07/11/2013	Bond Future	4.79	Put	403.60000		0.40360	356.15000	0.35615	403.600	1.03	0.00	0	0.00
R201	On 22/12/2014	Price Contribution			100.00000		100.00000	100.00000	100.00000			0.00	0	0.00
R201/R206	On 22/12/2014	Price Contribution			100.00000		100.00000	100.00000	100.00000			0.00	0	0.00
R202	On 07/02/2013	Bond Future			217.48101		217.48101	217.09811	217.09811			6,524,430.30	30	51,536.00
R202	On 07/02/2013	Bond Future	204.99	Call	12,491.01000		12.49101	12,108.11000	12.10811	12,491.010		0.00	0	0.00
R202	On 07/02/2013	Bond Future	204.99	Put	0.00000		0.00000	0.00000	0.00000	0.000		0.00	0	0.00
R202	On 07/02/2013	Bond Future	205.00	Call	12,481.01000		12.48101	12,098.11000	12.09811	12,481.010		0.00	0	0.00
R202	On 07/02/2013	Bond Future	205.00	Put	0.00000		0.00000	0.00000	0.00000	0.000		0.00	0	0.00
R202	On 07/02/2013	Bond Future	205.01	Call	12,471.01000		12.47101	12,088.11000	12.08811	12,471.010		0.00	0	0.00
R202	On 07/02/2013	Bond Future	205.01	Put	0.00000		0.00000	0.00000	0.00000	0.000		0.00	0	0.00
R202	On 02/05/2013	Bond Future			220.21301		220.21301	219.82476	219.82476			0.00	0	1.00
R202	On 02/05/2013	Bond Future	211.04	Call	9,173.01000		9.17301	8,784.76000	8.78476	9,173.010		0.00	0	0.00
R202	On 02/05/2013	Bond Future	211.04	Put	0.00000		0.00000	0.00000	0.00000	0.000		0.00	0	0.00
R202	On 02/05/2013	Bond Future	211.05	Call	9,163.01000		9.16301	8,774.76000	8.77476	9,163.010		0.00	0	0.00
R202	On 02/05/2013	Bond Future	211.05	Put	0.00000		0.00000	0.00000	0.00000	0.000		0.00	0	0.00
R202	On 02/05/2013	Bond Future	211.06	Call	9,153.01000		9.15301	8,764.76000	8.76476	9,153.010		0.00	0	0.00
R202	On 02/05/2013	Bond Future	211.06	Put	0.00000		0.00000	0.00000	0.00000	0.000		0.00	0	0.00
R202	On 07/12/2033	Price Contribution			100.00000		100.00000	100.00000	100.00000			0.00	0	0.00

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			5.75603		113.33751	5.75122	113.35780		4.20	11,333,751.00	100	19,398.00
R203	On 07/02/2013	Bond Future	5.54	Call	315.88000		0.31588	328.08000	0.32808	315.880	4.12	0.00	0	10,000.00
R203	On 07/02/2013	Bond Future	5.54	Put	1,231.69000		1.23169	1,223.60000	1.22360	1,231.690	4.12	0.00	0	0.00
R203	On 07/02/2013	Bond Future	6.11	Call	1,667.71000		1.66771	1,689.01000	1.68901	1,667.710	4.23	0.00	0	12,600.00
R203	On 07/02/2013	Bond Future	6.11	Put	187.01000		0.18701	188.02000	0.18802	187.010	4.23	0.00	0	3,254.00
R203	On 07/02/2013	Bond Future	6.45	Call	2,916.69000		2.91669	2,937.86000	2.93786	2,916.690	4.32	0.00	0	0.00
R203	On 07/02/2013	Bond Future	6.45	Put	36.61000		0.03661	37.49000	0.03749	36.610	4.32	0.00	0	0.00
R203	On 07/02/2013	Bond Future	6.94	Call	4,859.98000		4.85998	4,880.39000	4.88039	4,859.980	4.44	0.00	0	0.00
R203	On 07/02/2013	Bond Future	6.94	Put	1.78000		0.00178	1.90000	0.00190	1.780	4.44	0.00	0	0.00
R203	On 07/02/2013	Bond Future	7.15	Call	5,692.61000		5.69261	5,712.93000	5.71293	5,692.610	4.46	0.00	0	0.00
R203	On 07/02/2013	Bond Future	7.15	Put	0.35000		0.00035	0.38000	0.00038	0.350	4.46	0.00	0	0.00
R203	On 07/02/2013	Bond Future	6.50	Call	3,111.91000		3.11191	3,132.96000	3.13296	3,111.910	4.33	0.00	0	0.00
R203	On 07/02/2013	Bond Future	6.50	Put	27.91000		0.02791	28.67000	0.02867	27.910	4.33	0.00	0	0.00
R203	On 07/02/2013	Bond Future	6.55	Call	3,308.49000		3.30849	3,329.44000	3.32944	3,308.490	4.34	0.00	0	0.00
R203	On 07/02/2013	Bond Future	6.55	Put	21.04000		0.02104	21.70000	0.02170	21.040	4.34	0.00	0	0.00
R203	On 07/02/2013	Bond Future	6.65	Call	3,704.59000		3.70459	3,725.34000	3.72534	3,704.590	4.37	0.00	0	0.00
R203	On 07/02/2013	Bond Future	6.65	Put	11.66000		0.01166	12.12000	0.01212	11.660	4.37	0.00	0	30,250.00
R203	On 02/05/2013	Bond Future			5.78572		110.54605	5.78073	110.56610		4.32	0.00	0	22.00
R203	On 02/05/2013	Bond Future	5.90	Call	1,382.66000		1.38266	1,398.34000	1.39834	1,382.660	4.30	0.00	0	0.00
R203	On 02/05/2013	Bond Future	5.90	Put	924.73000		0.92473	920.36000	0.92036	924.730	4.30	0.00	0	0.00
R203	On 02/05/2013	Bond Future	5.91	Call	1,405.61000		1.40561	1,421.39000	1.42139	1,405.610	4.31	0.00	0	0.00
R203	On 02/05/2013	Bond Future	5.91	Put	907.72000		0.90772	903.45000	0.90345	907.720	4.31	0.00	0	0.00
R203	On 02/05/2013	Bond Future	5.89	Call	1,359.91000		1.35991	1,375.49000	1.37549	1,359.910	4.30	0.00	0	0.00
R203	On 02/05/2013	Bond Future	5.89	Put	941.96000		0.94196	937.49000	0.93749	941.960	4.30	0.00	0	0.00
R203	On 07/11/2013	Bond Future			5.85875		109.42573	5.85293	109.44646		4.36	0.00	0	0.00
R203	On 07/11/2013	Bond Future	6.00	Call	2,042.81000		2.04281	2,057.05000	2.05705	2,042.810	4.36	0.00	0	0.00
R203	On 07/11/2013	Bond Future	6.00	Put	1,541.08000		1.54108	1,534.59000	1.53459	1,541.080	4.36	0.00	0	0.00
R203	On 07/11/2013	Bond Future	6.01	Call	2,062.68000		2.06268	2,076.98000	2.07698	2,062.680	4.36	0.00	0	0.00

Contract Details			Strike	Call / Put	MTM	Yield	MarkPrice	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
R203	On 07/11/2013	Bond Future	6.01	Put	1,525.54000		1.52554	1,519.11000	1.51911	1,525.540	4.36	0.00	0	0.00
R203	On 07/11/2013	Bond Future	5.99	Call	2,023.45000		2.02345	2,037.62000	2.03762	2,023.450	4.36	0.00	0	0.00
R203	On 07/11/2013	Bond Future	5.99	Put	1,557.15000		1.55715	1,550.59000	1.55059	1,557.150	4.36	0.00	0	0.00
R203	On 15/09/2017	Price Contribution			100.00000		100.00000	100.00000	100.00000			0.00	0	0.00
R203/R157	On 15/09/2017	Price Contribution			100.00000		100.00000	100.00000	100.00000			0.00	0	0.00
R204	On 07/02/2013	Bond Future			5.99829		110.91337	5.99356	110.93780		5.80	0.00	0	16,672.00
R204	On 07/02/2013	Bond Future	7.29	Call	6,431.14000		6.43114	6,455.77000	6.45577	6,431.140	6.17	0.00	0	0.00
R204	On 07/02/2013	Bond Future	7.29	Put	2.83000		0.00283	3.03000	0.00303	2.830	6.17	0.00	0	0.00
R204	On 07/02/2013	Bond Future	7.45	Call	7,192.92000		7.19292	7,217.43000	7.21743	7,192.920	6.17	0.00	0	0.00
R204	On 07/02/2013	Bond Future	7.45	Put	0.93000		0.00093	1.01000	0.00101	0.930	6.17	0.00	0	0.00
R204	On 07/02/2013	Bond Future	7.95	Call	9,534.14000		9.53414	9,558.57000	9.55857	9,534.140	6.17	0.00	0	0.00
R204	On 07/02/2013	Bond Future	7.95	Put	0.02000		0.00002	0.02000	0.00002	0.020	6.17	0.00	0	0.00
R204	On 07/02/2013	Bond Future	8.00	Call	9,764.69000		9.76469	9,789.12000	9.78912	9,764.690	6.17	0.00	0	0.00
R204	On 07/02/2013	Bond Future	8.00	Put	0.01000		0.00001	0.01000	0.00001	0.010	6.17	0.00	0	0.00
R204	On 07/02/2013	Bond Future	8.05	Call	9,994.61000		9.99461	10,019.04000	10.01904	9,994.610	6.17	0.00	0	0.00
R204	On 07/02/2013	Bond Future	8.05	Put	0.01000		0.00001	0.01000	0.00001	0.010	6.17	0.00	0	0.00
R204	On 02/05/2013	Bond Future			6.03591		112.24921	6.03104	112.27343		5.95	0.00	0	24.00
R204	On 02/05/2013	Bond Future	6.30	Call	2,332.84000		2.33284	2,353.95000	2.35395	2,332.840	5.97	0.00	0	0.00
R204	On 02/05/2013	Bond Future	6.30	Put	1,029.38000		1.02938	1,026.27000	1.02627	1,029.380	5.97	0.00	0	0.00
R204	On 02/05/2013	Bond Future	6.31	Call	2,364.12000		2.36412	2,385.32000	2.38532	2,364.120	5.97	0.00	0	0.00
R204	On 02/05/2013	Bond Future	6.31	Put	1,011.68000		1.01168	1,008.66000	1.00866	1,011.680	5.97	0.00	0	0.00
R204	On 02/05/2013	Bond Future	6.29	Call	2,301.77000		2.30177	2,322.79000	2.32279	2,301.770	5.96	0.00	0	0.00
R204	On 02/05/2013	Bond Future	6.29	Put	1,047.32000		1.04732	1,044.12000	1.04412	1,047.320	5.96	0.00	0	0.00
R204	On 07/11/2013	Bond Future			6.12549		111.25187	6.11998	111.27689		6.02	0.00	0	0.00
R204	On 07/11/2013	Bond Future	6.30	Call	2,917.27000		2.91727	2,935.19000	2.93519	2,917.270	6.04	0.00	0	0.00
R204	On 07/11/2013	Bond Future	6.30	Put	2,128.35000		2.12835	2,121.25000	2.12125	2,128.350	6.04	0.00	0	0.00
R204	On 07/11/2013	Bond Future	6.31	Call	2,942.81000		2.94281	2,960.80000	2.96080	2,942.810	6.04	0.00	0	0.00

Contract Details			Strike	Call / Put	MTM	Yield	MarkPrice	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
R204	On 07/11/2013	Bond Future	6.31	Put	2,108.89000		2.10889	2,101.86000	2.10186	2,108.890	6.04	0.00	0	0.00
R204	On 07/11/2013	Bond Future	7.00	Call	4,959.78000		4.95978	4,981.55000	4.98155	4,959.780	6.27	0.00	0	0.00
R204	On 07/11/2013	Bond Future	7.00	Put	1,076.15000		1.07615	1,072.90000	1.07290	1,076.150	6.27	0.00	0	180.00
R204	On 07/11/2013	Bond Future	6.29	Call	2,891.84000		2.89184	2,909.70000	2.90970	2,891.840	6.03	0.00	0	0.00
R204	On 07/11/2013	Bond Future	6.29	Put	2,147.94000		2.14794	2,140.78000	2.14078	2,147.940	6.03	0.00	0	0.00
R204	On 21/12/2018	Price Contribution			100.00000		100.00000	100.00000	100.00000			0.00	0	0.00
R204/R157	On 15/01/2020	Price Contribution			100.00000		100.00000	100.00000	100.00000			0.00	0	0.00
R204/R203	On 21/12/2018	Price Contribution			100.00000		100.00000	100.00000	100.00000			0.00	0	0.00
R206	On 07/02/2013	Bond Future			4.97577		102.82321	4.92902	102.86566		0.62	0.00	0	1,120.00
R206	On 07/02/2013	Bond Future	4.76	Call	24.52000		0.02452	34.69000	0.03469	24.520	0.61	0.00	0	0.00
R206	On 07/02/2013	Bond Future	4.76	Put	220.67000		0.22067	188.39000	0.18839	220.670	0.61	0.00	0	0.00
R206	On 07/02/2013	Bond Future	5.00	Call	103.64000		0.10364	128.94000	0.12894	103.640	0.62	0.00	0	0.00
R206	On 07/02/2013	Bond Future	5.00	Put	81.64000		0.08164	64.49000	0.06449	81.640	0.62	0.00	0	0.00
R206	On 07/02/2013	Bond Future	5.95	Call	878.48000		0.87848	920.92000	0.92092	878.480	0.68	0.00	0	0.00
R206	On 07/02/2013	Bond Future	5.95	Put	0.02000		0.00002	0.01000	0.00001	0.020	0.68	0.00	0	0.00
R206	On 07/02/2013	Bond Future	6.00	Call	923.23000		0.92323	965.67000	0.96567	923.230	0.68	0.00	0	0.00
R206	On 07/02/2013	Bond Future	6.00	Put	0.01000		0.00001	0.00000	0.00000	0.010	0.68	0.00	0	0.00
R206	On 07/02/2013	Bond Future	6.05	Call	967.96000		0.96796	1,010.41000	1.01041	967.960	0.68	0.00	0	0.00
R206	On 07/02/2013	Bond Future	6.05	Put	0.00000		0.00000	0.00000	0.00000	0.000	0.68	0.00	0	0.00
R206	On 02/05/2013	Bond Future			4.88949		104.06152	4.82731	104.10403		0.52	0.00	0	23.00
R206	On 02/05/2013	Bond Future	3.40	Call	0.03000		0.00003	0.06000	0.00006	0.030	0.49	0.00	0	0.00
R206	On 02/05/2013	Bond Future	3.40	Put	1,026.75000		1.02675	984.27000	0.98427	1,026.750	0.49	0.00	0	0.00
R206	On 02/05/2013	Bond Future	3.41	Call	0.04000		0.00004	0.07000	0.00007	0.040	0.49	0.00	0	0.00
R206	On 02/05/2013	Bond Future	3.41	Put	1,019.81000		1.01981	977.33000	0.97733	1,019.810	0.49	0.00	0	0.00
R206	On 02/05/2013	Bond Future	3.39	Call	0.03000		0.00003	0.06000	0.00006	0.030	0.49	0.00	0	0.00
R206	On 02/05/2013	Bond Future	3.39	Put	1,033.70000		1.03370	991.22000	0.99122	1,033.700	0.49	0.00	0	0.00

Contract Details			Strike	Call / Put	MTM	Yield	MarkPrice	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
R206	On 07/11/2013	Bond Future			3.55461		103.10736	3.31077	103.15118		0.14	0.00	0	0.00
R206	On 07/11/2013	Bond Future	4.30	Call	145.75000		0.14575	183.95000	0.18395	145.750	0.14	0.00	0	0.00
R206	On 07/11/2013	Bond Future	4.30	Put	11.99000		0.01199	6.37000	0.00637	11.990	0.14	0.00	0	0.00
R206	On 07/11/2013	Bond Future	4.31	Call	147.25000		0.14725	185.56000	0.18556	147.250	0.14	0.00	0	0.00
R206	On 07/11/2013	Bond Future	4.31	Put	11.70000		0.01170	6.19000	0.00619	11.700	0.14	0.00	0	0.00
R206	On 07/11/2013	Bond Future	4.29	Call	144.25000		0.14425	182.33000	0.18233	144.250	0.14	0.00	0	0.00
R206	On 07/11/2013	Bond Future	4.29	Put	12.29000		0.01229	6.55000	0.00655	12.290	0.14	0.00	0	0.00
R206	On 15/01/2014	Price Contribution			100.00000		100.00000	100.00000	100.00000			0.00	0	0.00
R207	On 07/02/2013	Bond Future			6.25156		106.09514	6.25713	106.06318		6.99	0.00	0	11,309.00
R207	On 07/02/2013	Bond Future	7.66	Call	7,716.66000		7.71666	7,685.00000	7.68500	7,716.660	7.37	0.00	0	0.00
R207	On 07/02/2013	Bond Future	7.66	Put	1.91000		0.00191	2.21000	0.00221	1.910	7.37	0.00	0	0.00
R207	On 07/02/2013	Bond Future	7.80	Call	8,443.75000		8.44375	8,411.92000	8.41192	8,443.750	7.37	0.00	0	0.00
R207	On 07/02/2013	Bond Future	7.80	Put	0.72000		0.00072	0.85000	0.00085	0.720	7.37	0.00	0	0.00
R207	On 07/02/2013	Bond Future	8.20	Call	10,487.24000		10.48724	10,455.29000	10.45529	10,487.240	7.37	0.00	0	0.00
R207	On 07/02/2013	Bond Future	8.20	Put	0.03000		0.00003	0.04000	0.00004	0.030	7.37	0.00	0	0.00
R207	On 07/02/2013	Bond Future	8.25	Call	10,738.99000		10.73899	10,707.04000	10.70704	10,738.990	7.37	0.00	0	0.00
R207	On 07/02/2013	Bond Future	8.25	Put	0.02000		0.00002	0.03000	0.00003	0.020	7.37	0.00	0	0.00
R207	On 07/02/2013	Bond Future	8.30	Call	10,989.92000		10.98992	10,957.97000	10.95797	10,989.920	7.37	0.00	0	0.00
R207	On 07/02/2013	Bond Future	8.30	Put	0.01000		0.00001	0.02000	0.00002	0.010	7.37	0.00	0	0.00
R207	On 02/05/2013	Bond Future			6.29620		107.37286	6.30210	107.34005		7.27	0.00	0	0.00
R207	On 02/05/2013	Bond Future	6.45	Call	2,319.07000		2.31907	2,306.99000	2.30699	2,319.070	7.26	0.00	0	0.00
R207	On 02/05/2013	Bond Future	6.45	Put	1,467.87000		1.46787	1,488.60000	1.48860	1,467.870	7.26	0.00	0	0.00
R207	On 02/05/2013	Bond Future	6.46	Call	2,350.73000		2.35073	2,338.49000	2.33849	2,350.730	7.26	0.00	0	0.00
R207	On 02/05/2013	Bond Future	6.46	Put	1,444.48000		1.44448	1,465.05000	1.46505	1,444.480	7.26	0.00	0	0.00
R207	On 02/05/2013	Bond Future	6.44	Call	2,287.63000		2.28763	2,275.72000	2.27572	2,287.630	7.26	0.00	0	0.00
R207	On 02/05/2013	Bond Future	6.44	Put	1,491.52000		1.49152	1,512.42000	1.51242	1,491.520	7.26	0.00	0	0.00
R207	On 07/11/2013	Bond Future			6.39879		106.63696	6.40529	106.60338		7.45	0.00	0	0.00
R207	On 07/11/2013	Bond Future	6.70	Call	3,813.08000		3.81308	3,797.65000	3.79765	3,813.080	7.52	0.00	0	0.00

Contract Details			Strike	Call / Put	MTM	Yield	MarkPrice	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
R207	On 07/11/2013	Bond Future	6.70	Put	2,270.70000		2.27070	2,288.85000	2.28885	2,270.700	7.52	0.00	0	0.00
R207	On 07/11/2013	Bond Future	6.71	Call	3,843.51000		3.84351	3,827.99000	3.82799	3,843.510	7.53	0.00	0	0.00
R207	On 07/11/2013	Bond Future	6.71	Put	2,250.41000		2.25041	2,268.47000	2.26847	2,250.410	7.53	0.00	0	0.00
R207	On 07/11/2013	Bond Future	6.69	Call	3,782.77000		3.78277	3,767.43000	3.76743	3,782.770	7.52	0.00	0	0.00
R207	On 07/11/2013	Bond Future	6.69	Put	2,291.15000		2.29115	2,309.39000	2.30939	2,291.150	7.52	0.00	0	0.00
R207	On 15/01/2020	Price Contribution			100.00000		100.00000	100.00000	100.00000			0.00	0	0.00
R207/R157	On 15/01/2020	Price Contribution			100.00000		100.00000	100.00000	100.00000			0.00	0	0.00
R207/R203	On 15/01/2020	Price Contribution			100.00000		100.00000	100.00000	100.00000			0.00	0	0.00
R208	On 07/02/2013	Bond Future			6.35110		104.99595	6.34646	105.02552		8.22	0.00	0	19,911.00
R208	On 07/02/2013	Bond Future	6.00	Call	421.52000		0.42152	438.51000	0.43851	421.520	8.07	0.00	0	12,250.00
R208	On 07/02/2013	Bond Future	6.00	Put	2,689.08000		2.68908	2,676.50000	2.67650	2,689.080	8.07	0.00	0	0.00
R208	On 07/02/2013	Bond Future	7.78	Call	8,628.42000		8.62842	8,658.22000	8.65822	8,628.420	8.68	0.00	0	0.00
R208	On 07/02/2013	Bond Future	7.78	Put	3.11000		0.00311	3.34000	0.00334	3.110	8.68	0.00	0	0.00
R208	On 07/02/2013	Bond Future	7.85	Call	9,026.23000		9.02623	9,055.96000	9.05596	9,026.230	8.68	0.00	0	0.00
R208	On 07/02/2013	Bond Future	7.85	Put	2.00000		0.00200	2.16000	0.00216	2.000	8.68	0.00	0	0.00
R208	On 07/02/2013	Bond Future	8.83	Call	14,393.12000		14.39312	14,422.69000	14.42269	14,393.120	8.68	0.00	0	0.00
R208	On 07/02/2013	Bond Future	8.83	Put	0.00000		0.00000	0.00000	0.00000	0.000	8.68	0.00	0	0.00
R208	On 07/02/2013	Bond Future	7.95	Call	9,591.50000		9.59150	9,621.17000	9.62117	9,591.500	8.68	0.00	0	0.00
R208	On 07/02/2013	Bond Future	7.95	Put	1.03000		0.00103	1.13000	0.00113	1.030	8.68	0.00	0	0.00
R208	On 07/02/2013	Bond Future	8.00	Call	9,872.71000		9.87271	9,902.36000	9.90236	9,872.710	8.68	0.00	0	0.00
R208	On 07/02/2013	Bond Future	8.00	Put	0.73000		0.00073	0.81000	0.00081	0.730	8.68	0.00	0	0.00
R208	On 07/02/2013	Bond Future	8.05	Call	10,152.95000		10.15295	10,182.57000	10.18257	10,152.950	8.68	0.00	0	0.00
R208	On 07/02/2013	Bond Future	8.05	Put	0.52000		0.00052	0.57000	0.00057	0.520	8.68	0.00	0	0.00
R208	On 02/05/2013	Bond Future			6.39198		102.86748	6.38723	102.89698		8.71	0.00	0	47.00
R208	On 02/05/2013	Bond Future	6.66	Call	3,072.98000		3.07298	3,099.35000	3.09935	3,072.980	8.78	0.00	0	0.00
R208	On 02/05/2013	Bond Future	6.66	Put	1,424.93000		1.42493	1,421.80000	1.42180	1,424.930	8.78	0.00	0	0.00

Contract Details			Strike	Call / Put	MTM	Yield	MarkPrice	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
R208	On 02/05/2013	Bond Future	6.64	Call	2,997.30000		2.99730	3,023.46000	3.02346	2,997.300	8.77	0.00	0	0.00
R208	On 02/05/2013	Bond Future	6.64	Put	1,471.09000		1.47109	1,467.75000	1.46775	1,471.090	8.77	0.00	0	0.00
R208	On 02/05/2013	Bond Future	6.65	Call	3,035.03000		3.03503	3,061.29000	3.06129	3,035.030	8.78	0.00	0	0.00
R208	On 02/05/2013	Bond Future	6.65	Put	1,447.87000		1.44787	1,444.63000	1.44463	1,447.870	8.78	0.00	0	0.00
R208	On 07/11/2013	Bond Future			6.48895		102.29983	6.48375	102.33024		9.04	0.00	0	0.00
R208	On 07/11/2013	Bond Future	6.81	Call	4,489.22000		4.48922	4,512.81000	4.51281	4,489.220	9.19	0.00	0	0.00
R208	On 07/11/2013	Bond Future	6.81	Put	2,632.99000		2.63299	2,626.17000	2.62617	2,632.990	9.19	0.00	0	0.00
R208	On 07/11/2013	Bond Future	7.50	Call	7,097.92000		7.09792	7,125.34000	7.12534	7,097.920	9.51	0.00	0	0.00
R208	On 07/11/2013	Bond Future	7.50	Put	1,391.36000		1.39136	1,388.37000	1.38837	1,391.360	9.51	0.00	0	230.00
R208	On 07/11/2013	Bond Future	6.79	Call	4,421.64000		4.42164	4,445.08000	4.44508	4,421.640	9.18	0.00	0	0.00
R208	On 07/11/2013	Bond Future	6.79	Put	2,679.82000		2.67982	2,672.85000	2.67285	2,679.820	9.18	0.00	0	0.00
R208	On 07/11/2013	Bond Future	6.80	Call	4,455.37000		4.45537	4,478.89000	4.47889	4,455.370	9.18	0.00	0	0.00
R208	On 07/11/2013	Bond Future	6.80	Put	2,656.32000		2.65632	2,649.43000	2.64943	2,656.320	9.18	0.00	0	0.00
R208	On 31/03/2021	Price Contribution			100.00000		100.00000	100.00000	100.00000			0.00	0	0.00
R208/R157	On 31/03/2021	Price Contribution			100.00000		100.00000	100.00000	100.00000			0.00	0	0.00
R208/R204	On 31/03/2021	Price Contribution			100.00000		100.00000	100.00000	100.00000			0.00	0	0.00
R208/R207	On 31/03/2021	Price Contribution			100.00000		100.00000	100.00000	100.00000			0.00	0	0.00
R209	On 07/02/2013	Bond Future			8.03111		83.71758	8.01152	83.89264		15.50	0.00	0	11,354.00
R209	On 07/02/2013	Bond Future	8.63	Call	5,399.19000		5.39919	5,562.33000	5.56233	5,399.190	15.69	0.00	0	0.00
R209	On 07/02/2013	Bond Future	8.63	Put	316.00000		0.31600	304.08000	0.30408	316.000	15.69	0.00	0	11,000.00
R209	On 07/02/2013	Bond Future	8.83	Call	6,821.63000		6.82163	6,991.30000	6.99130	6,821.630	15.79	0.00	0	0.00
R209	On 07/02/2013	Bond Future	8.83	Put	150.72000		0.15072	145.33000	0.14533	150.720	15.79	0.00	0	14,000.00
R209	On 07/02/2013	Bond Future	8.95	Call	7,692.01000		7.69201	7,863.92000	7.86392	7,692.010	15.85	0.00	0	0.00
R209	On 07/02/2013	Bond Future	8.95	Put	93.31000		0.09331	90.16000	0.09016	93.310	15.85	0.00	0	0.00
R209	On 07/02/2013	Bond Future	9.10	Call	8,782.55000		8.78255	8,956.10000	8.95610	8,782.550	15.92	0.00	0	0.00
R209	On 07/02/2013	Bond Future	9.10	Put	49.51000		0.04951	48.00000	0.04800	49.510	15.92	0.00	0	0.00

Contract Details			Strike	Call / Put	MTM	Yield	MarkPrice	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
R209	On 07/02/2013	Bond Future	9.00	Call	8,055.76000		8.05576	8,228.33000	8.22833	8,055.760	15.87	0.00	0	0.00
R209	On 07/02/2013	Bond Future	9.00	Put	75.84000		0.07584	73.35000	0.07335	75.840	15.87	0.00	0	0.00
R209	On 07/02/2013	Bond Future	9.05	Call	8,419.43000		8.41943	8,592.54000	8.59254	8,419.430	15.90	0.00	0	0.00
R209	On 07/02/2013	Bond Future	9.05	Put	61.41000		0.06141	59.46000	0.05946	61.410	15.90	0.00	0	0.00
R209	On 07/02/2013	Bond Future	9.06	Call	8,492.11000		8.49211	8,665.31000	8.66531	8,492.110	15.90	0.00	0	0.00
R209	On 07/02/2013	Bond Future	9.06	Put	58.84000		0.05884	56.98000	0.05698	58.840	15.90	0.00	0	0.00
R209	On 02/05/2013	Bond Future			8.08924		81.58422	8.06921	81.76103		17.84	0.00	0	33.00
R209	On 02/05/2013	Bond Future	8.01	Call	3,144.14000		3.14414	3,244.50000	3.24450	3,144.140	17.73	0.00	0	0.00
R209	On 02/05/2013	Bond Future	8.01	Put	3,847.12000		3.84712	3,770.67000	3.77067	3,847.120	17.73	0.00	0	0.00
R209	On 02/05/2013	Bond Future	7.99	Call	3,063.16000		3.06316	3,162.07000	3.16207	3,063.160	17.73	0.00	0	0.00
R209	On 02/05/2013	Bond Future	7.99	Put	3,945.05000		3.94505	3,867.15000	3.86715	3,945.050	17.73	0.00	0	0.00
R209	On 02/05/2013	Bond Future	8.00	Call	3,103.60000		3.10360	3,203.24000	3.20324	3,103.600	17.73	0.00	0	0.00
R209	On 02/05/2013	Bond Future	8.00	Put	3,895.96000		3.89596	3,818.79000	3.81879	3,895.960	17.73	0.00	0	0.00
R209	On 07/11/2013	Bond Future			8.22326		80.68285	8.20209	80.86462		20.91	0.00	0	0.00
R209	On 07/11/2013	Bond Future	8.81	Call	8,940.43000		8.94043	9,069.56000	9.06956	8,940.430	21.39	0.00	0	0.00
R209	On 07/11/2013	Bond Future	8.81	Put	4,145.09000		4.14509	4,092.45000	4.09245	4,145.090	21.39	0.00	0	0.00
R209	On 07/11/2013	Bond Future	9.50	Call	12,310.83000		12.31083	12,459.00000	12.45900	12,310.830	21.76	0.00	0	0.00
R209	On 07/11/2013	Bond Future	9.50	Put	2,428.13000		2.42813	2,394.53000	2.39453	2,428.130	21.76	0.00	0	180.00
R209	On 07/11/2013	Bond Future	8.79	Call	8,845.57000		8.84557	8,974.06000	8.97406	8,845.570	21.37	0.00	0	0.00
R209	On 07/11/2013	Bond Future	8.79	Put	4,206.27000		4.20627	4,152.99000	4.15299	4,206.270	21.37	0.00	0	0.00
R209	On 07/11/2013	Bond Future	8.80	Call	8,892.96000		8.89296	9,021.77000	9.02177	8,892.960	21.38	0.00	0	0.00
R209	On 07/11/2013	Bond Future	8.80	Put	4,175.58000		4.17558	4,122.62000	4.12262	4,175.580	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

Contract Details			Strike	Call / Put	MTM	Yield	MarkPrice	Previous MTM	Previous Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
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			165.87125		165.87125	165.63068	165.63068				0.00	0	1,212.00
R210	On 07/02/2013	Bond Future	156.99	Call	8,881.25000		8.88125	8,640.68000	8.64068	8,881.250			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	8,871.25000		8.87125	8,630.68000	8.63068	8,871.250			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	8,861.25000		8.86125	8,620.68000	8.62068	8,861.250			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			166.09759		166.09759	165.85347	165.85347				0.00	0	7.00
R210	On 02/05/2013	Bond Future	161.14	Call	4,957.59000		4.95759	4,713.47000	4.71347	4,957.590			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	4,947.59000		4.94759	4,703.47000	4.70347	4,947.590			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	4,937.59000		4.93759	4,693.47000	4.69347	4,937.590			0.00	0	0.00
R210	On 02/05/2013	Bond Future	161.16	Put	0.00000		0.00000	0.00000	0.00000	0.000			0.00	0	0.00
R210	On 31/03/2028	Price Contribution			100.00000		100.00000	100.00000	100.00000				0.00	0	0.00
R211	On 07/02/2013	Bond Future			126.14836		126.14836	126.08169	126.08169				0.00	0	522.00
R211	On 07/02/2013	Bond Future	122.99	Call	3,158.36000		3.15836	3,091.69000	3.09169	3,158.360			0.00	0	0.00
R211	On 07/02/2013	Bond Future	122.99	Put	0.00000		0.00000	0.00000	0.00000	0.000			0.00	0	0.00
R211	On 07/02/2013	Bond Future	123.00	Call	3,148.36000		3.14836	3,081.69000	3.08169	3,148.360			0.00	0	0.00
R211	On 07/02/2013	Bond Future	123.00	Put	0.00000		0.00000	0.00000	0.00000	0.000			0.00	0	0.00
R211	On 07/02/2013	Bond Future	123.01	Call	3,138.36000		3.13836	3,071.69000	3.07169	3,138.360			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			127.73297		127.73297	127.66507	127.66507				0.00	0	7.00
R211	On 02/05/2013	Bond Future	125.69	Call	2,042.97000		2.04297	1,975.07000	1.97507	2,042.970			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	2,032.97000		2.03297	1,965.07000	1.96507	2,032.970			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
R211	On 02/05/2013	Bond Future	125.70	Put	0.00000		0.00000	0.00000	0.00000	0.000		0.00	0	0.00
R211	On 02/05/2013	Bond Future	125.71	Call	2,022.97000		2.02297	1,955.07000	1.95507	2,022.970		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			132.44616		132.44616	132.85897	132.85897			5,297,846.40	40	5,064.00
R212	On 07/02/2013	Bond Future	128.99	Call	3,456.16000		3.45616	3,868.97000	3.86897	3,456.160		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	3,446.16000		3.44616	3,858.97000	3.85897	3,446.160		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	3,436.16000		3.43616	3,848.97000	3.84897	3,436.160		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			134.10988		134.10988	134.52748	134.52748			0.00	0	11.00
R212	On 02/05/2013	Bond Future	131.09	Call	3,019.88000		3.01988	3,437.48000	3.43748	3,019.880		0.00	0	0.00
R212	On 02/05/2013	Bond Future	131.09	Put	0.00000		0.00000	0.00000	0.00000	0.000		0.00	0	0.00
R212	On 02/05/2013	Bond Future	131.10	Call	3,009.88000		3.00988	3,427.48000	3.42748	3,009.880		0.00	0	0.00
R212	On 02/05/2013	Bond Future	131.10	Put	0.00000		0.00000	0.00000	0.00000	0.000		0.00	0	0.00
R212	On 02/05/2013	Bond Future	131.11	Call	2,999.88000		2.99988	3,417.48000	3.41748	2,999.880		0.00	0	0.00
R212	On 02/05/2013	Bond Future	131.11	Put	0.00000		0.00000	0.00000	0.00000	0.000		0.00	0	0.00
R212	On 31/01/2022	Price Contribution			100.00000		100.00000	100.00000	100.00000			0.00	0	0.00
R213	On 07/02/2013	Bond Future			7.73156		96.13046	7.71196	96.31005		15.03	0.00	0	10,414.00
R213	On 07/02/2013	Bond Future	8.90	Call	9,911.38000		9.91138	10,089.76000	10.08976	9,911.380		0.00	0	0.00
R213	On 07/02/2013	Bond Future	8.90	Put	53.00000		0.05300	51.79000	0.05179	53.000		0.00	0	0.00
R213	On 07/02/2013	Bond Future	8.95	Call	10,288.22000		10.28822	10,466.89000	10.46689	10,288.220		0.00	0	0.00
R213	On 07/02/2013	Bond Future	8.95	Put	42.78000		0.04278	41.86000	0.04186	42.780		0.00	0	0.00
R213	On 07/02/2013	Bond Future	9.00	Call	10,664.19000		10.66419	10,843.09000	10.84309	10,664.190		0.00	0	0.00
R213	On 07/02/2013	Bond Future	9.00	Put	34.36000		0.03436	33.67000	0.03367	34.360		0.00	0	0.00
R213	On 07/02/2013	Bond Future	9.05	Call	11,039.06000		11.03906	11,218.13000	11.21813	11,039.060		0.00	0	0.00

Contract Details			Strike	Call / Put	MTM	Yield	MarkPrice	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
R213	On 07/02/2013	Bond Future	9.05	Put	27.48000		0.02748	26.96000	0.02696	27.480	15.50	0.00	0	0.00
R213	On 02/05/2013	Bond Future			7.78799		93.75392	7.76793	93.93529		16.35	0.00	0	5.00
R213	On 02/05/2013	Bond Future	7.86	Call	3,983.40000		3.98340	4,097.18000	4.09718	3,983.400	16.29	0.00	0	0.00
R213	On 02/05/2013	Bond Future	7.86	Put	3,336.49000		3.33649	3,268.90000	3.26890	3,336.490	16.29	0.00	0	0.00
R213	On 02/05/2013	Bond Future	7.84	Call	3,891.26000		3.89126	4,003.65000	4.00365	3,891.260	16.29	0.00	0	0.00
R213	On 02/05/2013	Bond Future	7.84	Put	3,423.37000		3.42337	3,354.39000	3.35439	3,423.370	16.29	0.00	0	0.00
R213	On 02/05/2013	Bond Future	7.85	Call	3,937.19000		3.93719	4,050.27000	4.05027	3,937.190	16.29	0.00	0	0.00
R213	On 02/05/2013	Bond Future	7.85	Put	3,379.73000		3.37973	3,311.44000	3.31144	3,379.730	16.29	0.00	0	0.00
R213	On 07/11/2013	Bond Future			7.92174		92.79459	7.90047	92.98103		17.53	0.00	0	0.00
R213	On 07/11/2013	Bond Future	8.61	Call	9,336.86000		9.33686	9,472.47000	9.47247	9,336.860	17.96	0.00	0	0.00
R213	On 07/11/2013	Bond Future	8.61	Put	3,587.33000		3.58733	3,536.50000	3.53650	3,587.330	17.96	0.00	0	0.00
R213	On 07/11/2013	Bond Future	8.59	Call	9,234.45000		9.23445	9,369.39000	9.36939	9,234.450	17.94	0.00	0	0.00
R213	On 07/11/2013	Bond Future	8.59	Put	3,644.52000		3.64452	3,593.02000	3.59302	3,644.520	17.94	0.00	0	0.00
R213	On 07/11/2013	Bond Future	8.60	Call	9,285.61000		9.28561	9,420.89000	9.42089	9,285.610	17.95	0.00	0	0.00
R213	On 07/11/2013	Bond Future	8.60	Put	3,615.82000		3.61582	3,564.66000	3.56466	3,615.820	17.95	0.00	0	0.00
R213	On 28/02/2031	Price Contribution			100.00000		100.00000	100.00000	100.00000			0.00	0	0.00
R213/R186	On 28/02/2031	Price Contribution			100.00000		100.00000	100.00000	100.00000			0.00	0	0.00
R214	On 07/02/2013	Bond Future			8.07091		85.60983	8.05132	85.79559		16.80	0.00	0	1,714.00
R214	On 07/02/2013	Bond Future	8.59	Call	5,185.44000		5.18544	5,353.56000	5.35356	5,185.440	16.99	0.00	0	0.00
R214	On 07/02/2013	Bond Future	8.59	Put	502.46000		0.50246	484.82000	0.48482	502.460	16.99	0.00	0	0.00
R214	On 07/02/2013	Bond Future	8.60	Call	5,255.70000		5.25570	5,424.38000	5.42438	5,255.700	16.99	0.00	0	0.00
R214	On 07/02/2013	Bond Future	8.60	Put	486.84000		0.48684	469.76000	0.46976	486.840	16.99	0.00	0	0.00
R214	On 07/02/2013	Bond Future	8.61	Call	5,326.20000		5.32620	5,495.44000	5.49544	5,326.200	17.00	0.00	0	0.00
R214	On 07/02/2013	Bond Future	8.61	Put	471.63000		0.47163	455.11000	0.45511	471.630	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

Contract Details			Strike	Call / Put	MTM	Yield	MarkPrice	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
YUAN/R	On 18/03/2013	Foreign Exchange Future			1.38320		1.38320	1.37370	1.37370		14.04	0.00	0	0.00
YUAN/R	On 18/03/2013	Foreign Exchange Future	1.29	Call	994.19420		0.09942	912.30860	0.09123	994.194	13.27	0.00	0	0.00
YUAN/R	On 18/03/2013	Foreign Exchange Future	1.29	Put	62.19420		0.00622	75.30860	0.00753	62.194	13.27	0.00	0	0.00
YUAN/R	On 18/03/2013	Foreign Exchange Future	1.30	Call	910.21510		0.09102	830.42470	0.08304	910.215	13.26	0.00	0	0.00
YUAN/R	On 18/03/2013	Foreign Exchange Future	1.30	Put	78.21510		0.00782	93.42470	0.00934	78.215	13.26	0.00	0	0.00
YUAN/R	On 18/03/2013	Foreign Exchange Future	1.31	Call	829.26890		0.08293	753.18630	0.07532	829.269	13.24	0.00	0	0.00
YUAN/R	On 18/03/2013	Foreign Exchange Future	1.31	Put	97.26890		0.00973	116.18630	0.01162	97.269	13.24	0.00	0	0.00
YUAN/R	On 14/06/2013	Foreign Exchange Future			1.39270		1.39270	1.38270	1.38270		14.57	0.00	0	0.00
YUAN/R	On 14/06/2013	Foreign Exchange Future	1.39	Call	567.39160		0.05674	514.68050	0.05147	567.392	14.41	0.00	0	0.00
YUAN/R	On 14/06/2013	Foreign Exchange Future	1.39	Put	540.39160		0.05404	587.68050	0.05877	540.392	14.41	0.00	0	0.00
YUAN/R	On 14/06/2013	Foreign Exchange Future	1.40	Call	525.97770		0.05260	476.19110	0.04762	525.978	14.57	0.00	0	0.00
YUAN/R	On 14/06/2013	Foreign Exchange Future	1.40	Put	598.97770		0.05990	649.19110	0.06492	598.978	14.57	0.00	0	0.00
YUAN/R	On 14/06/2013	Foreign Exchange Future	1.41	Call	488.64940		0.04886	441.62090	0.04416	488.649	14.76	0.00	0	0.00
YUAN/R	On 14/06/2013	Foreign Exchange Future	1.41	Put	661.64940		0.06616	714.62090	0.07146	661.649	14.76	0.00	0	0.00
Total for Derivatives :											166,917,199.70	11,367	1 357 667.00	

i-Bonds

AA02	On 28/03/2016	Spot Bond			99.94188		11.27809	99.94188	12.53896			0.00	0	0.00
AA03	On 11/05/2015	Spot Bond			108.85858		21.64871	108.85858	21.59680			0.00	0	0.00
AA04	On 22/03/2017	Spot Bond			100.00011		8.68975	100.00011	8.66822			0.00	0	0.00
AA05	On 22/03/2019	Spot Bond			111.70673		10.88975	111.70673	10.86309			0.00	0	8,000,000.00
AB010	On 21/11/2022	Spot Bond			100.63261		0.08839	100.63261	0.08772		1,610,121,760,000.00		16,000,000	8,000,000.00
AB011	On 21/11/2023	Spot Bond			100.64155		0.04403	100.64155	0.04370			0.00	0	0.00
AB012	On 21/11/2022	Spot Bond			8.00000		45.27756	8.00000	45.25832			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM Yield	MarkPrice	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
AB013	On 21/11/2018	Spot Bond	101.73855	14.47412	101.73855	14.41811			0.00	0	0.00
AB06	On 27/03/2015	Spot Bond	105.29362	23.34685	105.29362	23.29235		1,368,817,060.00		13,000	23,391,000.00
AB07	On 07/03/2014	Spot Bond	105.62267	44.22811	105.62267	44.12462			0.00	0	7,900,000.00
AB08	On 03/05/2017	Spot Bond	100.96284	10.44612	100.96284	10.42060			0.00	0	0.00
AB09	On 03/05/2017	Spot Bond	111.66393	12.45200	111.66393	12.42152			0.00	0	5,000,000.00
ABCL1	On 22/09/2013	Spot Bond	100.00003	55.05068	100.00003	54.91435			0.00	0	0.00
ABCP11	On 31/03/2013	Spot Bond	215.58145	66.56276	215.58145	66.30997			0.00	0	0.00
ABCP12	On 20/09/2014	Spot Bond	134.94825	26.82396	134.94825	26.74006			0.00	0	850,000.00
ABCP13	On 07/12/2023	Spot Bond	269.82094	2.24949	269.82094	2.23896		215,856,752,000.00		800,000	400,000.00
ABFN04	On 25/02/2015	Spot Bond	100.53123	20.83351	100.53123	20.78279			0.00	0	0.00
ABFN05	On 17/03/2014	Spot Bond	100.25380	37.83801	100.25380	37.74410			0.00	0	0.00
ABFN06	On 17/03/2016	Spot Bond	100.10451	11.82014	100.10451	11.79085		180,188,118,000.00		1,800,000	500,000.00
ABFN07	On 17/03/2018	Spot Bond	100.10764	7.63131	100.10764	7.61240			0.00	0	0.00
ABFN08	On 17/03/2020	Spot Bond	100.11256	7.20447	100.11256	7.18662			0.00	0	0.00
ABFN09	On 17/03/2026	Spot Bond	100.11573	7.26310	100.11573	7.24510			0.00	0	0.00
ABL10A	On 15/03/2015	Spot Bond	113.03853	25.53010	113.03853	25.46699			0.00	0	3,700,000.00
ABL10B	On 15/03/2015	Spot Bond	102.88112	20.42782	102.88112	20.37592			0.00	0	0.00
ABL11A	On 29/09/2014	Spot Bond	106.71879	31.38184	106.71879	31.30779		2,667,969,750.00		25,000	525,000.00

Contract Details	Strike	Call / Put	MTM Yield	MarkPrice	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
ABL11B	On 29/09/2014	Spot Bond	101.43096	33.12381	101.43096	33.04164			0.00	0	0.00
ABL12B	On 08/03/2015	Spot Bond	100.69530	20.74726	100.69530	20.69556			0.00	0	0.00
ABL13	On 11/10/2016	Spot Bond	101.53927	12.80399	101.53927	12.77254			0.00	0	0.00
ABL14	On 09/10/2015	Spot Bond	101.47729	15.83992	101.47729	15.71977			0.00	0	0.00
ABL15	On 09/10/2017	Spot Bond	101.61005	3.89024	101.61005	3.86070			0.00	0	0.00
ABL7	On 18/02/2013	Spot Bond	104.93328	92.14924	104.93328	91.91935		83,946,624,000.00		800,000	200,000.00
ABL8A	On 19/09/2013	Spot Bond	108.48706	62.22860	108.48706	62.07979		1,084,870,600.00		10,000	1,404,000.00
ABL8B	On 19/09/2013	Spot Bond	101.57306	55.91280	101.57306	55.77240			0.00	0	0.00
ABL9	On 19/02/2013	Spot Bond	100.00000	89.25800	100.00000	89.04497			0.00	0	0.00
ABL04	On 15/02/2013	Spot Bond	100.00000	88.16425	100.00000	87.95181			0.00	0	0.00
ABL07	On 15/02/2013	Spot Bond	100.57314	90.51635	100.57314	90.29714			0.00	0	0.00
ABLI01	On 31/03/2013	Spot Bond	215.26681	66.59722	215.26681	66.34454			0.00	0	0.00
ABLI02	On 08/05/2014	Spot Bond	133.33110	36.67528	133.33110	36.56155			0.00	0	100,000.00
ABLI03	On 15/03/2015	Spot Bond	122.14204	19.64525	122.14204	19.58803			0.00	0	0.00
ABLI04	On 11/10/2016	Spot Bond	113.35700	8.24196	113.35700	8.21921			0.00	0	0.00
ABLS2A	On 13/07/2016	Spot Bond	123.70523	22.33114	123.70523	22.27277			0.00	0	0.00
ABLS2B	On 13/07/2016	Spot Bond	102.18114	16.96851	102.18114	16.92661			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
ABLS3	On 31/03/2018	Spot Bond	99.83242	10.59288	99.83242	10.56726				0.00	0	0.00
ABLS4	On 29/03/2019	Spot Bond	99.82309	9.99805	99.82309	9.97359				0.00	0	0.00
ABLS5	On 29/06/2019	Spot Bond	99.81405	9.49504	99.81405	9.46513				0.00	0	0.00
ABLS11	On 29/06/2019	Spot Bond	106.48741	4.68680	106.48741	4.67455				0.00	0	0.00
ABN03U	On 12/03/2015	Spot Bond	100.00000	19.96227	100.00000	19.87253				0.00	0	0.00
ABN05	On 18/04/2021	Spot Bond	165.75435	3.30448	165.75435	3.29259				0.00	0	0.00
ABN07	On 13/06/2015	Spot Bond	157.68318	11.25692	157.68318	11.21785				0.00	0	0.00
ABN09	On 27/06/2023	Spot Bond	170.05600	2.66870	170.05600	2.65895				0.00	0	0.00
ABN13	On 04/03/2013	Spot Bond	143.83197	114.27473	143.83197	113.88618				0.00	0	0.00
ABN14	On 10/10/2033	Spot Bond	172.68858	3.12538	172.68858	3.11383				0.00	0	0.00
ABN17	On 31/03/2013	Spot Bond	215.54135	66.56715	215.54135	66.31437				0.00	0	0.00
ABN23	On 31/03/2013	Spot Bond	215.58717	66.56213	215.58717	66.30934				0.00	0	0.00
ABN32	On 31/03/2013	Spot Bond	100.00000	82.18477	100.00000	82.00572				0.00	0	0.00
ABN33	On 29/01/2018	Spot Bond	71.58015	6.41453	71.58015	6.40508				0.00	0	0.00
ABN34	On 29/01/2018	Spot Bond	71.58015	6.41453	71.58015	6.40508				0.00	0	0.00
ABN35	On 04/03/2013	Spot Bond	100.36979	85.98778	100.36979	85.78811				0.00	0	0.00
ABN37	On 07/07/2016	Spot Bond	84.61000	11.53204	84.61000	11.51269				0.00	0	0.00
ABN38	On 17/08/2015	Spot Bond	92.57000	17.78007	92.57000	17.74818				0.00	0	0.00

Contract Details	Strike	Call / Put	MTM Yield	MarkPrice	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
ABN39	On 21/09/2016	Spot Bond	100.05362	9.97695	100.05362	10.29481			0.00	0	0.00
ABN40	On 29/09/2015	Spot Bond	95.34000	15.82444	95.34000	15.79544			0.00	0	0.00
ABN41	On 01/10/2014	Spot Bond	100.00000	29.54725	100.00000	29.49119			0.00	0	0.00
ABN42	On 16/11/2015	Spot Bond	94.00000	14.78127	94.00000	14.75446			0.00	0	0.00
ABN44	On 14/12/2015	Spot Bond	94.99000	13.83843	94.99000	13.81313			0.00	0	0.00
ABN45	On 23/02/2016	Spot Bond	89.20000	29.16045	89.20000	29.10869			0.00	0	0.00
ABN46	On 23/03/2016	Spot Bond	90.02000	27.79271	90.02000	27.74292			0.00	0	0.00
ABN47	On 05/04/2017	Spot Bond	101.37010	10.85565	101.37010	10.82135			0.00	0	0.00
ABN48	On 13/04/2017	Spot Bond	101.21709	10.66744	101.21709	10.63379			0.00	0	0.00
ABN49	On 12/04/2016	Spot Bond	89.83000	26.57837	89.83000	26.53082			0.00	0	0.00
ABN50	On 21/12/2014	Spot Bond	136.93312	19.83243	136.93312	19.79150			0.00	0	0.00
ABN51	On 09/09/2015	Spot Bond	102.86000	21.02308	102.86000	20.99919			0.00	0	0.00
ABN52	On 18/05/2016	Spot Bond	96.69000	22.74976	96.69000	22.70682			0.00	0	0.00
ABN53	On 01/06/2016	Spot Bond	96.61000	21.86373	96.61000	21.82248			0.00	0	0.00
ABN54	On 14/06/2016	Spot Bond	96.38000	21.51265	96.38000	21.47213			0.00	0	0.00
ABN55	On 27/06/2017	Spot Bond	99.94804	8.52407	99.94804	8.49688			0.00	0	0.00
ABN56	On 15/09/2015	Spot Bond	121.81240	21.29941	121.81240	21.24350			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM Yield	MarkPrice	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
ABN57	On 05/07/2013	Spot Bond	104.20000	72.86134	104.20000	72.71897			0.00	0	0.00
ABN58	On 16/07/2017	Spot Bond	101.30453	11.55033	101.30453	11.49899			0.00	0	0.00
ABN59	On 20/07/2016	Spot Bond	93.54000	19.49294	93.54000	19.45701			0.00	0	0.00
ABN60	On 23/08/2016	Spot Bond	92.85000	18.51060	92.85000	18.47668			0.00	0	0.00
ABN61	On 31/01/2025	Spot Bond	103.39542	3.35884	103.39542	3.34276			0.00	0	0.00
ABN62	On 31/03/2028	Spot Bond	149.61017	2.28362	149.61017	2.27663			0.00	0	0.00
ABN63	On 07/12/2033	Spot Bond	196.08295	1.90379	196.08295	1.89666			0.00	0	0.00
ABN64	On 12/10/2015	Spot Bond	95.40000	15.37082	95.40000	15.34240			0.00	0	0.00
ABN65	On 05/07/2013	Spot Bond	107.27000	68.56379	107.27000	68.42702			0.00	0	0.00
ABN66	On 21/11/2016	Spot Bond	94.09000	15.24210	94.09000	15.21389			0.00	0	0.00
ABS10	On 17/03/2018	Spot Bond	114.69202	11.92751	114.69202	11.89768			0.00	0	10,241,000.00
ABS5	On 01/05/2015	Spot Bond	105.76936	21.58064	105.76936	21.53008		87,577,030,080.00	828,000	5,229,000.00	
ABS6	On 01/06/2020	Spot Bond	102.79126	8.67806	102.79126	8.65830			0.00	0	3,830,000.00
ABS7	On 11/09/2026	Spot Bond	101.48825	11.07815	101.48825	11.05306			0.00	0	0.00
ABS9	On 17/03/2016	Spot Bond	110.44192	16.27031	110.44192	16.23082			0.00	0	0.00
ABS11	On 11/06/2014	Spot Bond	125.04605	32.18730	125.04605	32.09243			0.00	0	0.00
ABS11	On 11/06/2014	Spot Bond	4.00000	119.68481	4.00000	119.63786			0.00	0	0.00
ABS12	On 07/12/2023	Spot Bond	274.59193	2.21298	274.59193	2.20250		54,918,386,000.00	200,000	100,000.00	

Contract Details	Strike	Call / Put	MTM Yield	MarkPrice	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
ABSI3	On 31/01/2017	Spot Bond	123.88924	5.41419	123.88924	5.39849			0.00	0	0.00
ABSI4	On 31/01/2022	Spot Bond	128.40915	3.57007	128.40915	3.55944			0.00	0	0.00
ACL001	On 31/07/2013	Spot Bond	99.53952	62.59146	99.53952	62.44046			0.00	0	0.00
ACL017	On 20/03/2013	Spot Bond	100.06620	82.95700	100.06620	82.77173			0.00	0	0.00
ACL019	On 20/06/2013	Spot Bond	100.07265	82.86722	100.07265	82.68006			0.00	0	0.00
ACL01U	On 30/06/2015	Spot Bond	100.00000	20.05281	100.00000	20.00423			0.00	0	0.00
ACL020	On 31/08/2013	Spot Bond	100.53957	58.96477	100.53957	58.81805			0.00	0	0.00
ACL024	On 20/04/2013	Spot Bond	101.66199	95.68410	101.66199	95.43621			0.00	0	0.00
ACL025	On 31/08/2013	Spot Bond	100.53957	58.96477	100.53957	58.81805			0.00	0	0.00
ACL026	On 08/05/2013	Spot Bond	101.42690	91.20586	101.42690	90.98111			0.00	0	0.00
ACL027	On 20/05/2013	Spot Bond	102.82057	75.90008	102.82057	75.74797			0.00	0	0.00
ACL028	On 15/09/2015	Spot Bond	111.03772	23.67166	111.03772	23.61398			0.00	0	0.00
ACL029	On 20/08/2015	Spot Bond	100.83941	18.29590	100.83941	18.25125			0.00	0	0.00
ACL033	On 20/08/2015	Spot Bond	100.86237	18.53901	100.86237	18.49375			0.00	0	0.00
ACL036	On 20/08/2015	Spot Bond	101.18756	21.98294	101.18756	21.92912			0.00	0	0.00
ACL039	On 20/09/2013	Spot Bond	100.06785	55.48214	100.06785	55.34466			0.00	0	0.00
ACL041	On 20/09/2013	Spot Bond	100.06721	55.45247	100.06721	55.31508			0.00	0	0.00
ACL042	On 20/08/2015	Spot Bond	100.81643	18.05273	100.81643	18.00868			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
ACL047	On 22/10/2018	Spot Bond	54.43317	7.98366	54.43317	7.97416				0.00	0	0.00
ACL053	On 29/01/2013	Spot Bond	100.00000	93.49677	100.00000	93.26186				0.00	0	0.00
ACL054	On 29/01/2013	Spot Bond	100.00000	93.49677	100.00000	93.26186				0.00	0	0.00
ACL068	On 22/02/2014	Spot Bond	100.61624	40.70956	100.61624	40.61040				0.00	0	0.00
ACL070	On 31/12/2013	Spot Bond	99.86961	45.16589	99.86961	45.05661				0.00	0	0.00
ACL071	On 20/06/2015	Spot Bond	100.00000	17.96533	100.00000	17.93125				0.00	0	0.00
ACL073	On 20/09/2015	Spot Bond	100.00000	15.08548	100.00000	15.05686				0.00	0	0.00
ACL074	On 20/09/2015	Spot Bond	100.00000	15.08548	100.00000	15.05686				0.00	0	0.00
ACL075	On 20/09/2013	Spot Bond	100.07583	55.84788	100.07583	55.70948				0.00	0	0.00
ACL076	On 20/09/2015	Spot Bond	100.07969	15.91728	100.07969	15.87784				0.00	0	0.00
ACL077	On 20/09/2015	Spot Bond	100.08857	16.68846	100.08857	16.64710				0.00	0	0.00
ACL078	On 20/09/2015	Spot Bond	100.07573	15.57347	100.07573	15.53487				0.00	0	0.00
ACL080	On 20/09/2015	Spot Bond	100.07841	15.80578	100.07841	15.76660				0.00	0	0.00
ACL081	On 20/09/2015	Spot Bond	100.07959	15.90799	100.07959	15.86856				0.00	0	0.00
ACL082	On 30/07/2017	Spot Bond	103.08180	12.57783	103.08180	12.54945				0.00	0	0.00
ACL083	On 30/07/2017	Spot Bond	103.08180	12.57783	103.08180	12.54945				0.00	0	0.00
ACL084	On 30/07/2017	Spot Bond	103.10163	12.64233	103.10163	12.61380				0.00	0	0.00

Contract Details	Strike	Call / Put	MTM Yield	MarkPrice	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
ACL085	On 20/12/2015	Spot Bond	100.07361	15.38760	100.07361	15.34947			0.00	0	0.00
ACL086	On 30/07/2017	Spot Bond	103.10163	12.64233	103.10163	12.61380			0.00	0	0.00
ACL087	On 30/07/2017	Spot Bond	103.06198	12.51332	103.06198	12.48509			0.00	0	0.00
ACL088	On 20/12/2015	Spot Bond	79.64238	26.49182	79.64238	26.44934			0.00	0	0.00
ACL089	On 20/12/2014	Spot Bond	100.07204	26.99861	100.07204	26.93170			0.00	0	0.00
ACL091	On 20/12/2013	Spot Bond	100.07100	55.62546	100.07100	55.48763			0.00	0	0.00
ACL092	On 26/12/2015	Spot Bond	99.94507	15.05338	99.94507	15.01612			0.00	0	0.00
ACL093	On 20/12/2013	Spot Bond	100.07100	55.62546	100.07100	55.48763			0.00	0	0.00
ACL095	On 20/12/2018	Spot Bond	100.07684	8.12352	100.07684	8.10339			0.00	0	0.00
ACL096	On 20/06/2020	Spot Bond	100.07933	7.96773	100.07933	7.94798			0.00	0	0.00
ACL097	On 20/12/2025	Spot Bond	100.08039	7.92556	100.08039	7.90593			0.00	0	0.00
ACL098	On 20/12/2025	Spot Bond	100.07826	7.72189	100.07826	7.70274			0.00	0	0.00
ACL099	On 20/12/2013	Spot Bond	100.06560	55.37834	100.06560	55.24112			0.00	0	0.00
ACL100	On 20/12/2017	Spot Bond	100.07361	8.62404	100.07361	8.60267			0.00	0	0.00
ACL101	On 18/01/2013	Spot Bond	101.19124	96.02803	101.19124	95.77711			0.00	0	0.00
ACL102	On 12/07/2013	Spot Bond	101.31884	65.21988	101.31884	65.06002			0.00	0	0.00
ACL103	On 18/01/2013	Spot Bond	101.19124	96.02803	101.19124	95.77711			0.00	0	0.00
ACL104	On 20/12/2019	Spot Bond	110.28658	9.39534	110.28658	9.36995			0.00	0	930,000.00

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
ACL114	On 20/03/2014	Spot Bond	100.06728	37.87564	100.06728	37.78180				0.00	0	0.00
ACL115	On 31/01/2014	Spot Bond	105.71996	48.27087	105.71996	48.15967				0.00	0	0.00
ACL116	On 31/01/2014	Spot Bond	100.99526	42.57578	100.99526	42.47172				0.00	0	0.00
ACL118	On 26/01/2021	Spot Bond	101.18059	8.48881	101.18059	8.46803				0.00	0	0.00
ACL120	On 26/01/2021	Spot Bond	102.01291	8.43774	102.01291	8.41694				0.00	0	0.00
ACL122	On 20/06/2016	Spot Bond	100.00000	8.98267	100.00000	8.96562				0.00	0	0.00
ACL123	On 27/01/2014	Spot Bond	101.04786	43.05423	101.04786	42.94895				0.00	0	0.00
ACL124	On 09/06/2018	Spot Bond	100.00000	3.83559	100.00000	3.82705				0.00	0	0.00
ACL125	On 20/09/2017	Spot Bond	100.00000	4.92466	100.00000	4.91365				0.00	0	0.00
ACL126	On 20/09/2016	Spot Bond	72.59933	13.06581	72.59933	13.04629				0.00	0	0.00
ACL127	On 20/09/2021	Spot Bond	127.83552	2.91842	127.83552	2.91046				0.00	0	0.00
ACL128	On 20/09/2021	Spot Bond	127.87043	3.03047	127.87043	3.02221				0.00	0	0.00
ACL129	On 20/09/2021	Spot Bond	100.07569	7.50434	100.07569	7.48574				0.00	0	0.00
ACL130	On 18/08/2014	Spot Bond	100.62321	28.58277	100.62321	28.51314				0.00	0	0.00
ACL131	On 18/08/2014	Spot Bond	100.62321	28.58277	100.62321	28.51314				0.00	0	0.00
ACL132	On 27/01/2014	Spot Bond	101.04786	43.05423	101.04786	42.94895				0.00	0	0.00
ACL133	On 26/08/2014	Spot Bond	100.51806	28.21845	100.51806	28.14977				0.00	0	0.00

Contract Details	Strike	Call / Put	MTM Yield	MarkPrice	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
ACL134	On 20/09/2014	Spot Bond	100.07299	27.07081	100.07299	27.00372			0.00	0	0.00
ACL135	On 20/09/2014	Spot Bond	100.07235	27.02267	100.07235	26.95571			0.00	0	0.00
ACL136	On 20/09/2021	Spot Bond	101.33418	7.27925	101.33418	7.26101			0.00	0	0.00
ACL137	On 02/09/2016	Spot Bond	100.41093	10.98904	100.41093	10.96172			0.00	0	0.00
ACL138	On 20/09/2021	Spot Bond	101.33457	7.26916	101.33457	7.25094			0.00	0	0.00
ACL139	On 30/07/2017	Spot Bond	103.90444	12.26848	103.90444	12.24061			0.00	0	0.00
ACL141	On 30/07/2017	Spot Bond	103.93140	12.33177	103.93140	12.30375			0.00	0	0.00
ACL142	On 20/12/2014	Spot Bond	100.22094	27.02202	100.22094	26.95497			0.00	0	0.00
ACL143	On 20/12/2016	Spot Bond	100.59173	11.04066	100.59173	11.01317			0.00	0	0.00
ACL144	On 20/12/2016	Spot Bond	99.93469	10.51347	99.93469	10.48746			0.00	0	0.00
ACL145	On 20/12/2021	Spot Bond	100.07603	7.53488	100.07603	7.51620			0.00	0	0.00
ACL146	On 30/11/2013	Spot Bond	100.93686	62.20712	100.93686	62.05179			0.00	0	0.00
ACL149	On 20/03/2014	Spot Bond	100.27790	38.21371	100.27790	38.13618			0.00	0	0.00
ACL150	On 20/03/2014	Spot Bond	100.06196	38.09445	100.06196	38.01731			0.00	0	0.00
ACL151	On 20/03/2017	Spot Bond	100.07446	9.35224	100.07446	9.33330			0.00	0	0.00
ACL152	On 08/02/2014	Spot Bond	100.76536	41.33834	100.76536	41.23752			0.00	0	0.00
ACL153	On 20/03/2015	Spot Bond	100.06587	19.28445	100.06587	19.24540			0.00	0	0.00
ACL154	On 20/03/2015	Spot Bond	100.06402	19.13554	100.06402	19.09678			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
ACL155	On 20/03/2015	Spot Bond	100.06760	19.42462	100.06760	19.38528				0.00	0	0.00
ACL156	On 20/03/2017	Spot Bond	100.07424	9.33239	100.07424	9.31349				0.00	0	0.00
ACL157	On 20/03/2017	Spot Bond	100.07047	8.98516	100.07047	8.96697				0.00	0	0.00
ACL158	On 20/03/2015	Spot Bond	100.06619	19.31074	100.06619	19.27164				0.00	0	0.00
ACL159	On 20/03/2015	Spot Bond	100.06739	19.40710	100.06739	19.36780				0.00	0	0.00
ACL161	On 20/03/2022	Spot Bond	102.65284	11.73398	102.65284	11.71492				0.00	0	0.00
ACL162	On 20/09/2015	Spot Bond	100.06844	15.47684	100.06844	15.44551				0.00	0	0.00
ACL163	On 20/03/2015	Spot Bond	100.06674	19.35454	100.06674	19.31535				0.00	0	0.00
ACL164	On 20/06/2014	Spot Bond	100.09530	39.64804	100.09530	39.54978				0.00	0	0.00
ACL165	On 20/06/2017	Spot Bond	100.18292	19.57813	100.18292	19.52957				0.00	0	0.00
ACL166	On 20/03/2014	Spot Bond	100.06691	37.64954	100.06691	37.55625				0.00	0	0.00
ACL167	On 20/06/2019	Spot Bond	108.26890	9.43921	108.26890	9.42325				0.00	0	0.00
ACL168	On 20/06/2017	Spot Bond	100.07386	9.41045	100.07386	9.38713				0.00	0	0.00
ACL169	On 20/06/2017	Spot Bond	103.66222	3.95116	103.66222	3.94359				0.00	0	0.00
ACL170	On 20/03/2015	Spot Bond	100.06728	19.43392	100.06728	19.38577				0.00	0	0.00
ACL172	On 20/06/2015	Spot Bond	100.06735	19.45155	100.06735	19.40336				0.00	0	0.00
ACL173	On 20/06/2017	Spot Bond	100.07626	9.34036	100.07626	9.31721				0.00	0	0.00

Contract Details	Strike	Call / Put	MTM Yield	MarkPrice	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
ACL174	On 20/06/2019	Spot Bond	100.07891	7.82171	100.07891	7.80232			0.00	0	0.00
ACL175	On 20/06/2019	Spot Bond	100.07361	7.31446	100.07361	7.29633			0.00	0	0.00
ACL177	On 20/09/2013	Spot Bond	100.07223	54.53801	100.07223	54.36386			0.00	0	0.00
ACL178	On 20/09/2014	Spot Bond	100.07839	28.14242	100.07839	28.05255			0.00	0	0.00
ACL180	On 20/06/2015	Spot Bond	100.07574	19.91782	100.07574	19.85422			0.00	0	0.00
ACL181	On 20/06/2017	Spot Bond	100.08155	10.01188	100.08155	9.97990			0.00	0	0.00
ACL182	On 20/06/2017	Spot Bond	100.07626	9.51224	100.07626	9.48185			0.00	0	0.00
ACL183	On 20/06/2019	Spot Bond	100.07944	7.96046	100.07944	7.93504			0.00	0	0.00
ACL184	On 20/09/2017	Spot Bond	100.07796	10.02944	100.07796	9.99740			0.00	0	0.00
ACL185	On 20/09/2022	Spot Bond	100.07839	8.63178	100.07839	8.60421			0.00	0	0.00
ACL186	On 20/09/2016	Spot Bond	100.07515	11.73503	100.07515	11.69755			0.00	0	0.00
ACL187	On 20/09/2020	Spot Bond	100.07965	8.86380	100.07965	8.83550			0.00	0	0.00
ACL188	On 20/09/2020	Spot Bond	100.08103	9.01743	100.08103	8.98864			0.00	0	0.00
ACL189	On 20/09/2013	Spot Bond	100.06425	49.46815	100.06425	49.24568			0.00	0	0.00
ACL190	On 20/09/2013	Spot Bond	100.06489	49.51402	100.06489	49.29133			0.00	0	0.00
ACL191	On 20/09/2015	Spot Bond	100.06989	15.20880	100.06989	15.14039			0.00	0	0.00
ACL192	On 20/12/2015	Spot Bond	100.07148	15.35021	100.07148	15.28116			0.00	0	0.00
ACL193	On 20/09/2022	Spot Bond	100.08134	7.85475	100.08134	7.81942			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM Yield	MarkPrice	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
ACL194	On 20/09/2022	Spot Bond	100.08134	7.85475	100.08134	7.81942			0.00	0	0.00
ACL195	On 20/06/2017	Spot Bond	100.08737	10.88739	100.08737	10.83842			0.00	0	0.00
ACL196	On 20/12/2017	Spot Bond	100.07679	9.04654	100.07679	9.00585			0.00	0	0.00
ACL197	On 20/06/2017	Spot Bond	100.08652	10.80681	100.08652	10.75820			0.00	0	0.00
ACL198	On 20/06/2017	Spot Bond	100.08684	10.83703	100.08684	10.78828			0.00	0	0.00
ACL199	On 20/06/2017	Spot Bond	100.08737	10.88739	100.08737	10.83842			0.00	0	0.00
ACL200	On 21/11/2016	Spot Bond	85.50175	6.23690	85.50175	6.22465			0.00	0	0.00
ACL201	On 20/12/2022	Spot Bond	100.08315	8.03066	100.08315	7.99453			0.00	0	0.00
ACL202	On 20/12/2022	Spot Bond	100.08315	8.03066	100.08315	7.99453			0.00	0	0.00
ADB03S	On 09/04/2013	Spot Bond	103.67806	81.23015	103.67806	81.05165			0.00	0	0.00
AER01U	On 18/11/2016	Spot Bond	100.00000	3.87690	100.00000	3.86751			0.00	0	0.00
AHF1A1	On 21/11/2014	Spot Bond	100.56844	28.31150	100.56844	28.24256			0.00	0	0.00
AHF1B1	On 21/11/2014	Spot Bond	100.63477	28.93571	100.63477	28.86521			0.00	0	0.00
AHF1C1	On 21/11/2014	Spot Bond	100.67892	29.35162	100.67892	29.28009			0.00	0	0.00
AHF2A1	On 18/10/2015	Spot Bond	101.20949	21.73596	101.20949	21.57140			0.00	0	0.00
AHF2B1	On 18/10/2015	Spot Bond	101.34649	22.48773	101.34649	22.31731			0.00	0	0.00
AHF2C1	On 18/10/2015	Spot Bond	101.52904	23.48811	101.52904	23.30989			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
AIR01	On 15/03/2019	Spot Bond	108.27946		10.58630	108.27946	10.56103			0.00	0	4,425,000.00
AIR02	On 30/04/2023	Spot Bond	124.59492		10.97189	124.59492	10.94273			0.00	0	0.00
AIR02U	On 05/10/2014	Spot Bond	100.00000		34.93915	100.00000	34.85452			0.00	0	0.00
AIR03	On 09/03/2016	Spot Bond	115.64616		17.29425	115.64616	17.25070			462,584,640.00	4,000	9,208,000.00
AIR03U	On 26/10/2014	Spot Bond	100.00000		33.43797	100.00000	33.35696			0.00	0	0.00
AIR04U	On 26/10/2029	Spot Bond	100.00000		13.33649	100.00000	13.30681			0.00	0	0.00
AIRL01	On 30/04/2028	Spot Bond	154.79211		3.75680	154.79211	3.74393			30,958,422,000.00	200,000	100,000.00
AIRL02	On 18/02/2014	Spot Bond	129.92747		36.61136	129.92747	36.51190			0.00	0	0.00
ANG01	On 14/01/2013	Spot Bond	101.07300		95.50413	101.07300	95.25223			0.00	0	0.00
ANG02	On 11/10/2013	Spot Bond	101.15622		62.91354	101.15622	62.43740			0.00	0	0.00
BAW10	On 01/10/2016	Spot Bond	99.92565		12.28154	99.92565	12.25181			0.00	0	0.00
BAW11	On 01/10/2018	Spot Bond	112.23984		11.36973	112.23984	11.34194			0.00	0	0.00
BAW12	On 17/04/2015	Spot Bond	101.18527		23.25709	101.18527	23.18372			0.00	0	0.00
BAW13	On 17/04/2017	Spot Bond	101.23711		10.89417	101.23711	10.85979			60,742,266,000.00	600,000	300,000.00
BAW14U	On 01/01/2014	Spot Bond	100.00000		47.51845	100.00000	47.37009			0.00	0	0.00
BAW2	On 02/10/2015	Spot Bond	114.82122		19.96070	114.82122	19.91100			0.00	0	0.00
BAW3	On 02/10/2017	Spot Bond	99.81750		11.14590	99.81750	11.11895			0.00	0	0.00
BAW4	On 15/09/2013	Spot Bond	100.11329		56.28132	100.11329	56.14181			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
BAW5	On 15/09/2013	Spot Bond	103.73691	60.89179	103.73691	60.75138				0.00	0	0.00
BAW6	On 02/10/2014	Spot Bond	99.83571	32.71332	99.83571	32.63418				0.00	0	0.00
BAW7	On 02/10/2014	Spot Bond	105.24488	30.83963	105.24488	30.76807				0.00	0	0.00
BAW8	On 02/10/2017	Spot Bond	111.52726	12.35467	111.52726	12.32462				0.00	0	0.00
BAW9	On 03/02/2014	Spot Bond	100.88946	42.22446	100.88946	42.12136				0.00	0	0.00
BAYA01	On 31/03/2016	Spot Bond	104.32215	17.35045	104.32215	17.30680				0.00	0	0.00
BAYA02	On 30/06/2013	Spot Bond	99.81811	67.09625	99.81811	66.93397				0.00	0	0.00
BAYA04	On 30/09/2015	Spot Bond	102.00706	20.25833	102.00706	20.20837				0.00	0	0.00
BAYA05	On 30/09/2015	Spot Bond	101.95171	20.24768	101.95171	20.19777				0.00	0	0.00
BAYA06	On 30/09/2016	Spot Bond	99.81798	13.72824	99.81798	13.69504				0.00	0	0.00
BAYA07	On 31/12/2015	Spot Bond	101.94160	16.84714	101.94160	16.80562				0.00	0	0.00
BAYA08	On 31/12/2017	Spot Bond	104.59763	12.02272	104.59763	11.99240				0.00	0	0.00
BAYA09	On 31/12/2015	Spot Bond	99.81335	16.18191	99.81335	16.14278				0.00	0	0.00
BAYA10	On 31/12/2015	Spot Bond	99.81335	16.18191	99.81335	16.14278				0.00	0	0.00
BAYA11	On 31/03/2016	Spot Bond	99.81340	16.18190	99.81340	16.14276				0.00	0	0.00
BAYA12	On 31/03/2016	Spot Bond	101.35805	16.66401	101.35805	16.62315				0.00	0	0.00
BAYA13	On 31/03/2016	Spot Bond	102.22265	17.42417	102.22265	17.38113				0.00	0	0.00

Contract Details	Strike	Call / Put	MTM Yield	MarkPrice	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
BAYA14	On 30/09/2015	Spot Bond	102.00706	20.25833	102.00706	20.20837			0.00	0	0.00
BAYA15	On 30/06/2016	Spot Bond	102.70168	14.73703	102.70168	14.70047			0.00	0	0.00
BAYA16	On 30/09/2016	Spot Bond	102.35327	11.52646	102.35327	11.49795			0.00	0	0.00
BAYA17	On 30/09/2016	Spot Bond	99.82359	13.44192	99.82359	13.40941			0.00	0	0.00
BAYA18	On 31/12/2016	Spot Bond	99.81671	12.01601	99.81671	11.98696			0.00	0	0.00
BAYA19	On 31/12/2016	Spot Bond	99.81671	12.01601	99.81671	11.98696			0.00	0	0.00
BAYA20	On 30/09/2014	Spot Bond	99.82722	32.65950	99.82722	32.58050			0.00	0	0.00
BAYA21	On 31/03/2013	Spot Bond	99.86832	99.19243	99.86832	98.92614			0.00	0	0.00
BAYA22	On 30/09/2015	Spot Bond	97.82330	19.60724	97.82330	19.56068			0.00	0	0.00
BAYA23	On 30/06/2017	Spot Bond	103.70924	10.26840	103.70924	10.23531			0.00	0	0.00
BAYA24	On 30/06/2017	Spot Bond	99.79214	11.36151	99.79214	11.32611			0.00	0	0.00
BAYA25	On 30/06/2017	Spot Bond	100.04409	9.75807	100.04409	9.72758			0.00	0	0.00
BAYA26	On 30/09/2017	Spot Bond	99.77076	2.05410	99.77076	2.04770			0.00	0	0.00
BAYA27	On 30/09/2017	Spot Bond	92.33087	3.24312	92.33087	3.22962			0.00	0	0.00
BAYA28	On 30/09/2013	Spot Bond	99.87024	65.81087	99.87024	65.51860			0.00	0	0.00
BAYA29	On 31/12/2015	Spot Bond	99.83486	8.68023	99.83486	8.63798			0.00	0	0.00
BAYA30	On 31/12/2015	Spot Bond	99.06007	8.33288	99.06007	8.13798			0.00	0	0.00
BAYA31	On 31/12/2018	Spot Bond	99.81958	0.72279	99.81958	0.70578			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM Yield	MarkPrice	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
BAYB02	On 31/03/2016	Spot Bond	104.16088	20.06944	104.16088	20.01902			0.00	0	0.00
BAYB03	On 31/12/2016	Spot Bond	103.97505	16.75948	103.97505	16.71744			0.00	0	0.00
BAYB04	On 31/03/2017	Spot Bond	106.00425	15.31932	106.00425	15.28022			0.00	0	0.00
BAYB05	On 30/06/2019	Spot Bond	99.75847	11.13898	99.75847	11.10428			0.00	0	0.00
BAYB06	On 31/12/2019	Spot Bond	99.75846	0.32256	99.75846	0.31497			0.00	0	0.00
BAYC1U	On 31/12/2016	Spot Bond	100.00000	6.21459	100.00000	6.20283			0.00	0	0.00
BAYD1U	On 30/06/2035	Spot Bond	100.00000	18.55449	100.00000	18.50955			0.00	0	0.00
BAYD2U	On 30/06/2035	Spot Bond	100.00000	16.88668	100.00000	16.84577			0.00	0	0.00
BAYD3U	On 30/06/2035	Spot Bond	100.00000	10.42388	100.00000	10.39862			0.00	0	0.00
BAYD4U	On 30/06/2035	Spot Bond	100.00000	10.42388	100.00000	10.39862			0.00	0	0.00
BAYD5U	On 30/06/2035	Spot Bond	100.00000	12.60296	100.00000	12.57243			0.00	0	0.00
BAYD6U	On 30/06/2035	Spot Bond	100.00000	10.92025	100.00000	10.89379			0.00	0	0.00
BCJ01	On 10/03/2013	Spot Bond	100.20198	85.71933	100.20198	85.52329			0.00	0	0.00
BCP1	On 30/09/2014	Spot Bond	102.32067	35.17434	102.32067	35.08641			0.00	0	0.00
BCP2	On 30/09/2015	Spot Bond	102.37811	21.76426	102.37811	21.70983			0.00	0	0.00
BCP64U	On 24/01/2013	Spot Bond	100.00000	93.11224	100.00000	92.87532			0.00	0	0.00
BCP65U	On 15/02/2013	Spot Bond	100.00000	88.16425	100.00000	87.95181			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM Yield	MarkPrice	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
BCP66U	On 07/03/2013	Spot Bond	100.00000	84.10138	100.00000	83.90805			0.00	0	0.00
BD0202	On 31/12/2018	Spot Bond	169.54509	1.76654	169.54509	1.76066			0.00	0	0.00
BD0205	On 28/04/2028	Spot Bond	150.32167	8.95578	150.32167	8.93328			0.00	0	0.00
BD0206	On 02/03/2028	Spot Bond	150.48996	10.35098	150.48996	10.32498			0.00	0	0.00
BD0302	On 18/04/2028	Spot Bond	105.72100	9.06359	105.72100	9.04248			0.00	0	0.00
BD310A	On 08/05/2014	Spot Bond	101.02420	42.81370	101.02420	42.70904			0.00	0	0.00
BD310B	On 03/07/2013	Spot Bond	101.68745	67.13001	101.68745	66.96492			0.00	0	0.00
BD310C	On 18/02/2014	Spot Bond	100.66680	41.04739	100.66680	40.94736			0.00	0	0.00
BD311A	On 08/02/2014	Spot Bond	100.64029	40.62454	100.64029	40.52556			0.00	0	0.00
BD311B	On 04/07/2013	Spot Bond	104.00756	67.23123	104.00756	67.06254			0.00	0	0.00
BD311C	On 31/10/2013	Spot Bond	100.90417	62.10387	100.90417	61.95220			0.00	0	0.00
BD311D	On 31/03/2013	Spot Bond	101.68177	100.92416	101.68177	100.64835			0.00	0	0.00
BD311E	On 07/12/2023	Spot Bond	100.33377	7.48847	100.33377	7.46987			0.00	0	0.00
BD311F	On 20/09/2014	Spot Bond	100.06919	26.78601	100.06919	26.71964			0.00	0	0.00
BD32AU	On 08/05/2014	Spot Bond	100.00000	36.99530	100.00000	36.87980			0.00	0	0.00
BEER01	On 19/07/2013	Spot Bond	100.00000	71.39916	100.00000	71.24200			0.00	0	0.00
BG22A1	On 21/07/2016	Spot Bond	101.11913	11.32580	101.11913	11.29809			0.00	0	0.00
BG22A2	On 21/07/2016	Spot Bond	101.12772	11.38078	101.12772	11.35293			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
BG22A3	On 21/07/2016	Spot Bond	101.15348	11.54566	101.15348	101.15348	11.51740			0.00	0	0.00
BG22B1	On 21/07/2016	Spot Bond	101.23934	12.09483	101.23934	101.23934	12.06520			0.00	0	0.00
BG22C1	On 21/07/2016	Spot Bond	101.32517	12.64333	101.32517	101.32517	12.61234			0.00	0	0.00
BG22D1	On 21/07/2016	Spot Bond	101.56516	14.17558	101.56516	101.56516	14.14076			0.00	0	0.00
BG22YU	On 21/07/2016	Spot Bond	100.00000	4.14934	100.00000	100.00000	4.13929			0.00	0	0.00
BG32A1	On 30/10/2016	Spot Bond	100.93890	10.83259	100.93890	100.93890	10.80613			0.00	0	0.00
BG32A2	On 30/10/2016	Spot Bond	100.99127	11.21066	100.99127	100.99127	11.18325			0.00	0	0.00
BG32A3	On 30/10/2016	Spot Bond	101.01372	11.37259	101.01372	101.01372	11.34479			0.00	0	0.00
BG32A4	On 30/10/2016	Spot Bond	101.02120	11.42656	101.02120	101.02120	11.39863			0.00	0	0.00
BG32B	On 30/10/2016	Spot Bond	101.11093	12.07370	101.11093	101.11093	12.04417			0.00	0	0.00
BG32C	On 30/10/2016	Spot Bond	101.23048	12.93524	101.23048	101.23048	12.90355			0.00	0	0.00
BG32DU	On 30/10/2016	Spot Bond	100.00000	4.05974	100.00000	100.00000	4.04991			0.00	0	0.00
BG32YU	On 30/10/2016	Spot Bond	100.00000	4.05974	100.00000	100.00000	4.04991			0.00	0	0.00
BG42A1	On 15/03/2017	Spot Bond	100.10441	8.64611	100.10441	100.10441	8.62468			0.00	0	0.00
BG42A2	On 15/03/2017	Spot Bond	100.11338	9.19957	100.11338	100.11338	9.17676			0.00	0	0.00
BG42A3	On 15/03/2017	Spot Bond	100.11583	9.35049	100.11583	100.11583	9.32732			0.00	0	0.00
BG42A4	On 15/03/2017	Spot Bond	107.76177	12.89258	107.76177	107.76177	12.86191			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM Yield	MarkPrice	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
BG42B	On 15/03/2017	Spot Bond	100.12316	9.80324	100.12316	9.77894			0.00	0	0.00
BG42C	On 15/06/2017	Spot Bond	100.13609	10.60799	100.13609	10.58169			0.00	0	0.00
BG42DU	On 15/03/2017	Spot Bond	100.00000	2.32556	100.00000	2.31980			0.00	0	0.00
BG42YU	On 15/03/2017	Spot Bond	100.00000	2.32556	100.00000	2.31980			0.00	0	0.00
BID01	On 06/08/2014	Spot Bond	110.26280	35.12822	110.26280	35.04450		63,821,431,793.60		578,812	3,704,406.00
BID04	On 23/11/2017	Spot Bond	100.53667	14.35820	100.53667	14.25002		241,288,008,000.00		2,400,000	1,200,000.00
BIDC25	On 25/01/2013	Spot Bond	99.53343	92.90620	99.53343	92.67142			0.00	0	0.00
BIDC26	On 02/08/2013	Spot Bond	96.69296	66.88620	96.69296	66.76235			0.00	0	0.00
BIDC27	On 05/02/2013	Spot Bond	99.39485	90.39934	99.39485	90.17735			0.00	0	0.00
BIDC28	On 20/02/2013	Spot Bond	99.18162	87.20415	99.18162	86.99800			0.00	0	0.00
BLG1A4	On 21/11/2015	Spot Bond	100.49749	14.90864	100.49749	14.87237			0.00	0	0.00
BLG1A5	On 21/11/2032	Spot Bond	100.00000	6.91887	100.00000	6.90212			0.00	0	0.00
BLG1A6	On 21/11/2032	Spot Bond	100.60117	7.26814	100.60117	7.25044			0.00	0	0.00
BLG1B	On 21/11/2015	Spot Bond	100.49926	14.92815	100.49926	14.89183			0.00	0	0.00
BLG1C	On 21/11/2015	Spot Bond	100.52855	15.24995	100.52855	15.21284			0.00	0	0.00
BLG1D	On 21/11/2015	Spot Bond	100.58172	15.83473	100.58172	15.79617			0.00	0	0.00
BLG1E	On 21/11/2015	Spot Bond	100.80214	18.26689	100.80214	18.22232			0.00	0	0.00
BLG1F	On 21/11/2032	Spot Bond	101.17004	14.15703	101.17004	14.12237			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
BMWFO3	On 15/06/2013	Spot Bond	100.10916	83.71788	100.10916	83.52657				0.00	0	43,000,000.00
BSR05	On 01/07/2013	Spot Bond	100.17136	67.59237	100.17136	67.42837				0.00	0	0.00
BSR09	On 20/12/2013	Spot Bond	100.07370	54.83197	100.07370	54.65687				0.00	0	0.00
BSR10	On 07/06/2013	Spot Bond	100.27042	73.33830	100.27042	73.19888				0.00	0	0.00
BUS01U	On 30/09/2016	Spot Bond	100.00000	8.87433	100.00000	8.85284				0.00	0	0.00
CBL06	On 02/11/2014	Spot Bond	112.83919	30.20526	112.83919	30.13069				0.00	0	3,818,000.00
CBL08	On 02/11/2016	Spot Bond	121.22515	15.77831	121.22515	15.73706			1,212,251,500.00		10,000	10,000.00
CBL09	On 29/01/2017	Spot Bond	101.55684	13.83949	101.55684	13.80550				0.00	0	0.00
CBL10	On 06/05/2014	Spot Bond	100.95576	42.38680	100.95576	42.28324				0.00	0	0.00
CBL11	On 06/05/2016	Spot Bond	108.79348	15.84771	108.79348	15.80973			2,611,043,520.00		24,000	8,612,000.00
CBL12	On 06/09/2018	Spot Bond	109.29382	14.22645	109.29382	14.19221				0.00	0	0.00
CBL13	On 01/02/2019	Spot Bond	101.38676	11.23006	101.38676	11.20252				0.00	0	0.00
CBL14	On 01/02/2019	Spot Bond	110.62195	15.33140	110.62195	15.29476				0.00	0	0.00
CBL15	On 18/05/2015	Spot Bond	100.52977	21.77383	100.52977	21.70555				0.00	0	0.00
CBL16	On 18/05/2017	Spot Bond	105.82127	11.98745	105.82127	11.95936			2,751,353,020.00		26,000	5,150,000.00
CBL17	On 23/08/2019	Spot Bond	100.81182	11.46630	100.81182	11.41555				0.00	0	0.00
CBL18	On 23/08/2019	Spot Bond	105.70562	12.66064	105.70562	12.61111				0.00	0	0.00

Contract Details	Strike	Call / Put	MTM Yield	MarkPrice	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
CBL19	On 02/11/2015	Spot Bond	100.97754	13.28949	100.97754	13.18904			0.00	0	0.00
CBL20	On 14/12/2019	Spot Bond	100.26196	15.67015	100.26196	15.54970			0.00	0	0.00
CCT01	On 23/06/2023	Spot Bond	123.26011	10.33716	123.26011	10.30992			0.00	0	0.00
CCT02	On 12/06/2024	Spot Bond	119.72199	10.11207	119.72199	10.08604			0.00	0	1,000,000.00
CCT03	On 15/03/2025	Spot Bond	123.54995	11.90928	123.54995	11.87766			0.00	0	37,000,000.00
CGR10	On 08/12/2016	Spot Bond	100.40002	14.18774	100.40002	14.15248			0.00	0	0.00
CGR11	On 28/03/2016	Spot Bond	107.22537	17.97748	107.22537	17.94715			0.00	0	0.00
CGR12	On 14/11/2014	Spot Bond	100.86678	38.48574	100.86678	38.19189			0.00	0	0.00
CGR6	On 18/02/2013	Spot Bond	101.10082	89.93941	101.10082	89.72218			0.00	0	0.00
CGR7	On 22/07/2014	Spot Bond	102.24997	36.01269	102.24997	35.92370			0.00	0	0.00
CGR8	On 22/07/2015	Spot Bond	102.59156	25.52717	102.59156	25.46390			0.00	0	0.00
CIG01	On 06/06/2015	Spot Bond	100.41408	21.98537	100.41408	21.91496			0.00	0	0.00
CLN103	On 20/03/2013	Spot Bond	100.11325	83.82745	100.11325	83.64016			0.00	0	0.00
CLN104	On 15/06/2014	Spot Bond	100.18762	41.70547	100.18762	41.60202			0.00	0	0.00
CLN108	On 20/06/2013	Spot Bond	100.07319	82.86714	100.07319	82.67997			0.00	0	0.00
CLN110	On 31/03/2013	Spot Bond	100.00000	82.18477	100.00000	82.00572			0.00	0	0.00
CLN111	On 31/03/2013	Spot Bond	100.00000	82.18477	100.00000	82.00572			0.00	0	0.00
CLN112	On 31/03/2013	Spot Bond	100.00000	82.18477	100.00000	82.00572			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
CLN113	On 31/03/2013	Spot Bond	100.00000	82.18477	100.00000	82.00572	0.00	0	0.00			
CLN114	On 20/06/2013	Spot Bond	100.07319	82.86714	100.07319	82.67997	0.00	0	0.00			
CLN115	On 20/06/2013	Spot Bond	100.07319	82.86714	100.07319	82.67997	0.00	0	0.00			
CLN116	On 31/08/2013	Spot Bond	100.53672	58.93953	100.53672	58.79288	0.00	0	0.00			
CLN117	On 20/06/2013	Spot Bond	100.07373	82.87724	100.07373	82.69004	0.00	0	0.00			
CLN118	On 20/06/2013	Spot Bond	100.06833	82.77627	100.06833	82.58932	0.00	0	0.00			
CLN120	On 20/06/2013	Spot Bond	100.06400	82.69550	100.06400	82.50872	0.00	0	0.00			
CLN123	On 23/05/2013	Spot Bond	100.60353	88.05520	100.60353	87.84742	0.00	0	0.00			
CLN126	On 20/08/2015	Spot Bond	101.15466	21.63439	101.15466	21.58143	0.00	0	0.00			
CLN127	On 01/07/2013	Spot Bond	99.83222	67.70093	99.83222	67.53717	0.00	0	0.00			
CLN130	On 20/08/2015	Spot Bond	101.14186	21.49880	101.14186	21.44618	0.00	0	0.00			
CLN132	On 20/09/2013	Spot Bond	100.06829	55.47702	100.06829	55.33956	0.00	0	0.00			
CLN133	On 20/09/2013	Spot Bond	100.06451	55.30403	100.06451	55.16700	0.00	0	0.00			
CLN134	On 20/08/2015	Spot Bond	101.20948	22.21523	101.20948	22.16083	0.00	0	0.00			
CLN135	On 22/08/2013	Spot Bond	100.61649	59.26126	100.61649	59.11691	0.00	0	0.00			
CLN136	On 22/08/2013	Spot Bond	100.58787	59.25977	100.58787	59.11546	0.00	0	0.00			
CLN138	On 31/08/2013	Spot Bond	100.59448	59.39171	100.59448	59.24386	0.00	0	0.00			

Contract Details	Strike	Call / Put	MTM Yield	MarkPrice	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
CLN140	On 20/06/2013	Spot Bond	100.07482	82.89743	100.07482	82.71019			0.00	0	0.00
CLN141	On 20/06/2013	Spot Bond	100.07103	82.82676	100.07103	82.63968			0.00	0	0.00
CLN143	On 20/09/2013	Spot Bond	100.07206	55.65001	100.07206	55.51211			0.00	0	0.00
CLN145	On 20/09/2013	Spot Bond	106.64650	63.38621	106.64650	63.23672			0.00	0	0.00
CLN147	On 19/04/2013	Spot Bond	103.71200	81.03231	103.71200	80.85806			0.00	0	0.00
CLN149	On 20/09/2013	Spot Bond	104.51633	61.23109	104.51633	61.08903			0.00	0	0.00
CLN152	On 20/08/2013	Spot Bond	100.85780	60.84588	100.85780	60.69735			0.00	0	0.00
CLN154	On 20/03/2014	Spot Bond	100.09542	39.61372	100.09542	39.51554			0.00	0	0.00
CLN156	On 20/12/2013	Spot Bond	100.79729	56.24047	100.79729	56.10021			0.00	0	0.00
CLN157	On 20/12/2013	Spot Bond	100.79729	56.24047	100.79729	56.10021			0.00	0	0.00
CLN158	On 19/04/2013	Spot Bond	101.28023	95.95865	101.28023	95.71028			0.00	0	0.00
CLN159	On 14/02/2015	Spot Bond	100.83563	22.05802	100.83563	22.00419			0.00	0	0.00
CLN162	On 20/09/2015	Spot Bond	100.00000	16.13274	100.00000	16.09279			0.00	0	0.00
CLN163	On 20/09/2015	Spot Bond	100.00000	15.95559	100.00000	15.91607			0.00	0	0.00
CLN164	On 30/04/2014	Spot Bond	100.00000	47.25574	100.00000	47.14126			0.00	0	0.00
CLN165	On 30/04/2014	Spot Bond	100.00000	47.25574	100.00000	47.14126			0.00	0	0.00
CLN166	On 30/04/2014	Spot Bond	100.00000	47.25574	100.00000	47.14126			0.00	0	0.00
CLN167	On 30/04/2014	Spot Bond	100.00000	47.25574	100.00000	47.14126			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM Yield	MarkPrice	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
CLN168	On 30/04/2014	Spot Bond	100.00000	47.25574	100.00000	47.14126			0.00	0	0.00
CLN169	On 30/04/2014	Spot Bond	100.00000	47.25574	100.00000	47.14126			0.00	0	0.00
CLN170	On 20/12/2015	Spot Bond	100.07575	15.52686	100.07575	15.48839			0.00	0	0.00
CLN172	On 30/04/2014	Spot Bond	100.00000	47.25574	100.00000	47.14126			0.00	0	0.00
CLN174	On 31/03/2013	Spot Bond	100.04314	99.19103	100.04314	98.92427			0.00	0	0.00
CLN175	On 31/03/2013	Spot Bond	100.23356	99.18950	100.23356	98.92224			0.00	0	0.00
CLN176	On 31/03/2013	Spot Bond	100.08420	99.19069	100.08420	98.92384			0.00	0	0.00
CLN177	On 31/03/2013	Spot Bond	100.05746	99.19091	100.05746	98.92412			0.00	0	0.00
CLN178	On 15/04/2014	Spot Bond	100.00000	46.18925	100.00000	46.07735			0.00	0	0.00
CLN179	On 20/03/2016	Spot Bond	100.06980	12.07644	100.06980	12.04651			0.00	0	0.00
CLN180	On 26/05/2013	Spot Bond	100.00000	66.66831	100.00000	66.66830			0.00	0	0.00
CLN181	On 26/05/2013	Spot Bond	100.00000	66.66831	100.00000	66.66830			0.00	0	0.00
CLN183	On 15/06/2016	Spot Bond	100.15069	14.55052	100.15069	14.51444			0.00	0	0.00
CLN184	On 01/07/2021	Spot Bond	99.78582	15.14517	99.78582	15.11189			0.00	0	0.00
CLN185	On 15/06/2016	Spot Bond	100.15069	14.55052	100.15069	14.51444			0.00	0	0.00
CLN186	On 06/07/2016	Spot Bond	101.41261	11.93350	101.41261	11.90422			0.00	0	0.00
CLN187	On 15/06/2014	Spot Bond	100.22617	43.35595	100.22617	43.24837			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM Yield	MarkPrice	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
CLN188	On 20/06/2014	Spot Bond	100.17009	44.38344	100.17009	44.27336			0.00	0	0.00
CLN191	On 23/08/2016	Spot Bond	108.36668	7.54817	108.36668	7.53043			0.00	0	0.00
CLN192	On 24/08/2016	Spot Bond	99.52839	13.62948	99.52839	13.59660			0.00	0	0.00
CLN193	On 29/08/2021	Spot Bond	108.34841	3.70168	108.34841	3.69190			0.00	0	0.00
CLN194	On 31/08/2016	Spot Bond	102.60151	14.95342	102.60151	14.91924			0.00	0	0.00
CLN195	On 15/06/2014	Spot Bond	100.25498	44.59346	100.25498	44.48277			0.00	0	0.00
CLN196	On 15/06/2016	Spot Bond	100.15069	14.55052	100.15069	14.51444			0.00	0	0.00
CLN197	On 15/06/2016	Spot Bond	100.15069	14.55052	100.15069	14.51444			0.00	0	0.00
CLN198	On 13/09/2021	Spot Bond	107.96614	4.20927	107.96614	4.19806			0.00	0	0.00
CLN199	On 13/09/2016	Spot Bond	107.75628	7.71158	107.75628	7.69105			0.00	0	0.00
CLN200	On 20/12/2016	Spot Bond	100.11142	14.01356	100.11142	13.97882			0.00	0	0.00
CLN205	On 24/03/2013	Spot Bond	100.00002	82.39915	100.00002	82.21685			0.00	0	0.00
CLN209	On 20/03/2013	Spot Bond	100.07054	83.02777	100.07054	82.84234			0.00	0	0.00
CLN210	On 20/06/2013	Spot Bond	100.08593	83.10542	100.08593	82.91769			0.00	0	0.00
CLN211	On 20/12/2013	Spot Bond	100.10498	57.16224	100.10498	57.02055			0.00	0	0.00
CLN213	On 12/10/2014	Spot Bond	101.25895	30.83190	101.25895	30.75637			0.00	0	0.00
CLN214	On 12/10/2014	Spot Bond	101.27689	30.91114	101.27689	30.83542			0.00	0	0.00
CLN215	On 17/10/2016	Spot Bond	105.79026	13.16860	105.79026	13.13792			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM Yield	MarkPrice	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
CLN216	On 11/10/2014	Spot Bond	101.32709	31.12218	101.32709	31.04589			0.00	0	0.00
CLN217	On 11/10/2014	Spot Bond	101.30689	31.03401	101.30689	30.95795			0.00	0	0.00
CLN219	On 20/10/2016	Spot Bond	101.18509	11.85129	101.18509	11.82228			0.00	0	0.00
CLN220	On 20/10/2016	Spot Bond	101.19643	11.84934	101.19643	11.82033			0.00	0	0.00
CLN221	On 20/10/2016	Spot Bond	105.99233	13.17748	105.99233	13.14673			0.00	0	0.00
CLN222	On 20/10/2016	Spot Bond	105.99233	13.17748	105.99233	13.14673			0.00	0	0.00
CLN223	On 15/06/2014	Spot Bond	107.65143	41.56104	107.65143	41.45113			0.00	0	0.00
CLN224	On 15/06/2014	Spot Bond	110.88445	41.77348	110.88445	41.66007			0.00	0	0.00
CLN225	On 09/12/2016	Spot Bond	104.90153	11.93209	104.90153	11.90446			0.00	0	0.00
CLN226	On 20/12/2016	Spot Bond	100.07790	10.93208	100.07790	10.90498			0.00	0	0.00
CLN227	On 20/12/2016	Spot Bond	100.08711	11.77621	100.08711	11.74703			0.00	0	0.00
CLN228	On 14/06/2013	Spot Bond	100.16277	83.75365	100.16277	83.56173			0.00	0	0.00
CLN229	On 14/06/2013	Spot Bond	100.16385	83.76174	100.16385	83.56981			0.00	0	0.00
CLN230	On 17/01/2015	Spot Bond	101.18605	22.68989	101.18605	22.63435			0.00	0	0.00
CLN231	On 17/01/2015	Spot Bond	101.18605	22.68989	101.18605	22.63435			0.00	0	0.00
CLN232	On 20/06/2014	Spot Bond	100.17539	45.17294	100.17539	45.08137			0.00	0	0.00
CLN233	On 02/02/2013	Spot Bond	100.85155	92.31152	100.85155	92.08011			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM Yield	MarkPrice	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
CLN234	On 19/04/2013	Spot Bond	101.40617	96.11684	101.40617	95.86776			0.00	0	0.00
CLN235	On 19/04/2013	Spot Bond	101.40617	96.11684	101.40617	95.86776			0.00	0	0.00
CLN236	On 15/06/2016	Spot Bond	100.16285	15.10658	100.16285	15.07597			0.00	0	0.00
CLN237	On 14/02/2017	Spot Bond	100.71861	9.55523	100.71861	9.53194			0.00	0	0.00
CLN238	On 15/02/2013	Spot Bond	100.63163	89.40334	100.63163	89.18672			0.00	0	0.00
CLN239	On 20/03/2017	Spot Bond	100.07925	9.74400	100.07925	9.72426			0.00	0	0.00
CLN240	On 24/02/2015	Spot Bond	100.51081	20.63725	100.51081	20.58703			0.00	0	0.00
CLN241	On 24/02/2017	Spot Bond	100.54638	9.87689	100.54638	9.85285			0.00	0	0.00
CLN242	On 24/02/2019	Spot Bond	103.07581	12.60186	103.07581	12.57342			0.00	0	0.00
CLN243	On 24/02/2019	Spot Bond	103.07581	12.60186	103.07581	12.57342			0.00	0	0.00
CLN244	On 25/02/2015	Spot Bond	100.51075	20.58704	100.51075	20.53694			0.00	0	0.00
CLN245	On 25/02/2015	Spot Bond	100.51227	20.60530	100.51227	20.55515			0.00	0	0.00
CLN246	On 24/02/2017	Spot Bond	99.62826	14.53539	99.62826	14.50029			0.00	0	0.00
CLN247	On 24/02/2017	Spot Bond	100.86363	14.25768	100.86363	14.22288			0.00	0	0.00
CLN248	On 14/03/2015	Spot Bond	100.17567	19.52432	100.17567	19.47589			0.00	0	0.00
CLN249	On 24/02/2017	Spot Bond	100.84631	13.96568	100.84631	13.93160			0.00	0	0.00
CLN250	On 26/03/2015	Spot Bond	99.94994	19.06682	99.94994	19.01963			0.00	0	0.00
CLN251	On 26/03/2015	Spot Bond	99.94994	19.06682	99.94994	19.01963			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
CLN252	On 26/03/2015	Spot Bond	99.94994	19.06682	99.94994	19.01963				0.00	0	0.00
CLN253	On 26/03/2015	Spot Bond	99.94994	19.06682	99.94994	19.01963				0.00	0	0.00
CLN254	On 26/03/2015	Spot Bond	99.94994	19.06682	99.94994	19.01963				0.00	0	0.00
CLN255	On 26/03/2015	Spot Bond	99.94850	19.22390	99.94850	19.17632				0.00	0	0.00
CLN256	On 26/03/2017	Spot Bond	99.94597	9.02409	99.94597	9.00176				0.00	0	0.00
CLN257	On 26/03/2017	Spot Bond	99.94597	9.02409	99.94597	9.00176				0.00	0	0.00
CLN258	On 26/03/2017	Spot Bond	99.94597	9.02409	99.94597	9.00176				0.00	0	0.00
CLN259	On 26/03/2017	Spot Bond	99.94597	9.02409	99.94597	9.00176				0.00	0	0.00
CLN260	On 26/03/2017	Spot Bond	99.94597	9.02409	99.94597	9.00176				0.00	0	0.00
CLN261	On 26/03/2017	Spot Bond	99.94556	9.07330	99.94556	9.05083				0.00	0	0.00
CLN262	On 26/03/2019	Spot Bond	110.57517	11.31631	110.57517	11.28883				0.00	0	0.00
CLN263	On 20/06/2014	Spot Bond	100.09271	39.45018	100.09271	39.35241				0.00	0	0.00
CLN264	On 18/08/2014	Spot Bond	100.59304	28.41916	100.59304	28.34995				0.00	0	0.00
CLN265	On 02/04/2013	Spot Bond	99.85267	100.26135	99.85267	99.90632				0.00	0	0.00
CLN266	On 16/03/2014	Spot Bond	100.09928	37.96525	100.09928	37.87115				0.00	0	0.00
CLN267	On 16/03/2014	Spot Bond	100.09928	37.96525	100.09928	37.87115				0.00	0	0.00
CLN268	On 30/04/2017	Spot Bond	101.01926	10.86024	101.01926	10.82604				0.00	0	0.00

Contract Details	Strike	Call / Put	MTM Yield	MarkPrice	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
CLN269	On 20/06/2017	Spot Bond	100.09028	10.88257	100.09028	10.85560			0.00	0	0.00
CLN270	On 24/02/2017	Spot Bond	100.79299	13.47952	100.79299	13.44664			0.00	0	0.00
CLN271	On 20/06/2017	Spot Bond	100.10632	12.37425	100.10632	12.34358			0.00	0	0.00
CLN272	On 20/06/2017	Spot Bond	100.07520	9.19105	100.07520	9.16828			0.00	0	0.00
CLN273	On 20/06/2017	Spot Bond	100.07467	9.14130	100.07467	9.11866			0.00	0	0.00
CLN274	On 20/06/2017	Spot Bond	100.07203	9.19150	100.07203	9.16872			0.00	0	0.00
CLN275	On 22/05/2017	Spot Bond	100.58176	9.83493	100.58176	9.80407			0.00	0	0.00
CLN276	On 24/05/2017	Spot Bond	100.62464	11.34538	100.62464	11.30976			0.00	0	0.00
CLN277	On 25/05/2017	Spot Bond	100.62450	11.30978	100.62450	11.27429			0.00	0	0.00
CLN278	On 20/06/2017	Spot Bond	100.07182	9.17159	100.07182	9.14887			0.00	0	0.00
CLN279	On 20/06/2015	Spot Bond	100.10367	22.15928	100.10367	22.10436			0.00	0	0.00
CLN280	On 07/06/2017	Spot Bond	100.32695	9.77589	100.32695	9.74460			0.00	0	0.00
CLN281	On 21/06/2015	Spot Bond	100.05044	19.37411	100.05044	19.31225			0.00	0	0.00
CLN282	On 27/06/2015	Spot Bond	99.94992	18.93616	99.94992	18.87575			0.00	0	0.00
CLN283	On 20/09/2015	Spot Bond	100.07255	16.19104	100.07255	16.13933			0.00	0	0.00
CLN284	On 20/06/2017	Spot Bond	100.08473	10.26161	100.08473	10.22883			0.00	0	0.00
CLN285	On 20/06/2017	Spot Bond	100.08473	10.26161	100.08473	10.22883			0.00	0	0.00
CLN286	On 20/06/2017	Spot Bond	100.08473	10.26161	100.08473	10.22883			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM Yield	MarkPrice	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
CLN287	On 20/06/2017	Spot Bond	100.08473	10.26161	100.08473	10.22883			0.00	0	0.00
CLN288	On 10/08/2017	Spot Bond	100.79550	10.44667	100.79550	10.40044			0.00	0	0.00
CLN289	On 30/08/2017	Spot Bond	100.46527	9.68335	100.46527	9.63966			0.00	0	0.00
CLN290	On 26/06/2017	Spot Bond	99.93367	2.62999	99.93367	2.61817			0.00	0	0.00
CLN291	On 26/06/2017	Spot Bond	99.93367	2.62999	99.93367	2.61817			0.00	0	0.00
CLN292	On 26/06/2017	Spot Bond	99.93449	2.62992	99.93449	2.61811			0.00	0	0.00
CLN293	On 30/06/2017	Spot Bond	99.84728	2.57735	99.84728	2.56552			0.00	0	0.00
CLN294	On 26/06/2017	Spot Bond	99.93449	2.62992	99.93449	2.61811			0.00	0	0.00
CLN295	On 30/06/2017	Spot Bond	99.84633	2.58904	99.84633	2.57701			0.00	0	0.00
CLN296	On 20/12/2017	Spot Bond	100.08705	1.79263	100.08705	1.78457			0.00	0	0.00
CLN297	On 30/06/2017	Spot Bond	99.84728	2.57119	99.84728	2.55734			0.00	0	0.00
CLN298	On 30/06/2017	Spot Bond	99.84728	2.58473	99.84728	2.57063			0.00	0	0.00
CLN299	On 30/06/2017	Spot Bond	99.84633	2.58276	99.84633	2.56764			0.00	0	0.00
CLN300	On 20/12/2017	Spot Bond	100.00000	5.83142	100.00000	5.80521			0.00	0	0.00
CLN301	On 20/12/2017	Spot Bond	100.00000	5.93330	100.00000	5.90662			0.00	0	0.00
CLN302	On 20/12/2017	Spot Bond	100.08579	1.79271	100.08579	1.78464			0.00	0	0.00
CLN303	On 20/12/2017	Spot Bond	100.00000	1.79779	100.00000	1.78971			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM Yield	MarkPrice	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
CLN304	On 20/12/2017	Spot Bond	100.00000	1.79779	100.00000	1.78971			0.00	0	0.00
CLN305	On 20/12/2017	Spot Bond	100.00000	1.79779	100.00000	1.78971			0.00	0	0.00
CLN39	On 07/02/2016	Spot Bond	100.00000	23.08950	100.00000	23.03868			0.00	0	0.00
CLN40	On 07/02/2016	Spot Bond	100.00000	23.08950	100.00000	23.03868			0.00	0	0.00
CLN42	On 18/04/2028	Spot Bond	35.42491	0.67941	35.42491	0.67880			0.00	0	0.00
CLN44	On 31/03/2013	Spot Bond	156.72722	72.50958	156.72722	72.28776			0.00	0	0.00
CLN46	On 07/03/2013	Spot Bond	100.26956	85.26854	100.26956	85.07208			0.00	0	0.00
CLN47	On 07/03/2013	Spot Bond	100.26726	85.25835	100.26726	85.06191			0.00	0	0.00
CLN48	On 07/03/2013	Spot Bond	100.00000	131.79322	100.00000	131.45297			0.00	0	0.00
CLN49	On 31/03/2013	Spot Bond	156.52494	112.00100	156.52494	111.62703			0.00	0	0.00
CLN50	On 07/03/2013	Spot Bond	100.26496	85.24815	100.26496	85.05174			0.00	0	0.00
CLN51	On 07/03/2013	Spot Bond	154.89181	78.41452	154.89181	78.15796			0.00	0	0.00
CLN52	On 30/04/2013	Spot Bond	100.90305	93.07452	100.90305	92.84108			0.00	0	0.00
CLN54	On 30/04/2013	Spot Bond	100.90305	93.07452	100.90305	92.84108			0.00	0	0.00
CLN55	On 18/04/2028	Spot Bond	164.96027	5.71939	164.96027	5.69795			0.00	0	0.00
CLN56	On 30/04/2013	Spot Bond	98.96405	78.15550	98.96405	77.99692			0.00	0	0.00
CLN57	On 30/04/2013	Spot Bond	98.95402	78.16499	98.95402	78.00639			0.00	0	0.00
CLN58	On 07/03/2013	Spot Bond	100.26726	85.25835	100.26726	85.06191			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM Yield	MarkPrice	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
CLN59	On 07/03/2013	Spot Bond	100.26726	85.25835	100.26726	85.06191			0.00	0	0.00
CLN61	On 02/03/2028	Spot Bond	100.00000	13.72175	100.00000	13.68777			0.00	0	0.00
CLN71	On 02/03/2028	Spot Bond	100.00000	0.00045	100.00000	0.00045			0.00	0	0.00
CLN72	On 02/03/2028	Spot Bond	100.00000	0.00045	100.00000	0.00045			0.00	0	0.00
CLN78	On 19/04/2013	Spot Bond	102.57148	79.69637	102.57148	79.52639			0.00	0	0.00
CLN81	On 18/04/2028	Spot Bond	127.81539	7.70357	127.81539	7.68268			0.00	0	0.00
CLN88	On 28/04/2028	Spot Bond	150.32167	0.00008	150.32167	0.00008			0.00	0	0.00
CLN89	On 02/03/2028	Spot Bond	150.48996	0.00009	150.48996	0.00009			0.00	0	0.00
CLNF01	On 20/10/2015	Spot Bond	80.28000	19.07840	80.28000	19.04762			0.00	0	0.00
CLNF02	On 20/10/2015	Spot Bond	80.11138	19.12865	80.11138	19.09784			0.00	0	0.00
CLNF03	On 10/10/2016	Spot Bond	101.51920	12.60787	101.51920	12.57692			0.00	0	0.00
CLNF04	On 10/10/2016	Spot Bond	101.51920	12.60787	101.51920	12.57692			0.00	0	0.00
CLNF05	On 20/09/2016	Spot Bond	100.07895	11.07941	100.07895	11.05195			0.00	0	0.00
CLNF06	On 20/12/2016	Spot Bond	100.07296	10.52967	100.07296	10.50358			0.00	0	0.00
CLNF07	On 20/06/2017	Spot Bond	100.07419	9.44029	100.07419	9.41690			0.00	0	0.00
CLNF08	On 10/07/2013	Spot Bond	101.51807	65.56496	101.51807	65.35757			0.00	0	0.00
CLNF09	On 20/06/2017	Spot Bond	100.07839	9.53933	100.07839	9.51569			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM Yield	MarkPrice	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
CLNF10	On 24/07/2017	Spot Bond	101.17107	11.41004	101.17107	11.35939			0.00	0	0.00
COJ02	On 15/09/2016	Spot Bond	112.14249	16.98359	112.14249	16.94188			0.00	0	0.00
COJ03	On 26/04/2013	Spot Bond	102.77374	78.53518	102.77374	78.36989			0.00	0	0.00
COJ04	On 05/06/2018	Spot Bond	104.83082	9.98993	104.83082	9.96683			0.00	0	27,022,000.00
COJ05	On 05/06/2023	Spot Bond	123.34967	10.51794	123.34967	10.49022		24,669,934,000.00		200,000	339,647,000.00
COJ06	On 09/12/2015	Spot Bond	109.68398	17.16619	109.68398	17.12500			0.00	0	30,100,000.00
COJ07	On 23/03/2021	Spot Bond	116.79754	11.82618	116.79754	11.79616			0.00	0	0.00
COJ10C	On 18/01/2013	Spot Bond	100.00000	100.10314	100.00000	99.84448			0.00	0	0.00
COJ12C	On 17/02/2013	Spot Bond	5.86800	105.00664	5.86800	104.98989			0.00	0	0.00
CPL002	On 29/11/2014	Spot Bond	100.46415	28.02711	100.46415	27.95818			0.00	0	0.00
CPL003	On 28/02/2017	Spot Bond	100.49279	9.57934	100.49279	9.55602			0.00	0	0.00
CPL005	On 01/03/2015	Spot Bond	100.39083	20.46326	100.39083	20.41240			0.00	0	0.00
CPL007	On 01/08/2015	Spot Bond	100.94063	18.64851	100.94063	18.56587			0.00	0	0.00
CPL010	On 25/02/2013	Spot Bond	100.39538	86.03757	100.39538	85.83444			0.00	0	0.00
CPL011	On 08/03/2013	Spot Bond	100.24848	83.87451	100.24848	83.68174			0.00	0	0.00
DENG28	On 12/02/2013	Spot Bond	100.00000	88.80779	100.00000	88.59223			0.00	0	0.00
DENG31	On 02/04/2013	Spot Bond	100.00000	81.56361	100.00000	81.38669			0.00	0	0.00
DENG41	On 28/01/2013	Spot Bond	101.25137	92.08151	101.25137	91.84690			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
DENG42	On 03/04/2013	Spot Bond	101.22658	83.23384	101.22658	83.05194				0.00	0	0.00
DRD03	On 02/07/2014	Spot Bond	102.15380	52.43683	102.15380	52.20217				0.00	0	0.00
DRD04	On 03/07/2015	Spot Bond	102.26580	25.62283	102.26580	25.50806				0.00	0	0.00
DRD05	On 03/10/2013	Spot Bond	102.03232	71.80369	102.03232	71.48269				0.00	0	0.00
DV13	On 25/08/2013	Spot Bond	105.76710	64.34647	105.76710	64.19818				0.00	0	0.00
DV21	On 15/06/2016	Spot Bond	127.91650	15.01897	127.91650	14.97822				0.00	0	14,300,000.00
DV22	On 07/02/2020	Spot Bond	116.63462	11.71253	116.63462	11.68332			21,110,866,220.00		181,000	66,039,417.00
DV23	On 27/02/2023	Spot Bond	119.62218	11.44319	119.62218	11.41408			145,819,437,420.00		1,219,000	105,530,719.00
E170	On 01/08/2020	Spot Bond	146.45461	14.40483	146.45461	14.36188				0.00	0	23,000,000.00
EDC01	On 04/04/2016	Spot Bond	104.01633	18.94598	104.01633	18.89844				0.00	0	0.00
EFC01	On 31/08/2014	Spot Bond	100.57434	22.30866	100.57434	22.23711				0.00	0	0.00
EFC02	On 31/08/2015	Spot Bond	100.62205	9.36191	100.62205	9.33187				0.00	0	0.00
EFC03	On 31/08/2016	Spot Bond	100.65378	3.92770	100.65378	3.91510				0.00	0	0.00
EFC04	On 31/08/2017	Spot Bond	100.68546	1.64705	100.68546	1.64176				0.00	0	0.00
EL15	On 29/06/2015	Spot Bond	128.03785	10.54136	128.03785	10.51290				0.00	0	35,640,000.00
EL28	On 02/05/2028	Spot Bond	1.57000	117.98683	1.58000	117.79697				0.00	0	40,500,000.00
EL29	On 19/11/2029	Spot Bond	104.49020	3.06035	104.49020	3.04742				0.00	0	0.00

Contract Details	Strike	Call / Put	MTM Yield	MarkPrice	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
EMM01	On 28/07/2020	Spot Bond	117.22671	13.30298	117.22671	13.26968			0.00	0	0.00
EMM02	On 11/03/2021	Spot Bond	117.96601	12.02870	117.96601	11.99792			0.00	0	0.00
EMM03	On 04/05/2024	Spot Bond	108.44717	10.55070	108.44717	10.52548			0.00	0	0.00
EPF001	On 19/08/2015	Spot Bond	100.61804	15.79725	100.61804	15.75877			0.00	0	0.00
EPFC02	On 07/11/2013	Spot Bond	100.74391	54.72536	100.74391	54.31241			0.00	0	0.00
EPFC03	On 18/02/2013	Spot Bond	100.55022	87.46996	100.55022	87.25970			0.00	0	0.00
EQ183U	On 24/01/2013	Spot Bond	100.00000	93.11224	100.00000	92.87532			0.00	0	0.00
EQ184U	On 13/02/2013	Spot Bond	100.00000	93.38064	100.00000	93.15454			0.00	0	0.00
EQ185U	On 11/06/2014	Spot Bond	100.00000	31.98806	100.00000	31.84427		480,000,000,000.00	4,800,000	2,400,000.00	
EQ186U	On 12/03/2013	Spot Bond	100.00000	87.69562	100.00000	87.49631			0.00	0	0.00
EQ187U	On 21/02/2014	Spot Bond	100.00000	27.81329	100.00000	27.51827			0.00	0	0.00
EQS01	On 18/11/2014	Spot Bond	124.62183	24.69991	124.62183	24.62692			0.00	0	0.00
EQS02	On 01/07/2015	Spot Bond	105.65441	28.94850	105.65441	28.88184			0.00	0	0.00
EQS04	On 22/09/2015	Spot Bond	106.40064	16.48731	106.40064	16.44415		170,241,024,000.00	1,600,000	800,000.00	
EQS05	On 25/04/2017	Spot Bond	101.27791	11.97478	101.27791	11.93698			0.00	0	70,000,000.00
ERS3A8	On 17/11/2014	Spot Bond	100.72291	29.53256	100.72291	29.46056			0.00	0	0.00
ERS3B2	On 17/08/2014	Spot Bond	100.66122	28.98791	100.66122	28.91726			0.00	0	0.00
ERS3B3	On 17/11/2025	Spot Bond	100.64003	0.01118	100.64003	0.01109			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
ERS3C2	On 17/08/2014	Spot Bond	100.73714	29.65820	100.73714	29.58588				0.00	0	0.00
ERS3C3	On 17/11/2025	Spot Bond	100.71039	0.01113	100.71039	0.01104				0.00	0	0.00
ERSA10	On 17/08/2013	Spot Bond	100.58516	59.68070	100.58516	59.53537				0.00	0	0.00
ERSA11	On 17/08/2014	Spot Bond	100.60896	28.52679	100.60896	28.45730				0.00	0	0.00
ERSA12	On 17/08/2015	Spot Bond	100.62801	15.97259	100.62801	15.93368				0.00	0	0.00
ERSA13	On 17/08/2013	Spot Bond	100.58802	59.69600	100.58802	59.55062				0.00	0	0.00
ERSA14	On 17/11/2025	Spot Bond	100.58833	0.01122	100.58833	0.01113				0.00	0	0.00
ERSA15	On 17/11/2025	Spot Bond	100.61654	0.01120	100.61654	0.01111				0.00	0	0.00
ES15	On 30/08/2015	Spot Bond	107.62781	18.87288	107.62781	18.82827			2,583,067,440.00		24,000	10,674,000.00
ES18	On 20/04/2018	Spot Bond	115.04070	10.28963	115.04070	10.26398			17,946,349,200.00		156,000	504,413,000.00
ES23	On 25/01/2023	Spot Bond	123.79417	12.15899	123.79417	12.12720			72,790,971,960.00		588,000	261,633,000.00
ES26	On 02/04/2026	Spot Bond	101.89369	9.38170	101.89369	9.36050			86,507,742,810.00		849,000	44,662,000.00
ES33	On 15/09/2033	Spot Bond	8.60000	91.58062	8.58000	91.73588			5,082,600,000.00		591,000	604,765,000.00
FIFB01	On 24/08/2015	Spot Bond	100.52379	17.25230	100.52379	17.17610				0.00	0	0.00
FIFC03	On 09/10/2013	Spot Bond	101.23849	64.34725	101.23849	63.85998				0.00	0	0.00
FIFC04	On 14/03/2013	Spot Bond	100.14918	82.74517	100.14918	82.55773				0.00	0	0.00
FR002U	On 02/08/2023	Spot Bond	100.00000	11.71957	100.00000	11.69117				0.00	0	0.00

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
FR003U	On 02/08/2023	Spot Bond	100.00000	11.40458	100.00000	11.37695				0.00	0	0.00
FR2A3C	On 15/08/2013	Spot Bond	100.72700	60.30889	100.72700	60.16184				0.00	0	0.00
FR2B3C	On 15/08/2013	Spot Bond	100.75346	60.43617	100.75346	60.28878				0.00	0	0.00
FR2C3C	On 15/08/2013	Spot Bond	100.83807	60.84338	100.83807	60.69487				0.00	0	0.00
FR2D3D	On 15/08/2013	Spot Bond	100.88562	61.07235	100.88562	60.92324				0.00	0	0.00
FRB03	On 15/09/2014	Spot Bond	106.83968	31.91032	106.83968	31.83496			1,495,755,520.00		14,000	15,251,000.00
FRB05	On 21/12/2018	Spot Bond	102.29365	9.09777	102.29365	9.07716				0.00	0	0.00
FRB08	On 10/06/2016	Spot Bond	100.22508	11.46099	100.22508	11.43255				0.00	0	0.00
FRB09	On 10/06/2017	Spot Bond	100.22502	8.27875	100.22502	8.25820				0.00	0	0.00
FRB10	On 25/01/2017	Spot Bond	101.16350	10.53632	101.16350	10.51052				0.00	0	0.00
FRB11	On 11/12/2022	Spot Bond	101.09860	0.07439	101.09860	0.07381				0.00	0	0.00
FRBC21	On 21/12/2018	Spot Bond	109.77327	11.59232	109.77327	11.56449				0.00	0	20,000.00
FRBC22	On 21/12/2018	Spot Bond	98.22086	9.01251	98.22086	8.93923				0.00	0	0.00
FRBI01	On 30/06/2014	Spot Bond	100.00000	50.42936	100.00000	50.30408				0.00	0	0.00
FRBI04	On 31/03/2013	Spot Bond	215.70757	66.54895	215.70757	66.29612				0.00	0	0.00
FRBI07	On 07/07/2013	Spot Bond	105.50847	70.38183	105.50847	70.21996				0.00	0	0.00
FRBI22	On 31/01/2022	Spot Bond	127.58470	3.63399	127.58470	3.62323				0.00	0	0.00
FRBI23	On 07/12/2023	Spot Bond	273.62971	2.22025	273.62971	2.20975			54,725,942,000.00		200,000	100,000.00

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
FRBI28	On 31/03/2028	Spot Bond	149.98730	2.27908	149.98730	2.27209				0.00	0	0.00
FRBI33	On 07/12/2033	Spot Bond	199.45863	1.87341	199.45863	1.86630				0.00	0	0.00
FRBN04	On 15/09/2015	Spot Bond	121.07209	21.44856	121.07209	21.39254				0.00	0	0.00
FRBN06	On 15/09/2015	Spot Bond	100.00000	26.62795	100.00000	26.56837				0.00	0	0.00
FRBN07	On 15/09/2015	Spot Bond	100.00000	26.62795	100.00000	26.56837				0.00	0	0.00
FRBZ01	On 30/11/2020	Spot Bond	52.69690	3.49511	52.69690	3.49105				0.00	0	0.00
FRBZ02	On 28/10/2024	Spot Bond	33.20196	3.36265	33.20196	3.36001				0.00	0	0.00
FRBZ03	On 10/12/2024	Spot Bond	31.98407	3.62815	31.98407	3.62539				0.00	0	0.00
FRC04	On 03/06/2014	Spot Bond	100.55103	38.58085	100.55103	38.49461				0.00	0	0.00
FRC08	On 29/04/2013	Spot Bond	101.09338	93.55691	101.09338	93.32127				0.00	0	0.00
FRC101	On 24/02/2017	Spot Bond	100.83125	13.81023	100.83125	13.77653				0.00	0	0.00
FRC103	On 20/03/2014	Spot Bond	100.12935	42.28597	100.12935	42.20030				0.00	0	0.00
FRC104	On 20/03/2014	Spot Bond	100.07866	39.12913	100.07866	39.04988				0.00	0	0.00
FRC105	On 24/02/2017	Spot Bond	100.80714	13.47708	100.80714	13.44420				0.00	0	0.00
FRC106	On 24/02/2017	Spot Bond	100.80714	13.47708	100.80714	13.44420				0.00	0	0.00
FRC107	On 03/06/2021	Spot Bond	100.52930	9.97338	100.52930	9.94856				0.00	0	0.00
FRC108	On 24/02/2017	Spot Bond	100.79281	13.27921	100.79281	13.24682				0.00	0	0.00

Contract Details	Strike	Call / Put	MTM Yield	MarkPrice	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
FRC109	On 20/06/2017	Spot Bond	100.08975	10.88265	100.08975	10.85568			0.00	0	0.00
FRC11	On 26/05/2013	Spot Bond	100.50743	87.33035	100.50743	87.12591			0.00	0	0.00
FRC110	On 15/06/2016	Spot Bond	100.15766	14.96814	100.15766	14.93102			0.00	0	0.00
FRC112	On 20/06/2017	Spot Bond	100.07580	9.58952	100.07580	9.56576			0.00	0	0.00
FRC113	On 20/06/2017	Spot Bond	100.08460	10.40523	100.08460	10.37945			0.00	0	0.00
FRC114	On 20/06/2014	Spot Bond	100.10209	39.91979	100.10209	39.82084			0.00	0	0.00
FRC115	On 20/06/2017	Spot Bond	98.00000	9.90004	98.00000	9.86709			0.00	0	0.00
FRC116	On 20/06/2017	Spot Bond	100.00000	9.65691	100.00000	9.62029			0.00	0	0.00
FRC117	On 15/06/2016	Spot Bond	100.15523	14.82246	100.15523	14.78571			0.00	0	0.00
FRC118	On 20/06/2017	Spot Bond	100.08737	10.38488	100.08737	10.35915			0.00	0	0.00
FRC119	On 20/06/2017	Spot Bond	100.10732	12.27447	100.10732	12.24404			0.00	0	0.00
FRC120	On 20/06/2017	Spot Bond	100.11620	13.11960	100.11620	13.08707			0.00	0	0.00
FRC121	On 20/06/2017	Spot Bond	100.08283	9.95715	100.08283	9.93248			0.00	0	0.00
FRC122	On 20/06/2017	Spot Bond	102.36455	10.78429	102.36455	10.75702			0.00	0	0.00
FRC123	On 20/06/2017	Spot Bond	100.12857	14.30256	100.12857	14.26709			0.00	0	0.00
FRC124	On 20/06/2017	Spot Bond	100.08579	10.41156	100.08579	10.37831			0.00	0	0.00
FRC125	On 20/09/2017	Spot Bond	100.00000	7.90785	100.00000	7.87386			0.00	0	0.00
FRC126	On 20/09/2017	Spot Bond	100.10168	12.65409	100.10168	12.61367			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM Yield	MarkPrice	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
FRC127	On 20/09/2017	Spot Bond	100.12161	14.88138	100.12161	14.83384			0.00	0	0.00
FRC128	On 20/09/2017	Spot Bond	100.09179	11.55769	100.09179	11.52078			0.00	0	0.00
FRC129	On 20/09/2017	Spot Bond	100.09811	12.25754	100.09811	12.21838			0.00	0	0.00
FRC130	On 20/09/2017	Spot Bond	100.11547	14.19344	100.11547	14.14810			0.00	0	0.00
FRC131	On 20/09/2017	Spot Bond	100.10701	13.24888	100.10701	13.20656			0.00	0	0.00
FRC132	On 20/09/2017	Spot Bond	100.12057	14.76479	100.12057	14.71762			0.00	0	0.00
FRC133	On 20/09/2017	Spot Bond	100.12805	15.60423	100.12805	15.55437			0.00	0	0.00
FRC134	On 20/09/2017	Spot Bond	100.11516	14.15846	100.11516	14.11323			0.00	0	0.00
FRC135	On 20/09/2017	Spot Bond	100.11151	13.75033	100.11151	13.70641			0.00	0	0.00
FRC136	On 20/09/2017	Spot Bond	100.09968	12.43250	100.09968	12.39278			0.00	0	0.00
FRC137	On 20/09/2017	Spot Bond	100.09779	12.22255	100.09779	12.18351			0.00	0	0.00
FRC138	On 20/09/2017	Spot Bond	100.12327	15.06793	100.12327	15.01979			0.00	0	0.00
FRC139	On 20/09/2017	Spot Bond	100.12172	14.89304	100.12172	14.84547			0.00	0	0.00
FRC140	On 20/09/2017	Spot Bond	100.11745	14.41500	100.11745	14.36894			0.00	0	0.00
FRC141	On 20/09/2017	Spot Bond	100.12348	15.09125	100.12348	15.04304			0.00	0	0.00
FRC142	On 20/09/2017	Spot Bond	100.10439	12.95733	100.10439	12.91594			0.00	0	0.00
FRC143	On 20/09/2017	Spot Bond	100.09221	11.60434	100.09221	11.56728			0.00	0	0.00

Contract Details			Strike	Call / Put	MTM Yield	MarkPrice	Previous MTM	Previous Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
FRC144	On 20/09/2017	Spot Bond			100.07700	9.92443	100.07700	9.89274				0.00	0	0.00
FRC145	On 20/09/2017	Spot Bond			100.12940	15.75579	100.12940	15.70545				0.00	0	0.00
FRC146	On 20/09/2014	Spot Bond			100.09221	29.41299	100.09221	29.31905				0.00	0	0.00
FRC147	On 20/09/2015	Spot Bond			100.10419	19.52302	100.10419	19.46067				0.00	0	0.00
FRC148	On 24/02/2017	Spot Bond			100.72629	13.78678	100.72629	13.72579				0.00	0	0.00
FRC149	On 20/09/2015	Spot Bond			100.09926	19.00968	100.09926	18.94895				0.00	0	0.00
FRC150	On 20/09/2017	Spot Bond			100.08547	10.85777	100.08547	10.82309				0.00	0	0.00
FRC151	On 20/09/2017	Spot Bond			98.00000	1.64567	98.00000	1.63408				0.00	0	0.00
FRC152	On 20/12/2017	Spot Bond			100.08652	9.98181	100.08652	9.93692				0.00	0	0.00
FRC153	On 20/12/2017	Spot Bond			100.07817	9.17871	100.07817	9.13743				0.00	0	0.00
FRC154	On 20/12/2017	Spot Bond			100.08103	9.45320	100.08103	9.41069				0.00	0	0.00
FRC155	On 20/12/2017	Spot Bond			100.10890	12.14654	100.10890	12.09190				0.00	0	0.00
FRC157	On 30/09/2013	Spot Bond			100.20368	63.83326	100.20368	62.48324				0.00	0	0.00
FRC158	On 11/06/2014	Spot Bond			100.21459	28.44184	100.21459	28.22330				0.00	0	0.00
FRC159	On 30/09/2013	Spot Bond			100.20368	63.83326	100.20368	62.48324				0.00	0	0.00
FRC160	On 12/06/2014	Spot Bond			100.19795	28.22758	100.19795	28.01070				0.00	0	0.00
FRC161	On 20/12/2017	Spot Bond			100.07944	1.79308	100.07944	1.78502				0.00	0	0.00
FRC162	On 14/12/2018	Spot Bond			100.38297	1.21580	100.38297	1.20644				0.00	0	0.00

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
FRC17	On 03/06/2014	Spot Bond	100.57737	38.94286	100.57737	38.85579				0.00	0	0.00
FRC29	On 22/07/2014	Spot Bond	101.33365	31.39957	101.33365	31.32260				0.00	0	0.00
FRC37	On 20/06/2015	Spot Bond	100.08266	20.70934	100.08266	20.65802				0.00	0	0.00
FRC40	On 20/12/2015	Spot Bond	100.08218	16.13099	100.08218	16.09101				0.00	0	0.00
FRC41	On 25/10/2013	Spot Bond	101.28616	63.89152	101.28616	63.73497				0.00	0	0.00
FRC46	On 10/09/2017	Spot Bond	98.45245	9.41017	98.45245	9.38719				0.00	0	0.00
FRC47	On 18/02/2013	Spot Bond	115.36525	85.88439	115.36525	85.65188				0.00	0	0.00
FRC55	On 11/07/2013	Spot Bond	101.29693	65.26848	101.29693	65.10852				0.00	0	0.00
FRC56U	On 06/02/2013	Spot Bond	100.00000	90.12346	100.00000	89.90148				0.00	0	0.00
FRC57	On 20/06/2014	Spot Bond	100.06887	37.97792	100.06887	37.88381				0.00	0	0.00
FRC61	On 28/07/2017	Spot Bond	101.11641	9.84288	101.11641	9.81879				0.00	0	0.00
FRC66	On 31/01/2022	Spot Bond	115.36587	7.40592	115.36587	7.38762				0.00	0	0.00
FRC67	On 20/09/2016	Spot Bond	100.08387	11.53094	100.08387	11.50236				0.00	0	0.00
FRC68	On 20/09/2016	Spot Bond	100.08483	11.61928	100.08483	11.59048				0.00	0	0.00
FRC69	On 31/01/2022	Spot Bond	115.54905	5.67200	115.54905	5.65796				0.00	0	0.00
FRC70	On 20/09/2014	Spot Bond	113.64754	26.91715	113.64754	26.86123				0.00	0	0.00
FRC71	On 31/01/2022	Spot Bond	115.36587	5.20116	115.36587	5.18830				0.00	0	0.00

Contract Details	Strike	Call / Put	MTM Yield	MarkPrice	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
FRC72	On 31/01/2017	Spot Bond	117.71276	6.30084	117.71276	6.28501			0.00	0	0.00
FRC74	On 20/09/2016	Spot Bond	118.00209	8.80153	118.00209	8.78275			0.00	0	0.00
FRC76	On 28/07/2017	Spot Bond	101.27177	10.97722	101.27177	10.95032			0.00	0	0.00
FRC77	On 15/06/2016	Spot Bond	100.00000	17.84324	100.00000	17.79905			0.00	0	0.00
FRC78	On 15/06/2016	Spot Bond	100.20020	17.52133	100.20020	17.47786			0.00	0	0.00
FRC79	On 15/06/2016	Spot Bond	100.17418	15.95855	100.17418	15.91897			0.00	0	0.00
FRC80	On 15/06/2016	Spot Bond	4.73000	106.67793	4.73000	106.63398			0.00	0	0.00
FRC82	On 15/06/2016	Spot Bond	100.17741	16.15272	100.17741	16.11266			0.00	0	0.00
FRC83	On 20/12/2016	Spot Bond	100.07144	10.39223	100.07144	10.36648			0.00	0	0.00
FRC84	On 20/12/2016	Spot Bond	100.08326	11.47204	100.08326	11.44361			0.00	0	0.00
FRC85	On 20/12/2014	Spot Bond	100.11237	30.03839	100.11237	29.96393			0.00	0	0.00
FRC86	On 20/12/2016	Spot Bond	100.09907	12.92454	100.09907	12.89251			0.00	0	0.00
FRC87	On 20/12/2016	Spot Bond	100.09502	12.55164	100.09502	12.52053			0.00	0	0.00
FRC90	On 20/03/2013	Spot Bond	100.06298	82.59722	100.06298	82.41276			0.00	0	0.00
FRC91	On 20/03/2013	Spot Bond	100.06521	82.59852	100.06521	82.41405			0.00	0	0.00
FRC92	On 20/03/2013	Spot Bond	100.06023	82.60581	100.06023	82.42133			0.00	0	0.00
FRC93	On 20/03/2013	Spot Bond	100.06131	82.86589	100.06131	82.68083			0.00	0	0.00
FRC94	On 20/03/2017	Spot Bond	100.08049	9.90775	100.08049	9.88769			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
FRC95	On 15/06/2016	Spot Bond	100.16123	15.00996	100.16123	14.97954				0.00	0	0.00
FRC96	On 20/03/2017	Spot Bond	100.08038	9.89783	100.08038	9.87778				0.00	0	0.00
FRC97	On 20/03/2015	Spot Bond	97.80179	22.38868	97.80179	22.34428				0.00	0	0.00
FRC98	On 15/06/2016	Spot Bond	100.16949	15.50271	100.16949	15.47129				0.00	0	0.00
FRC99	On 24/02/2017	Spot Bond	100.83728	13.89349	100.83728	13.85959				0.00	0	0.00
FRE2A1	On 02/08/2013	Spot Bond	99.94942	61.80767	99.94942	61.65801				0.00	0	0.00
FRE2A2	On 02/08/2013	Spot Bond	101.49845	63.84432	101.49845	63.68758				0.00	0	10,000.00
FRE2B1	On 02/08/2013	Spot Bond	99.46188	62.02129	99.46188	61.87176				0.00	0	0.00
FRE2B2	On 02/08/2013	Spot Bond	103.49133	63.34471	103.49133	63.18648				0.00	0	0.00
FRE2C	On 02/08/2013	Spot Bond	97.69123	62.71696	97.69123	62.56818				0.00	0	0.00
FRE2D	On 02/08/2013	Spot Bond	100.87998	61.84691	100.87998	61.69590				0.00	0	0.00
FRE2E	On 02/08/2013	Spot Bond	101.02852	62.38968	101.02852	62.23716				0.00	0	0.00
FRE2F	On 02/08/2013	Spot Bond	101.21079	63.05607	101.21079	62.90166				0.00	0	0.00
FRE2G	On 02/08/2013	Spot Bond	101.32512	63.47422	101.32512	63.31864				0.00	0	0.00
FRI15	On 14/03/2015	Spot Bond	144.28965	15.80763	144.28965	15.75581				0.00	0	0.00
FRJ13	On 01/09/2013	Spot Bond	100.90946	57.79388	100.90946	57.64960			11,378,550,709,600.00	112,760,000	40,440,000.00	
FRJ14	On 20/07/2014	Spot Bond	103.60434	30.38520	103.60434	30.30923				0.00	0	0.00

Contract Details	Strike	Call / Put	MTM Yield	MarkPrice	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
FRJ15	On 04/04/2015	Spot Bond	101.69223	23.78089	101.69223	23.70555			0.00	0	0.00
FRJ16	On 21/01/2016	Spot Bond	103.43851	13.38828	103.43851	13.35485			0.00	0	0.00
FRJ17	On 04/04/2017	Spot Bond	102.25429	10.99047	102.25429	10.95548			0.00	0	0.00
FRJ18	On 21/02/2018	Spot Bond	101.76484	7.95105	101.76484	7.93148			0.00	0	0.00
FRJ19	On 04/04/2019	Spot Bond	100.00000	12.81209	100.00000	12.78779			0.00	0	0.00
FRS36	On 07/12/2023	Spot Bond	261.70847	2.31456	261.70847	2.30395			0.00	0	0.00
FRS37	On 07/12/2023	Spot Bond	273.38978	2.22206	273.38978	2.21157			0.00	0	0.00
FRS43	On 07/12/2023	Spot Bond	256.75899	2.35625	256.75899	2.34558			0.00	0	0.00
FRS46	On 31/01/2022	Spot Bond	123.65104	3.30816	123.65104	3.29951			0.00	0	0.00
FRS49	On 27/10/2020	Spot Bond	101.04016	7.90510	101.04016	7.88577			0.00	0	0.00
FRS51	On 31/01/2022	Spot Bond	123.78317	3.62373	123.78317	3.61324			0.00	0	0.00
FRS56	On 19/07/2016	Spot Bond	101.29456	12.12206	101.29456	12.09236			0.00	0	0.00
FRS59	On 07/10/2016	Spot Bond	101.45459	12.13006	101.45459	12.10029			0.00	0	0.00
FRS61	On 02/08/2013	Spot Bond	101.10626	62.67387	101.10626	62.52054			0.00	0	0.00
FRS62	On 04/11/2026	Spot Bond	100.92257	7.77430	100.92257	7.75531			0.00	0	0.00
FRS63	On 22/12/2013	Spot Bond	100.00005	55.27357	100.00005	55.13669			0.00	0	0.00
FRS64	On 26/01/2042	Spot Bond	98.38735	2.98768	98.38735	2.98034			0.00	0	0.00
FRS65	On 30/03/2013	Spot Bond	101.21006	99.44698	101.21006	99.17276			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM Yield	MarkPrice	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
FRS66	On 22/03/2013	Spot Bond	100.00000	82.51927	100.00000	82.33589			0.00	0	0.00
FRS67	On 25/05/2013	Spot Bond	100.42877	83.84206	100.42877	83.59165			0.00	0	0.00
FRS68	On 09/11/2024	Spot Bond	100.00000	0.76535	100.00000	0.76297			0.00	0	0.00
FRS69	On 31/05/2017	Spot Bond	104.97509	12.39070	104.97509	12.34946			0.00	0	0.00
FRS70	On 04/06/2013	Spot Bond	100.28475	81.68423	100.28475	81.44129			0.00	0	0.00
FRS71	On 08/06/2013	Spot Bond	100.19981	80.73517	100.19981	80.49803			0.00	0	0.00
FRS72	On 09/11/2024	Spot Bond	100.80772	6.67807	100.80772	6.65707			0.00	0	0.00
FRS73	On 12/06/2017	Spot Bond	101.07593	16.23329	101.07593	16.18100			0.00	0	0.00
FRS74	On 14/06/2017	Spot Bond	100.44759	8.50470	100.44759	8.47746			0.00	0	0.00
FRS75	On 13/06/2014	Spot Bond	100.17395	37.29179	100.17395	37.17260			0.00	0	0.00
FRS76	On 18/06/2017	Spot Bond	100.76967	14.63192	100.76967	14.58491			0.00	0	0.00
FRS77	On 19/07/2014	Spot Bond	100.98200	32.56535	100.98200	32.42099			0.00	0	0.00
FRS78	On 08/08/2013	Spot Bond	100.85889	58.95325	100.85889	58.69218			0.00	0	0.00
FRS79	On 10/07/2017	Spot Bond	102.64440	3.77009	102.64440	3.74125			0.00	0	0.00
FRS80	On 24/10/2013	Spot Bond	100.85054	57.50119	100.85054	57.06696			0.00	0	0.00
FRS81	On 30/10/2042	Spot Bond	108.09035	3.84742	108.09035	3.83086			0.00	0	0.00
FRS82	On 21/11/2017	Spot Bond	101.11747	2.83835	101.11747	2.81687			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM Yield	MarkPrice	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
FRS83	On 13/12/2013	Spot Bond	100.16642	39.64104	100.16642	39.33655			0.00	0	0.00
FRX14	On 01/09/2014	Spot Bond	107.16699	32.38016	107.16699	32.30349		1,895,355,385,140.00		17,686,000	46,250,000.00
FRX15	On 14/03/2015	Spot Bond	108.33117	23.95140	108.33117	23.89419		2,058,292,230.00		19,000	72,195,000.00
FRX16	On 15/09/2016	Spot Bond	107.16932	13.37665	107.16932	13.34497		0.00		0	0.00
FRX17	On 15/09/2017	Spot Bond	109.08100	11.53063	109.08100	11.50293		0.00		0	0.00
FRX18	On 14/04/2018	Spot Bond	117.62764	11.48082	117.62764	11.45169		0.00		0	0.00
FRX19	On 15/11/2019	Spot Bond	108.91524	10.55661	108.91524	10.53857		2,831,796,240.00		26,000	2,548,000.00
FRX24	On 10/12/2024	Spot Bond	118.59653	9.49285	118.59653	9.46859		0.00		0	0.00
FRX31	On 21/02/2031	Spot Bond	109.40010	11.79113	109.40010	11.76321		0.00		0	0.00
FRX45	On 14/04/2045	Spot Bond	86.57971	10.71639	86.57971	10.69523		0.00		0	0.00
FTG1	On 05/09/2016	Spot Bond	100.55204	14.46745	100.55204	14.43145		0.00		0	0.00
GBL01	On 15/10/2015	Spot Bond	101.32185	22.53087	101.32185	22.36015		0.00		0	0.00
GFC03	On 10/04/2015	Spot Bond	101.40666	24.24109	101.40666	24.16448		0.00		0	0.00
GFC04	On 11/04/2017	Spot Bond	107.64302	12.87222	107.64302	12.84181		0.00		0	0.00
GFC2	On 27/02/2013	Spot Bond	100.00000	89.62206	100.00000	89.41218		0.00		0	0.00
GOVEX1	On 09/05/2047	Spot Bond	100.00000	0.00000	100.00000	0.00000		0.00		0	39.00
GPT11	On 29/01/2013	Spot Bond	100.00000	97.34100	100.00000	97.09642		0.00		0	0.00
GPT12	On 28/02/2013	Spot Bond	100.00000	90.50803	100.00000	90.29657		0.00		0	0.00

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
GPT20	On 30/01/2013	Spot Bond	100.79486	91.64814	100.79486	91.41678				0.00	0	0.00
GPT21	On 28/02/2013	Spot Bond	100.37860	85.43313	100.37860	85.23287				0.00	0	0.00
GRA292	On 15/02/2013	Spot Bond	100.00000	88.16425	100.00000	87.95181				0.00	0	0.00
GRA300	On 15/02/2013	Spot Bond	99.24126	88.24350	99.24126	88.03228				0.00	0	0.00
GRA301	On 20/03/2013	Spot Bond	98.75737	81.84204	98.75737	81.66121				0.00	0	0.00
GRB85	On 25/01/2013	Spot Bond	100.00000	92.87532	100.00000	92.63959				0.00	0	0.00
GRB89	On 25/01/2013	Spot Bond	99.54346	92.90554	99.54346	92.67073				0.00	0	0.00
GRD164	On 18/01/2013	Spot Bond	100.00000	94.55959	100.00000	94.31525				0.00	0	0.00
GRD166	On 15/02/2013	Spot Bond	100.00000	88.16425	100.00000	87.95181				0.00	0	0.00
GRD179	On 11/01/2013	Spot Bond	99.74328	96.31520	99.74328	96.06237				0.00	0	0.00
GRD180	On 16/01/2013	Spot Bond	99.49715	95.07574	99.49715	94.82997				0.00	0	0.00
GRD181	On 31/01/2013	Spot Bond	99.45694	91.52105	99.45694	91.29338				0.00	0	0.00
GRD182	On 04/02/2013	Spot Bond	99.40089	90.62191	99.40089	90.39882				0.00	0	0.00
GRDB1	On 10/01/2018	Spot Bond	101.20169	7.98899	101.20169	7.96943				0.00	0	0.00
GRDC1	On 10/01/2018	Spot Bond	101.57032	10.08717	101.57032	10.06239				0.00	0	0.00
GRH1A1	On 25/10/2017	Spot Bond	100.58455	3.26083	100.58455	3.22713				0.00	0	0.00
GRH1A2	On 25/10/2017	Spot Bond	100.59878	3.25969	100.59878	3.22600				0.00	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	100.62628	3.25750	100.62628	3.22382			80,501,024,000.00	800,000	200,000.00
GRH1A4	On 25/10/2017	Spot Bond	100.00000	2.62490	100.00000	2.61334			0.00	0	0.00
GRH1B	On 25/10/2017	Spot Bond	100.66039	3.25477	100.66039	3.22112			0.00	0	0.00
GRH1C	On 25/10/2017	Spot Bond	100.70773	3.25100	100.70773	3.21737			0.00	0	0.00
GRH1YU	On 25/10/2039	Spot Bond	100.00000	0.00000	100.00000	0.00000			0.00	0	0.00
GRT01	On 08/12/2014	Spot Bond	100.25900	27.50369	100.25900	27.43543			0.00	0	0.00
GRT02	On 13/05/2016	Spot Bond	101.08226	12.67488	101.08226	12.64388			0.00	0	0.00
GRT03	On 15/10/2015	Spot Bond	101.25499	17.10030	101.25499	17.05840			0.00	0	0.00
GRT04	On 15/09/2016	Spot Bond	100.11004	10.21686	100.11004	10.19154			0.00	0	0.00
GRT05	On 25/01/2015	Spot Bond	101.64234	21.68980	101.64234	21.63648			0.00	0	0.00
GRT06	On 11/12/2017	Spot Bond	100.23736	13.00076	100.23736	12.90085			0.00	0	0.00
GSIZ16	On 23/09/2016	Spot Bond	99.99999	10.47355	99.99999	10.44761			0.00	0	0.00
HILB01	On 18/07/2015	Spot Bond	101.18024	19.71094	101.18024	19.62342			0.00	0	0.00
HILB02	On 13/09/2017	Spot Bond	100.20054	8.74368	100.20054	8.70430			0.00	0	0.00
HILC02	On 17/01/2013	Spot Bond	100.97196	94.75735	100.97196	94.50961			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	101.50868	95.54782	101.50868	95.29807			0.00	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	101.50868	95.54782	101.50868	95.29807			0.00	0	0.00
HMS1B5	On 19/07/2013	Spot Bond	100.00000	67.82508	100.00000	67.69675			0.00	0	0.00
HMS1B6	On 19/07/2013	Spot Bond	100.00000	75.00910	100.00000	74.86680			0.00	0	0.00
HMS1B7	On 19/07/2013	Spot Bond	101.18125	64.11844	101.18125	63.96147			0.00	0	0.00
HMS1B8	On 19/07/2015	Spot Bond	101.21718	17.15768	101.21718	17.11565			0.00	0	0.00
HMS1B9	On 19/07/2015	Spot Bond	107.10005	17.86696	107.10005	17.82095			0.00	0	0.00
HMS1C2	On 19/01/2013	Spot Bond	101.59173	95.59985	101.59173	95.34977			0.00	0	0.00
HMS1C3	On 19/07/2013	Spot Bond	101.22625	64.25013	101.22625	64.09277			0.00	0	0.00
HMS1C4	On 19/07/2015	Spot Bond	101.28016	17.51807	101.28016	17.47515			0.00	0	0.00
HMS1C5	On 19/07/2015	Spot Bond	117.06290	16.09884	117.06290	16.05397			0.00	0	0.00
HMS1D2	On 19/01/2013	Spot Bond	101.69896	95.66705	101.69896	95.41655			0.00	0	0.00
HMS1D3	On 19/07/2013	Spot Bond	101.30724	64.48711	101.30724	64.32906			0.00	0	0.00
HMS1D4	On 19/07/2015	Spot Bond	101.36111	17.98102	101.36111	17.93693			0.00	0	0.00
HMS1D5	On 19/07/2015	Spot Bond	114.94363	16.96308	114.94363	16.91657			0.00	0	0.00
HMS1E2	On 19/01/2013	Spot Bond	102.07916	95.90546	102.07916	95.65346			0.00	0	0.00
HMS1E3	On 19/07/2013	Spot Bond	101.41519	64.80297	101.41519	64.64400			0.00	0	0.00
HMS1E4	On 19/07/2015	Spot Bond	101.46001	18.54624	101.46001	18.50073			0.00	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	102.24978	96.21408	102.24978	95.96087				0.00	0	0.00
HMS1G2	On 19/01/2013	Spot Bond	102.77072	96.65646	102.77072	96.40086				0.00	0	0.00
HWAY20	On 31/07/2020	Spot Bond	120.49879	11.95573	120.49879	11.92513			26,268,736,220.00		218,000	33,073,000.00
HWAY23	On 07/12/2023	Spot Bond	278.97229	2.18055	278.97229	2.17011				0.00	0	96,000,000.00
HWAY24	On 07/12/2024	Spot Bond	279.46415	2.17697	279.46415	2.16653				0.00	0	0.00
HWAY34	On 31/07/2034	Spot Bond	109.78196	12.03714	109.78196	12.00855			988,037,640.00		9,000	29,416,000.00
HWAY35	On 31/07/2035	Spot Bond	110.08516	12.01357	110.08516	11.98497				0.00	0	0.00
I2025	On 31/01/2025	Spot Bond	0.99000	114.59659	1.00000	114.43787			59,560,380,000.00		60,162,000	205,200,000.00
I2038	On 31/01/2038	Spot Bond	1.70000	114.40716	1.70000	114.36946			14,225,600,000.00		8,368,000	24,799,000.00
I2050	On 31/12/2050	Spot Bond	1.90000	118.43515	1.90000	118.39510			10,970,600,000.00		5,774,000	61,342,000.00
IBC01	On 16/03/2015	Spot Bond	94.50000	22.93079	94.50000	22.88904				0.00	0	0.00
IBL11	On 12/03/2015	Spot Bond	111.10415	25.02547	111.10415	24.96446				0.00	0	0.00
IBL12	On 12/03/2013	Spot Bond	100.38955	84.46511	100.38955	84.27252				0.00	0	0.00
IBL13	On 12/03/2015	Spot Bond	101.98179	19.77371	101.98179	19.72387			61,189,074,000.00		600,000	300,000.00
IBL14	On 28/06/2015	Spot Bond	100.56090	19.16182	100.56090	16.63231				0.00	0	0.00
IBL15	On 28/06/2013	Spot Bond	99.93156	81.31573	99.93156	66.20383				0.00	0	0.00
IBL18	On 10/12/2013	Spot Bond	100.23834	56.61380	100.23834	56.47331				0.00	0	0.00
IBL19	On 15/03/2014	Spot Bond	100.38793	38.13232	100.38793	38.03757				0.00	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	104.99431	43.56043	104.99431	43.45899				0.00	0	0.00
IBL21	On 15/03/2016	Spot Bond	110.23108	16.54482	110.23108	16.50474				0.00	0	0.00
IBL22	On 15/03/2018	Spot Bond	114.54738	12.12607	114.54738	12.09577				0.00	0	0.00
IBL23	On 21/04/2014	Spot Bond	103.99743	40.10178	103.99743	40.00963				0.00	0	0.00
IBL24	On 21/04/2014	Spot Bond	101.06758	43.17115	101.06758	43.06557				0.00	0	0.00
IBL25	On 18/08/2014	Spot Bond	100.58995	28.28998	100.58995	28.22108				0.00	0	0.00
IBL26	On 18/08/2014	Spot Bond	111.22906	27.12506	111.22906	27.05227				0.00	0	0.00
IBL28	On 18/08/2016	Spot Bond	108.02289	14.41291	108.02289	14.37913				0.00	0	0.00
IBL32	On 03/11/2014	Spot Bond	100.81617	29.17882	100.81617	29.10762				0.00	0	0.00
IBL33	On 03/11/2016	Spot Bond	100.86946	11.01236	100.86946	10.98548				0.00	0	0.00
IBL34	On 31/01/2017	Spot Bond	123.12082	4.93384	123.12082	4.92099				0.00	0	0.00
IBL36	On 31/01/2022	Spot Bond	127.68743	3.23334	127.68743	3.22467				0.00	0	0.00
IBL37	On 02/04/2015	Spot Bond	99.85267	24.64654	99.85267	24.56969				0.00	0	0.00
IBL38	On 02/04/2017	Spot Bond	99.84531	11.50348	99.84531	11.46762			59,907,186,000.00	600,000	300,000.00	
IBL39	On 02/04/2018	Spot Bond	108.72274	10.87536	108.72274	10.84946				0.00	0	0.00
IBL40	On 15/06/2015	Spot Bond	100.33316	19.53563	100.33316	19.47311			60,199,896,000.00	600,000	300,000.00	
IBL42	On 15/06/2017	Spot Bond	100.11008	9.20325	100.11008	9.17385				0.00	0	0.00

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	100.65809	12.09950	100.65809	12.00825			603,948,540,000.00	6,000,000	3,000,000.00
IBL45	On 21/12/2018	Spot Bond	102.66026	8.56736	102.66026	8.54789			0.00	0	0.00
IBL46	On 15/01/2020	Spot Bond	99.50921	12.45664	99.50921	12.31639			1,194,110,520.00	12,000	23,000.00
IC02	On 09/05/2013	Spot Bond	100.00000	76.74547	100.00000	76.59136			0.00	0	0.00
IDC01U	On 08/11/2026	Spot Bond	100.00000	0.00523	100.00000	0.00521			0.00	0	0.00
IDCP01	On 19/04/2015	Spot Bond	100.89947	20.22612	100.89947	20.18079			0.00	0	0.00
IDCP02	On 19/04/2015	Spot Bond	100.89947	20.22612	100.89947	20.18079			0.00	0	0.00
IDCP03	On 31/01/2017	Spot Bond	101.97863	10.12261	101.97863	10.09998			0.00	0	0.00
IDCP04	On 19/10/2017	Spot Bond	100.89947	11.86508	100.89947	11.81970			0.00	0	0.00
IDW001	On 30/06/2016	Spot Bond	100.90751	12.28850	100.90751	12.24983			0.00	0	52,500,000.00
IDW002	On 30/06/2016	Spot Bond	100.84756	11.68053	100.84756	11.64379			0.00	0	0.00
IDW003	On 30/06/2016	Spot Bond	99.83295	13.73613	99.83295	13.63158			0.00	0	0.00
IFM01	On 31/03/2016	Spot Bond	114.58662	18.28070	114.58662	18.23526			0.00	0	0.00
IHL01	On 29/12/2014	Spot Bond	99.86601	22.81723	99.86601	22.76142			0.00	0	0.00
IHL02	On 29/12/2014	Spot Bond	99.86601	22.81723	99.86601	22.76142			0.00	0	0.00
IHL03	On 17/05/2017	Spot Bond	100.72296	10.99784	100.72296	10.96329			0.00	0	30,000,000.00
IKH1D	On 09/12/2028	Spot Bond	100.00000	7.55261	100.00000	7.53391			0.00	0	0.00
IN01E	On 23/07/2013	Spot Bond	101.81841	67.00100	101.81841	66.70198			0.00	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	101.39919	59.45185	101.39919	59.18742			0.00	0	0.00
IN03E	On 13/08/2013	Spot Bond	101.19088	57.68397	101.19088	57.42783			0.00	0	0.00
IN04	On 15/03/2015	Spot Bond	103.56174	25.34397	103.56174	25.28562			0.00	0	0.00
IN04E	On 27/08/2013	Spot Bond	100.41740	54.45821	100.41740	54.21790			0.00	0	0.00
IN05E	On 14/11/2013	Spot Bond	100.58388	57.10631	100.58388	56.67117			0.00	0	0.00
IN07	On 16/05/2013	Spot Bond	101.41671	75.38502	101.41671	75.23422			0.00	0	0.00
IN09	On 01/02/2016	Spot Bond	101.24311	15.34351	101.24311	15.30593			0.00	0	0.00
IN177U	On 24/01/2013	Spot Bond	100.00000	93.11224	100.00000	92.87532			0.00	0	0.00
IN178U	On 24/01/2013	Spot Bond	100.00000	93.11224	100.00000	92.87532			0.00	0	0.00
IN181U	On 31/01/2013	Spot Bond	100.00000	91.47870	100.00000	91.25000			0.00	0	0.00
IND204	On 24/01/2013	Spot Bond	100.00000	93.11224	100.00000	92.87532			0.00	0	0.00
IND205	On 31/01/2013	Spot Bond	100.00000	91.47870	100.00000	91.25000			0.00	0	0.00
IND207	On 14/02/2013	Spot Bond	100.00000	88.37772	100.00000	88.16425			0.00	0	0.00
IND208	On 21/02/2013	Spot Bond	100.00000	86.90476	100.00000	86.69834			0.00	0	0.00
IND209	On 28/02/2013	Spot Bond	100.00000	85.48009	100.00000	85.28037			0.00	0	0.00
IND234	On 21/08/2013	Spot Bond	100.00000	59.19533	100.00000	59.06396			0.00	0	0.00
IND302	On 08/01/2013	Spot Bond	99.71860	97.08246	99.71860	96.82565			0.00	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	99.62049	95.31726	99.62049	95.06994			0.00	0	0.00
IND304	On 22/01/2013	Spot Bond	99.50873	93.61923	99.50873	93.38089			0.00	0	0.00
IND305	On 29/01/2013	Spot Bond	99.40818	91.98343	99.40818	91.75357			0.00	0	0.00
IND306	On 05/02/2013	Spot Bond	99.30784	90.40694	99.30784	90.18511			0.00	0	0.00
IND307	On 12/02/2013	Spot Bond	99.19658	88.88771	99.19658	88.67350			0.00	0	0.00
IND308	On 19/02/2013	Spot Bond	99.09525	87.42086	99.09525	87.21387			0.00	0	0.00
IND309	On 26/02/2013	Spot Bond	98.99412	86.00448	98.99412	85.80434			0.00	0	0.00
IND310	On 05/03/2013	Spot Bond	98.88812	84.63669	98.88812	84.44306			0.00	0	0.00
IND311	On 12/03/2013	Spot Bond	98.78695	83.31387	98.78695	83.12643			0.00	0	0.00
IND312	On 19/03/2013	Spot Bond	98.68599	82.03433	98.68599	81.85279			0.00	0	0.00
IND313	On 26/03/2013	Spot Bond	100.00000	80.57395	100.00000	80.39648			0.00	0	0.00
IND314	On 02/04/2013	Spot Bond	100.00000	79.34783	100.00000	79.17570			0.00	0	0.00
IND315	On 09/04/2013	Spot Bond	100.00000	78.15846	100.00000	77.99145			0.00	0	0.00
IND316	On 16/04/2013	Spot Bond	100.00000	77.00422	100.00000	76.84211			0.00	0	0.00
IND317	On 23/04/2013	Spot Bond	100,000.00000	0.31367	100,000.00000	0.31100			0.00	0	0.00
IND318	On 24/04/2013	Spot Bond	100.00000	75.72614	100.00000	75.56936			0.00	0	0.00
IND319	On 25/04/2013	Spot Bond	100.00000	75.56936	100.00000	75.41322			0.00	0	0.00
IND320	On 26/04/2013	Spot Bond	100.00000	75.41322	100.00000	75.25773			0.00	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	75.25773	100.00000	75.10288			0.00	0	0.00
IND322	On 28/04/2013	Spot Bond	100.00000	75.10288	100.00000	74.94867			0.00	0	0.00
IND323	On 29/04/2013	Spot Bond	100.00000	74.94867	100.00000	74.79508			0.00	0	0.00
IND324	On 30/04/2013	Spot Bond	100.00000	74.79508	100.00000	74.64213			0.00	0	0.00
IND325	On 01/05/2013	Spot Bond	100.00000	74.64213	100.00000	74.48980			0.00	0	0.00
IND326	On 02/05/2013	Spot Bond	100.00000	74.48980	100.00000	74.33809			0.00	0	0.00
IND327	On 03/05/2013	Spot Bond	100.00000	74.33809	100.00000	74.18699			0.00	0	0.00
IND328	On 04/05/2013	Spot Bond	100.00000	74.18699	100.00000	74.03651			0.00	0	0.00
IND329	On 05/05/2013	Spot Bond	100.00000	74.03651	100.00000	73.88664			0.00	0	0.00
IND330	On 06/05/2013	Spot Bond	100.00000	73.88664	100.00000	73.73737			0.00	0	0.00
IND331	On 07/05/2013	Spot Bond	100.00000	73.73737	100.00000	73.58871			0.00	0	0.00
IND332	On 08/05/2013	Spot Bond	100.00000	73.58871	100.00000	73.44064			0.00	0	0.00
IND333	On 09/05/2013	Spot Bond	100.00000	73.44064	100.00000	73.29317			0.00	0	0.00
IND334	On 20/08/2013	Spot Bond	100.00000	64.00091	100.00000	63.87949			0.00	0	0.00
IND335	On 27/08/2013	Spot Bond	100.00000	63.15576	100.00000	63.03594			0.00	0	0.00
IND336	On 03/09/2013	Spot Bond	100.00000	62.32177	100.00000	62.20354			0.00	0	0.00
IND337	On 10/09/2013	Spot Bond	100.00000	61.49880	100.00000	61.38212			0.00	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	60.68669	100.00000	60.57155			0.00	0	0.00
IND339	On 25/09/2013	Spot Bond	100.00000	54.76670	100.00000	54.64515			0.00	0	0.00
IND340	On 01/10/2013	Spot Bond	100.00000	54.04148	100.00000	53.92155			0.00	0	0.00
IND341	On 08/10/2013	Spot Bond	100.00000	53.20752	100.00000	53.08944			0.00	0	0.00
IND342	On 15/10/2013	Spot Bond	100.00000	52.38644	100.00000	52.27018			0.00	0	0.00
IND343	On 22/10/2013	Spot Bond	100.00000	51.57802	100.00000	51.46356			0.00	0	0.00
IND344	On 29/10/2013	Spot Bond	100.00000	50.78208	100.00000	50.66938			0.00	0	0.00
IND345	On 05/11/2013	Spot Bond	100.00000	49.99842	100.00000	49.88746			0.00	0	0.00
IND346	On 12/11/2013	Spot Bond	100.00000	49.22686	100.00000	49.11761			0.00	0	0.00
IND347	On 19/11/2013	Spot Bond	100.00000	48.46720	100.00000	48.35964			0.00	0	0.00
IND348	On 26/11/2013	Spot Bond	100.00000	47.71927	100.00000	47.61336			0.00	0	0.00
IND349	On 03/12/2013	Spot Bond	100.00000	46.98287	100.00000	46.87861			0.00	0	0.00
IND350	On 10/12/2013	Spot Bond	100.00000	46.25784	100.00000	46.15519			0.00	0	0.00
IND351	On 17/12/2013	Spot Bond	100.00000	45.54400	100.00000	45.44293			0.00	0	0.00
INF001	On 30/07/2013	Spot Bond	100.81810	86.26848	100.81810	85.87367			0.00	0	0.00
INF002	On 05/02/2013	Spot Bond	100.70300	92.73425	100.70300	92.50382			0.00	0	0.00
ING100	On 19/05/2013	Spot Bond	100.70818	88.95419	100.70818	88.74209			0.00	0	0.00
ING114	On 31/12/2015	Spot Bond	101.98370	16.12858	101.98370	16.08881			0.00	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	106.31357	19.46077	106.31357	19.41098			0.00	0	0.00
ING116	On 31/03/2016	Spot Bond	104.39662	18.68541	104.39662	18.63837			0.00	0	0.00
ING130	On 16/02/2013	Spot Bond	100.00000	87.95181	100.00000	87.74038			0.00	0	0.00
ING131	On 24/02/2013	Spot Bond	100.00000	86.28842	100.00000	86.08491			0.00	0	0.00
ING132	On 22/12/2018	Spot Bond	99.99991	8.34319	99.99991	8.32254			0.00	0	0.00
ING133	On 28/02/2013	Spot Bond	100.00000	90.45931	100.00000	90.24796			0.00	0	0.00
ING135	On 10/12/2014	Spot Bond	100.36848	29.75551	100.36848	29.68158			0.00	0	0.00
ING138	On 22/03/2017	Spot Bond	100.00021	9.73147	100.00021	9.70737			0.00	0	0.00
ING148	On 18/03/2013	Spot Bond	100.00000	84.29654	100.00000	84.10754			0.00	0	0.00
ING153	On 03/04/2017	Spot Bond	6.50000	101.01803	6.50000	101.00613			0.00	0	0.00
ING154	On 03/04/2013	Spot Bond	101.36114	99.82535	101.36114	99.46793			0.00	0	0.00
ING157	On 12/04/2013	Spot Bond	101.10456	96.54661	101.10456	96.21252			0.00	0	0.00
ING161	On 20/03/2017	Spot Bond	100.08473	10.31164	100.08473	10.27871			0.00	0	0.00
ING166	On 02/01/2013	Spot Bond	101.23411	101.28294	101.23411	101.00662			0.00	0	0.00
ING167	On 30/09/2014	Spot Bond	101.44140	30.35162	101.44140	30.25567			0.00	0	0.00
ING168	On 07/03/2013	Spot Bond	100.25042	86.33144	100.25042	86.13256			0.00	0	0.00
ING169	On 07/06/2013	Spot Bond	100.25042	74.21657	100.25042	73.91917			0.00	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	100.08567	84.17285	100.08567	83.98399			0.00	0	0.00
ING171	On 19/03/2013	Spot Bond	100.07206	84.00652	100.07206	83.81848			0.00	0	0.00
ING173	On 28/02/2013	Spot Bond	100.37849	87.72489	100.37849	87.51926			0.00	0	0.00
ING174	On 28/05/2013	Spot Bond	100.38408	76.75878	100.38408	76.44714			0.00	0	0.00
ING175	On 28/08/2013	Spot Bond	100.38408	54.18024	100.38408	53.94123			0.00	0	0.00
ING176	On 28/02/2013	Spot Bond	100.37919	87.72907	100.37919	87.52343			0.00	0	0.00
ING177	On 28/02/2015	Spot Bond	100.00000	15.03020	100.00000	14.96410			0.00	0	0.00
ING178	On 28/08/2015	Spot Bond	100.00000	10.02013	100.00000	9.97607			0.00	0	0.00
ING182	On 23/01/2013	Spot Bond	100.96288	93.29065	100.96288	93.05053			0.00	0	0.00
ING183	On 11/06/2013	Spot Bond	100.27920	58.96999	100.27920	58.54490			0.00	0	0.00
ING185	On 18/06/2013	Spot Bond	100.08647	53.98224	100.08647	53.56783			0.00	0	0.00
ING32	On 30/04/2013	Spot Bond	100.90615	92.84999	100.90615	92.61768			0.00	0	0.00
ING33	On 31/10/2013	Spot Bond	100.92542	62.05296	100.92542	61.90139			0.00	0	0.00
ING34	On 31/10/2013	Spot Bond	100.92542	62.05296	100.92542	61.90139			0.00	0	0.00
ING46	On 16/10/2013	Spot Bond	101.29332	64.73506	101.29332	64.57642			0.00	0	0.00
ING60U	On 28/02/2014	Spot Bond	100.00000	43.78951	100.00000	43.68106			0.00	0	0.00
ING89	On 31/12/2014	Spot Bond	102.06095	23.42603	102.06095	23.36824			0.00	0	0.00
INJ02	On 30/04/2015	Spot Bond	101.68471	26.29302	101.68471	26.22837			0.00	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	100.42003	58.15843	100.42003	58.01387			0.00	0	0.00
IPF01	On 13/04/2015	Spot Bond	101.24581	23.67712	101.24581	23.60240			0.00	0	0.00
IPF02	On 13/04/2016	Spot Bond	101.27443	14.80123	101.27443	14.75451			0.00	0	0.00
IPF03	On 13/04/2017	Spot Bond	101.29354	11.14724	101.29354	11.11206			0.00	0	0.00
IPF06	On 13/04/2017	Spot Bond	107.00679	12.15484	107.00679	12.12625			0.00	0	0.00
IPL4	On 29/03/2014	Spot Bond	105.51634	42.24167	105.51634	42.14291		3,587,555,560.00		34,000	10,034,000.00
IPL5	On 28/09/2015	Spot Bond	100.55058	14.89657	100.55058	16.83892			0.00	0	0.00
IPL6	On 28/09/2017	Spot Bond	111.16948	12.35711	111.16948	12.32697		66,701,688,000.00		600,000	12,842,000.00
IV012	On 26/11/2014	Spot Bond	100.64446	29.59782	100.64446	29.52570			0.00	0	0.00
IV013	On 22/06/2015	Spot Bond	100.00026	20.49914	100.00026	20.44837			0.00	0	0.00
IV014	On 22/06/2015	Spot Bond	106.83400	20.76613	106.83400	20.71735			0.00	0	0.00
IV015	On 20/09/2017	Spot Bond	100.08056	9.27618	100.08056	9.25320		80,064,448,000.00		800,000	400,000.00
IV016	On 06/12/2021	Spot Bond	100.38986	8.32419	100.38986	8.30350			0.00	0	0.00
IV017	On 31/01/2022	Spot Bond	117.02647	3.44341	117.02647	3.43479		280,863,528,000.00		2,400,000	1,200,000.00
IV019	On 31/03/2028	Spot Bond	129.51692	2.67452	129.51692	2.66644			0.00	0	0.00
IV01E	On 29/08/2013	Spot Bond	100.38643	54.03237	100.38643	53.79139			0.00	0	0.00
IV022	On 02/04/2022	Spot Bond	99.81973	9.99601	99.81973	9.96485		59,891,838,000.00		600,000	300,000.00

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	101.53934	10.60200	101.53934	10.55478			0.00	0	0.00
IV024	On 27/07/2022	Spot Bond	101.19270	10.15850	101.19270	10.11339			0.00	0	0.00
IV025	On 12/09/2019	Spot Bond	100.25130	0.36392	100.25130	0.36228		40,100,520,000.00		400,000	200,000.00
IV026	On 27/09/2024	Spot Bond	99.94061	0.00600	99.94061	0.00597			0.00	0	0.00
IV02E	On 17/10/2013	Spot Bond	100.95973	63.44964	100.95973	62.94267		403,838,920,000.00		4,000,000	2,000,000.00
IV030	On 31/01/2025	Spot Bond	92.45654	3.43804	92.45654	3.41571			0.00	0	0.00
IV030A	On 31/01/2025	Spot Bond	95.34778	3.30067	95.34778	3.27703			0.00	0	0.00
IV03E	On 18/11/2013	Spot Bond	100.52241	55.40210	100.52241	54.98013			0.00	0	0.00
IV04	On 31/03/2013	Spot Bond	103.46133	83.39177	103.46133	83.20513			0.00	0	0.00
IV07	On 31/03/2013	Spot Bond	99.88087	99.19233	99.88087	98.92600			0.00	0	0.00
IV08	On 30/04/2018	Spot Bond	114.89453	14.51696	114.89453	14.48060			0.00	0	0.00
IV09	On 30/04/2018	Spot Bond	101.30356	10.96292	101.30356	10.93605			0.00	0	0.00
IV19A	On 31/03/2028	Spot Bond	129.51692	2.64614	129.51692	2.63814			0.00	0	0.00
IVA204	On 26/01/2013	Spot Bond	100.00000	92.63959	100.00000	92.40506			0.00	0	0.00
IVA206	On 09/02/2013	Spot Bond	100.00000	89.46078	100.00000	89.24205			0.00	0	0.00
IVA207	On 16/02/2013	Spot Bond	100.00000	87.95181	100.00000	87.74038			0.00	0	0.00
IVA208	On 23/02/2013	Spot Bond	100.00000	86.49289	100.00000	86.28842			0.00	0	0.00
IVA229	On 19/07/2013	Spot Bond	100.00000	63.69842	100.00000	63.55705			0.00	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	58.93288	100.00000	58.80210			0.00	0	0.00
IVA301	On 03/01/2013	Spot Bond	100.00000	98.38275	100.00000	98.11828			0.00	0	0.00
IVA302	On 10/01/2013	Spot Bond	99.69055	96.57112	99.69055	96.31708			0.00	0	0.00
IVA303	On 17/01/2013	Spot Bond	99.59249	94.82527	99.59249	94.58055		20,117,682,980,000.00	202,000,000	101,000,000.00	
IVA304	On 24/01/2013	Spot Bond	99.47998	93.14561	99.47998	92.90974			0.00	0	0.00
IVA305	On 31/01/2013	Spot Bond	99.37949	91.52709	99.37949	91.29957			0.00	0	0.00
IVA306	On 07/02/2013	Spot Bond	99.27921	89.96696	99.27921	89.74735			0.00	0	0.00
IVA307	On 14/02/2013	Spot Bond	99.16760	88.46331	99.16760	88.25120			0.00	0	0.00
IVA308	On 21/02/2013	Spot Bond	99.06633	87.01115	99.06633	86.80614			0.00	0	0.00
IVA309	On 28/02/2013	Spot Bond	98.96527	85.60871	98.96527	85.41046			0.00	0	0.00
IVA310	On 07/03/2013	Spot Bond	98.85919	84.25420	98.85919	84.06237			0.00	0	0.00
IVA311	On 14/03/2013	Spot Bond	98.75808	82.94396	98.75808	82.75823			0.00	0	0.00
IVA312	On 22/03/2013	Spot Bond	100.00000	81.29176	100.00000	81.11111			0.00	0	0.00
IVA313	On 28/03/2013	Spot Bond	100.00000	80.21978	100.00000	80.04386			0.00	0	0.00
IVA314	On 04/04/2013	Spot Bond	100.00000	79.00433	100.00000	78.83369			0.00	0	0.00
IVA315	On 11/04/2013	Spot Bond	100.00000	77.82516	100.00000	77.65957			0.00	0	0.00
IVA316	On 18/04/2013	Spot Bond	100.00000	76.68067	100.00000	76.51992			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM Yield	MarkPrice	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
IVA317	On 10/05/2013	Spot Bond	100.00000	73.29317	100.00000	73.14629			0.00	0	0.00
IVA318	On 11/05/2013	Spot Bond	100.00000	73.14629	100.00000	73.00000			0.00	0	0.00
IVA319	On 12/05/2013	Spot Bond	100.00000	73.00000	100.00000	72.85429			0.00	0	0.00
IVA320	On 13/05/2013	Spot Bond	100.00000	72.85429	100.00000	72.70916			0.00	0	0.00
IVA321	On 14/05/2013	Spot Bond	100.00000	72.70916	100.00000	72.56461			0.00	0	0.00
IVA322	On 15/05/2013	Spot Bond	100.00000	72.56461	100.00000	72.42063			0.00	0	0.00
IVA323	On 16/05/2013	Spot Bond	100.00000	72.42063	100.00000	72.27723			0.00	0	0.00
IVA324	On 17/05/2013	Spot Bond	100.00000	72.27723	100.00000	72.13439			0.00	0	0.00
IVA325	On 18/05/2013	Spot Bond	100.00000	72.13439	100.00000	71.99211			0.00	0	0.00
IVA326	On 19/05/2013	Spot Bond	100.00000	71.99211	100.00000	71.85039			0.00	0	0.00
IVA327	On 20/05/2013	Spot Bond	100.00000	71.85039	100.00000	71.70923			0.00	0	0.00
IVA328	On 21/05/2013	Spot Bond	100.00000	71.70923	100.00000	71.56863			0.00	0	0.00
IVA329	On 22/05/2013	Spot Bond	100.00000	71.56863	100.00000	71.42857			0.00	0	0.00
IVA330	On 23/05/2013	Spot Bond	100.00000	71.42857	100.00000	71.28906			0.00	0	0.00
IVA331	On 24/05/2013	Spot Bond	100.00000	71.28906	100.00000	71.15010			0.00	0	0.00
IVA332	On 25/05/2013	Spot Bond	100.00000	71.15010	100.00000	71.01167			0.00	0	0.00
IVA333	On 15/08/2013	Spot Bond	100.00000	64.61151	100.00000	64.48892			0.00	0	0.00
IVA334	On 22/08/2013	Spot Bond	100.00000	63.75829	100.00000	63.63733			0.00	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	62.91635	100.00000	62.79698			0.00	0	0.00
IVA336	On 05/09/2013	Spot Bond	100.00000	62.08552	100.00000	61.96773			0.00	0	0.00
IVA337	On 12/09/2013	Spot Bond	100.00000	61.26567	100.00000	61.14943			0.00	0	0.00
IVA338	On 19/09/2013	Spot Bond	100.00000	60.45664	100.00000	60.34194			0.00	0	0.00
IVA339	On 26/09/2013	Spot Bond	100.00000	54.64515	100.00000	54.52388			0.00	0	0.00
IVA340	On 03/10/2013	Spot Bond	100.00000	53.80188	100.00000	53.68248			0.00	0	0.00
IVA341	On 10/10/2013	Spot Bond	100.00000	52.97162	100.00000	52.85407			0.00	0	0.00
IVA342	On 17/10/2013	Spot Bond	100.00000	52.15418	100.00000	52.03843			0.00	0	0.00
IVA343	On 24/10/2013	Spot Bond	100.00000	51.34935	100.00000	51.23539			0.00	0	0.00
IVA344	On 31/10/2013	Spot Bond	100.00000	50.55693	100.00000	50.44474			0.00	0	0.00
IVA345	On 07/11/2013	Spot Bond	100.00000	49.77675	100.00000	49.66628			0.00	0	0.00
IVA346	On 14/11/2013	Spot Bond	100.00000	49.00861	100.00000	48.89984			0.00	0	0.00
IVA347	On 21/11/2013	Spot Bond	100.00000	48.25232	100.00000	48.14523			0.00	0	0.00
IVA348	On 28/11/2013	Spot Bond	100.00000	47.50770	100.00000	47.40227			0.00	0	0.00
IVA349	On 05/12/2013	Spot Bond	100.00000	46.77457	100.00000	46.67077			0.00	0	0.00
IVA350	On 12/12/2013	Spot Bond	100.00000	46.05276	100.00000	45.95055			0.00	0	0.00
IVA351	On 19/12/2013	Spot Bond	100.00000	45.34208	100.00000	45.24145			0.00	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	99.74330	66.98251	99.74330	66.82062			0.00	0	0.00
IVC002	On 12/02/2020	Spot Bond	100.81205	8.00633	100.81205	7.98680			0.00	0	0.00
IVC004	On 29/04/2014	Spot Bond	101.01716	42.69962	101.01716	42.59524			0.00	0	0.00
IVC005	On 27/07/2015	Spot Bond	101.02507	19.28490	101.02507	19.19938			0.00	0	0.00
IVF001	On 10/01/2013	Spot Bond	101.09934	99.11845	101.09934	98.85415			0.00	0	0.00
IVF002	On 01/08/2013	Spot Bond	100.81807	60.93154	100.81807	60.66180			0.00	0	0.00
IVF003	On 07/02/2013	Spot Bond	100.68775	92.27596	100.68775	92.04785			0.00	0	0.00
IVF004	On 09/05/2013	Spot Bond	100.65963	71.87381	100.65963	71.34684			0.00	0	0.00
JDC01U	On 14/05/2013	Spot Bond	100.00000	76.81724	100.00000	76.66452			0.00	0	0.00
JDC02U	On 14/11/2013	Spot Bond	100.00000	49.25223	100.00000	48.88255			0.00	0	0.00
JDG01	On 30/10/2015	Spot Bond	101.04078	13.58322	101.04078	13.48051		606,244,680,000.00	6,000,000	0.00	
KCF01U	On 30/04/2013	Spot Bond	100.00000	93.99104	100.00000	93.75782			0.00	0	0.00
KCF02U	On 30/04/2013	Spot Bond	100.00000	93.83542	100.00000	93.60258			0.00	0	0.00
KSB004	On 01/02/2013	Spot Bond	105.05151	96.29935	105.05151	96.04821			0.00	0	0.00
KSB005	On 28/02/2013	Spot Bond	104.62962	90.23950	104.62962	90.02040			0.00	0	0.00
KSB007	On 31/08/2017	Spot Bond	102.42188	3.28803	102.42188	3.27524			0.00	0	0.00
KSB008	On 01/11/2017	Spot Bond	101.21431	3.29619	101.21431	3.27124			0.00	0	0.00
KSP003	On 01/02/2013	Spot Bond	100.00000	94.59340	100.00000	94.35750			0.00	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	82.32778	100.00000	82.14880				0.00	0	0.00
KW01	On 31/10/2027	Spot Bond	153.49881	10.55584	153.49881	10.52268				0.00	0	0.00
LBK01	On 25/10/2013	Spot Bond	101.46222	63.18841	101.46222	63.03333				0.00	0	0.00
LBK02	On 26/03/2015	Spot Bond	100.47188	18.94620	100.47188	18.89908				0.00	0	0.00
LGL02	On 13/08/2017	Spot Bond	103.08494	12.03430	103.08494	11.98805			126,588,306,320.00	1,228,000	6,866,000.00	
LGL03	On 03/04/2018	Spot Bond	101.72477	2.06753	101.72477	2.05957			223,794,494,000.00	2,200,000	100,000.00	
LHL01	On 13/12/2015	Spot Bond	100.30391	9.87117	100.30391	9.79527				0.00	0	0.00
LHL02	On 13/12/2015	Spot Bond	100.60223	24.23134	100.60223	24.13883				0.00	0	10,000,000.00
LHL03	On 13/12/2016	Spot Bond	100.33330	4.92496	100.33330	4.88709				0.00	0	0.00
MAQ007	On 27/01/2013	Spot Bond	100.00000	92.40506	100.00000	92.17172				0.00	0	0.00
MAQ008	On 09/02/2013	Spot Bond	100.00000	89.46078	100.00000	89.24205				0.00	0	0.00
MAQ015	On 23/08/2013	Spot Bond	100.00000	58.93288	100.00000	58.80210				0.00	0	0.00
MAQ018	On 11/01/2013	Spot Bond	99.71780	96.31611	99.71780	96.06333				0.00	0	0.00
MAQ020	On 02/08/2013	Spot Bond	100.80210	60.66615	100.80210	60.39762				0.00	0	0.00
MAQ023	On 11/01/2013	Spot Bond	99.74586	96.31511	99.74586	96.06227				0.00	0	0.00
MAQ024	On 11/03/2013	Spot Bond	98.89515	83.48707	98.89515	83.29864				0.00	0	0.00
MAQ025	On 11/10/2013	Spot Bond	101.14527	66.96155	101.14527	66.45482				0.00	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	99.30996	89.09186	99.30996	88.87643			0.00	0	0.00
MAQ027	On 07/03/2013	Spot Bond	98.95948	84.24074	98.95948	84.04878			0.00	0	0.00
MAQ028	On 12/04/2013	Spot Bond	98.43044	77.93284	98.43044	77.76940			0.00	0	0.00
MBC17	On 06/02/2013	Spot Bond	99.38845	90.17792	99.38845	89.95703			0.00	0	0.00
MBC18	On 21/02/2013	Spot Bond	99.17027	86.99929	99.17027	86.79413			0.00	0	0.00
MBF018	On 15/04/2013	Spot Bond	101.29323	96.88121	101.29323	96.62780			0.00	0	0.00
MBF019	On 15/04/2014	Spot Bond	101.31233	44.24685	101.31233	44.13840			0.00	0	0.00
MBF024	On 26/05/2013	Spot Bond	100.54173	87.18869	100.54173	86.98451		1,005,417,300,000.00	10,000,000	2,000,000.00	
MBF025	On 26/05/2014	Spot Bond	100.58073	39.64626	100.58073	39.54973		20,216,726,730,000.00	201,000,000	130,000,000.00	
MBF027	On 07/10/2014	Spot Bond	101.30733	31.10034	101.30733	31.02412		0.00	0	0.00	
MBF028	On 16/04/2015	Spot Bond	101.17095	23.15090	101.17095	23.07789		0.00	0	133,350,000.00	
MBF029	On 01/10/2015	Spot Bond	99.84625	17.06450	99.84625	16.93793		998,462,500,000.00	10,000,000	10,000,000.00	
MBF030	On 01/10/2017	Spot Bond	99.84060	2.55741	99.84060	2.54630		0.00	0	0.00	
MBF031	On 06/12/2013	Spot Bond	100.25866	41.56952	100.25866	41.24643		0.00	0	0.00	
MBP011	On 30/01/2013	Spot Bond	100.00000	93.39942	100.00000	93.16534		0.00	0	0.00	
MBP012	On 29/01/2013	Spot Bond	101.07042	93.46211	101.07042	93.22497		0.00	0	0.00	
MBP013	On 29/01/2014	Spot Bond	101.08567	43.02445	101.08567	42.91921		0.00	0	0.00	
MBP18U	On 28/01/2014	Spot Bond	100.00000	43.43037	100.00000	43.32517		0.00	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	88.99063	100.00000	88.77774				0.00	0	0.00
MBP20U	On 17/02/2014	Spot Bond	100.00000	41.26247	100.00000	41.16252				0.00	0	0.00
MBP21U	On 11/04/2014	Spot Bond	100.00000	45.01487	100.00000	44.90582				0.00	0	0.00
MBP22U	On 09/09/2014	Spot Bond	100.00000	21.98309	100.00000	21.92865				0.00	0	0.00
MBP23U	On 13/02/2015	Spot Bond	100.00000	21.70587	100.00000	21.65329				0.00	0	0.00
MBP24U	On 22/03/2016	Spot Bond	100.00000	5.57995	100.00000	5.56613				0.00	0	0.00
MBP25U	On 22/03/2015	Spot Bond	100.00000	13.62293	100.00000	13.58920				0.00	0	0.00
MBSA01	On 16/04/2019	Spot Bond	109.95029	10.16378	109.95029	10.13935				659,701,740.00	6,000	12,000.00
MCB3M	On 13/12/2014	Spot Bond	100.21678	27.53838	100.21678	27.47005				0.00	0	0.00
MCB4M	On 13/12/2013	Spot Bond	100.18427	39.63633	100.18427	39.33183				0.00	0	0.00
MCB5M	On 13/12/2014	Spot Bond	100.20050	19.79618	100.20050	19.64408				0.00	0	0.00
MEFSA1	On 05/10/2014	Spot Bond	101.34831	29.52091	101.34831	29.45449				0.00	0	0.00
MEFSA2	On 05/10/2014	Spot Bond	101.35889	29.56570	101.35889	29.49918				0.00	0	0.00
MEFSA3	On 05/10/2016	Spot Bond	101.41174	12.13882	101.41174	12.11149				0.00	0	0.00
MEFSA4	On 05/01/2019	Spot Bond	103.44664	11.12065	103.44664	11.09548				0.00	0	0.00
MEFSA6	On 05/07/2026	Spot Bond	103.61067	11.00079	103.61067	10.97586				0.00	0	0.00
MEFSB3	On 05/10/2016	Spot Bond	101.86568	14.30857	101.86568	14.27623				0.00	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	104.35890	13.95303	104.35890	13.92122			0.00	0	0.00
MEFSB5	On 05/01/2022	Spot Bond	104.67108	14.34960	104.67108	14.31682			0.00	0	0.00
MET01	On 15/12/2014	Spot Bond	106.18586	26.11221	106.18586	26.05118			0.00	0	96,600,000.00
MFS1A1	On 20/12/2015	Spot Bond	100.06286	14.45826	100.06286	14.42243			0.00	0	0.00
MFS1A2	On 20/12/2018	Spot Bond	100.06556	7.06060	100.06556	7.04310			0.00	0	0.00
MFS1B	On 20/09/2019	Spot Bond	110.15502	9.63867	110.15502	9.61265			0.00	0	0.00
MGL01	On 15/09/2015	Spot Bond	107.16233	19.12684	107.16233	19.08155		241,115,242,500.00		2,250,000	25,400,000.00
MIIL01	On 31/05/2015	Spot Bond	100.44922	20.84328	100.44922	20.77651			0.00	0	0.00
MIIL02	On 31/05/2017	Spot Bond	104.78971	11.14975	104.78971	11.12396			0.00	0	0.00
MQB01	On 31/05/2013	Spot Bond	100.42970	86.62363	100.42970	86.41809			0.00	0	0.00
MQB02	On 31/05/2017	Spot Bond	104.79935	10.84982	104.79935	10.82474		1,362,391,550.00		13,000	6,925,000.00
MTN02	On 13/07/2014	Spot Bond	110.61908	37.09377	110.61908	37.00512		69,579,401,320.00		629,000	2,171,000.00
MTN03	On 13/07/2015	Spot Bond	110.59153	22.40380	110.59153	22.35027			0.00	0	9,700,000.00
MTN04	On 13/07/2017	Spot Bond	115.34633	14.76534	115.34633	14.72884		1,268,809,630.00		11,000	3,219,000.00
MTN05	On 28/10/2013	Spot Bond	102.81634	55.04310	102.81634	54.91779			0.00	0	0.00
MTNC11	On 16/01/2013	Spot Bond	99.67668	95.06729	99.67668	94.82112			0.00	0	0.00
MTNC12	On 20/03/2013	Spot Bond	98.77372	81.83958	98.77372	81.65873			0.00	0	0.00
MTNC13	On 09/04/2013	Spot Bond	98.48888	78.41728	98.48888	78.25170			0.00	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	6.44030	100.00000	6.42471		0.00	0	0.00
N4A202		On 14/08/2020	Spot Bond		100.00000	0.11019	100.00000	0.10992		0.00	0	0.00
N4A205		On 14/08/2020	Spot Bond		100.00000	6.74597	100.00000	6.72964		0.00	0	0.00
N4A208		On 14/08/2020	Spot Bond		100.00000	6.82934	100.00000	6.81279		0.00	0	0.00
N4A211		On 14/08/2020	Spot Bond		100.89771	6.27358	100.89771	6.25825		0.00	0	0.00
N4A302		On 14/08/2020	Spot Bond		100.61875	6.35704	100.61875	6.34156		0.00	0	0.00
N4A305		On 14/08/2020	Spot Bond		100.62967	6.46688	100.62967	6.45114		0.00	0	0.00
N4A308		On 14/08/2020	Spot Bond		100.63509	6.52180	100.63509	6.50592		0.00	0	61,000,000.00
N4A311		On 14/08/2020	Spot Bond		100.64159	6.58770	100.64159	6.57165		0.00	0	0.00
N4A402		On 14/08/2020	Spot Bond		100.65787	6.75241	100.65787	6.73595		2,013,157,400,000.00	20,000,000	39,000,000.00
N4A405		On 14/08/2020	Spot Bond		100.66881	6.86217	100.66881	6.84545		0.00	0	0.00
N4A408		On 14/08/2020	Spot Bond		100.68074	6.98290	100.68074	6.96589		0.00	0	0.00
N4A411		On 14/08/2020	Spot Bond		100.69157	7.09264	100.69157	7.07535		0.00	0	0.00
N4A502		On 14/08/2020	Spot Bond		100.69687	7.14750	100.69687	7.13008		0.00	0	0.00
N4B508		On 14/08/2020	Spot Bond		100.76218	7.80536	100.76218	7.78632		0.00	0	0.00
N4C508		On 14/08/2020	Spot Bond		100.83813	8.57193	100.83813	8.55101		0.00	0	0.00
N4D68U		On 14/08/2020	Spot Bond		100.00000	0.11019	100.00000	0.10992		0.00	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	0.11019	100.00000	0.10992			0.00	0	0.00
NAM01	On 19/11/2022	Spot Bond	103.67668	13.31489	103.67668	13.26266			0.00	0	0.00
NBK10B	On 21/04/2014	Spot Bond	101.36748	42.98945	101.36748	42.88403			0.00	0	0.00
NBK11B	On 27/10/2014	Spot Bond	100.92433	29.59139	100.92433	29.51911			0.00	0	0.00
NBK12B	On 20/02/2015	Spot Bond	100.76441	20.26526	100.76441	20.21582			0.00	0	0.00
NBK13B	On 21/02/2017	Spot Bond	100.97362	9.15248	100.97362	9.13012			0.00	0	0.00
NBK14B	On 27/08/2015	Spot Bond	100.60434	16.32879	100.60434	16.25662			0.00	0	0.00
NBK15B	On 27/08/2017	Spot Bond	100.47967	9.17800	100.47967	9.13748			0.00	0	125,000,000.00
NBK2A	On 15/09/2015	Spot Bond	112.76469	20.10935	112.76469	20.05973			0.00	0	78,674,000.00
NBK2B	On 15/09/2015	Spot Bond	100.61353	15.63683	100.61353	15.59789			0.00	0	0.00
NBK3A	On 09/09/2019	Spot Bond	122.79495	12.55675	122.79495	12.52359		1,596,334,350.00		13,000	5,037,000.00
NBK4	On 28/10/2024	Spot Bond	32.99078	3.42638	32.99078	3.42370			0.00	0	0.00
NBK5B	On 19/04/2013	Spot Bond	101.43082	95.82793	101.43082	95.57955		4,462,956,080,000.00		44,000,000	22,000,000.00
NBK6A	On 19/04/2015	Spot Bond	108.29303	22.91538	108.29303	22.86096			0.00	0	9,400,000.00
NBK6B	On 19/04/2015	Spot Bond	101.23516	22.53893	101.23516	22.48374		40,494,064,000.00		400,000	100,000.00
NBK7B	On 19/04/2020	Spot Bond	101.30698	8.62651	101.30698	8.60537			0.00	0	0.00
NBK8A	On 24/03/2014	Spot Bond	104.56520	42.48370	104.56520	42.38510			0.00	0	0.00
NBK8B	On 24/03/2014	Spot Bond	100.00004	37.25358	100.00004	37.16133			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	109.74955	16.15304	109.74955	16.11404			0.00	0	6,863,000.00
NBK9B	On 23/03/2016	Spot Bond	100.00006	11.61796	100.00006	11.58920			0.00	0	0.00
NBK11	On 31/03/2013	Spot Bond	119.17407	91.72630	119.17407	91.47119			0.00	0	200,000.00
NCLN17	On 24/01/2013	Spot Bond	100.94176	94.38369	100.94176	94.14143			0.00	0	0.00
NCLN19	On 07/03/2013	Spot Bond	100.33399	85.55401	100.33399	85.35678			0.00	0	0.00
NCLN43	On 28/08/2014	Spot Bond	100.00000	31.51797	100.00000	31.45817			0.00	0	0.00
NCLN44	On 17/09/2014	Spot Bond	100.00000	39.81047	100.00000	39.73494			0.00	0	0.00
NCLN45	On 22/09/2014	Spot Bond	100.00000	30.05659	100.00000	29.99957			0.00	0	0.00
NCLN46	On 20/10/2014	Spot Bond	100.00000	28.50014	100.00000	28.44607			0.00	0	0.00
NCLN48	On 25/02/2015	Spot Bond	100.55018	21.06165	100.55018	21.01038			0.00	0	0.00
NCLN49	On 12/03/2013	Spot Bond	100.22266	84.50133	100.22266	84.30893			0.00	0	0.00
NCLN50	On 25/03/2013	Spot Bond	99.94761	82.11209	99.94761	81.93089			0.00	0	0.00
NCLN51	On 26/03/2013	Spot Bond	99.94811	81.91671	99.94811	81.73636		39,979,244,000.00		400,000	100,000.00
NCLN52	On 26/03/2013	Spot Bond	99.94811	81.91671	99.94811	81.73636		0.00		0	0.00
NCLN53	On 26/03/2013	Spot Bond	99.94811	81.91671	99.94811	81.73636		19,989,622,000.00		200,000	100,000.00
NCLN54	On 31/03/2015	Spot Bond	99.86407	22.78092	99.86407	22.72580		0.00		0	0.00
NCLN55	On 07/04/2015	Spot Bond	101.50309	23.42570	101.50309	23.36820		0.00		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	101.36582	23.01031	101.36582	22.95388			0.00	0	0.00
NCLN58	On 01/06/2015	Spot Bond	100.40506	20.68996	100.40506	20.63854			0.00	0	0.00
NCLN61	On 30/11/2015	Spot Bond	80.20911	17.87685	80.20911	17.84803			0.00	0	0.00
NCLN62	On 02/12/2015	Spot Bond	100.38119	15.47992	100.38119	15.44145			0.00	0	0.00
NCLN63	On 08/12/2015	Spot Bond	100.00000	12.98389	100.00000	12.95926			0.00	0	0.00
NCLN64	On 25/01/2016	Spot Bond	101.10639	13.61318	101.10639	13.57987			0.00	0	0.00
NCLN65	On 25/01/2016	Spot Bond	101.21257	14.30271	101.21257	14.26769			0.00	0	0.00
NCLN66	On 29/01/2016	Spot Bond	101.03995	13.54829	101.03995	13.51516			0.00	0	0.00
NCLN67	On 13/07/2016	Spot Bond	101.41775	12.53302	101.41775	12.50227			0.00	0	0.00
NCLN68	On 30/01/2013	Spot Bond	100.00000	94.29931	100.00000	94.06297			0.00	0	0.00
NCLN69	On 27/05/2016	Spot Bond	76.11506	14.50769	76.11506	14.48521			0.00	0	0.00
NCLN70	On 30/08/2013	Spot Bond	100.41337	57.98482	100.41337	57.84070			0.00	0	0.00
NCLN71	On 17/03/2014	Spot Bond	100.10537	38.57651	100.10537	38.49837			0.00	0	0.00
NCLN72	On 17/03/2014	Spot Bond	100.10374	38.50912	100.10374	38.43111			0.00	0	0.00
NCLN73	On 03/07/2015	Spot Bond	99.82783	21.19163	99.82783	21.09858			0.00	0	0.00
NCLN74	On 15/08/2017	Spot Bond	100.74066	10.26000	100.74066	10.21460			0.00	0	0.00
NCLN75	On 20/09/2017	Spot Bond	100.07228	8.61444	100.07228	8.57569			0.00	0	0.00
NCLN76	On 20/09/2015	Spot Bond	100.06803	15.04381	100.06803	14.97615			0.00	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	101.43571	3.90585	101.43571	3.87624			0.00	0	0.00
NED11	On 17/09/2015	Spot Bond	110.75661	20.44201	110.75661	20.39231			0.00	0	0.00
NED6	On 20/09/2013	Spot Bond	105.36061	60.79188	105.36061	60.64992			0.00	0	0.00
NED8	On 08/02/2014	Spot Bond	106.42411	47.03910	106.42411	46.93015			0.00	0	4,040,000.00
NED9	On 06/07/2017	Spot Bond	101.17472	8.31373	101.17472	8.29338			0.00	0	0.00
NEDH1A	On 20/11/2018	Spot Bond	119.90407	14.19665	119.90407	14.15985			0.00	0	0.00
NEDH1B	On 20/11/2018	Spot Bond	108.97397	10.35337	108.97397	10.32629			0.00	0	0.00
NET41	On 16/02/2013	Spot Bond	100.00000	87.95181	100.00000	87.74038			0.00	0	0.00
NET45	On 13/03/2013	Spot Bond	98.87170	83.11439	98.87170	82.92769			0.00	0	0.00
NHM001	On 04/09/2015	Spot Bond	100.47393	18.42991	100.47393	18.34674		80,379,144,000.00	800,000	400,000.00	
NILB10	On 08/12/2016	Spot Bond	156.96491	4.59057	156.96491	4.57471			0.00	0	0.00
NMP20N	On 24/07/2020	Spot Bond	115.40836	12.04311	115.40836	12.01332			0.00	0	0.00
NPL01	On 14/03/2013	Spot Bond	98.83767	82.93256	98.83767	82.74674			0.00	0	0.00
NPL02	On 13/06/2013	Spot Bond	97.39714	69.17422	97.39714	69.04677			0.00	0	0.00
NPL03	On 12/12/2013	Spot Bond	100.19307	39.94086	100.19307	39.63400			0.00	0	0.00
NQ1A10	On 22/05/2020	Spot Bond	114.59979	10.11633	114.59979	10.08867			0.00	0	0.00
NQ1A11	On 22/05/2016	Spot Bond	100.55569	12.43009	100.55569	12.39983			0.00	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	100.53494	40.04996	100.53494	39.95247			0.00	0	0.00
NQ1A14	On 22/05/2013	Spot Bond	100.49411	87.95752	100.49411	87.74968			0.00	0	60,000,000.00
NQ1A15	On 22/05/2015	Spot Bond	100.52625	20.61278	100.52625	20.54813			0.00	0	35,000,000.00
NQ1B10	On 22/05/2020	Spot Bond	116.99821	10.10887	116.99821	10.08071			0.00	0	0.00
NQ1B11	On 22/05/2014	Spot Bond	100.56446	40.28855	100.56446	40.19046			0.00	0	0.00
NQ1B13	On 22/05/2013	Spot Bond	100.52540	88.03195	100.52540	87.82388			0.00	0	0.00
NQ1B14	On 22/05/2015	Spot Bond	100.54276	20.79176	100.54276	20.72655			0.00	0	0.00
NQ1C10	On 22/05/2020	Spot Bond	114.44931	10.51435	114.44931	10.48563			0.00	0	0.00
NQ1C11	On 22/05/2014	Spot Bond	100.59918	40.56917	100.59918	40.47036			0.00	0	0.00
NQ1C13	On 22/05/2013	Spot Bond	100.56709	88.13118	100.56709	87.92279			0.00	0	0.00
NQ1C14	On 22/05/2015	Spot Bond	100.57314	21.12139	100.57314	21.05512			0.00	0	0.00
NQF1A9	On 22/05/2013	Spot Bond	100.57316	88.14566	100.57316	87.93722			0.00	0	0.00
NQF1B9	On 22/05/2013	Spot Bond	100.58790	88.23066	100.58790	88.02200			0.00	0	0.00
NQF1C9	On 22/05/2013	Spot Bond	100.65124	88.33168	100.65124	88.12268			0.00	0	0.00
NQF1D4	On 22/05/2013	Spot Bond	100.70756	88.46602	100.70756	88.25660			0.00	0	0.00
NQF1D5	On 22/05/2020	Spot Bond	100.72887	9.19315	100.72887	9.17073			0.00	0	0.00
NQF1D6	On 22/05/2016	Spot Bond	100.67612	13.83217	100.67612	13.79846			0.00	0	0.00
NRA013	On 31/10/2013	Spot Bond	134.34526	57.55409	134.34526	57.37465			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	108.59837	39.94363	108.59837	39.84804			0.00	0	24,200,000.00
NRA018	On 30/11/2018	Spot Bond	125.30314	10.81961	125.30314	10.79072			0.00	0	7,500,000.00
NRA01U	On 31/03/2013	Spot Bond	100.00000	82.18477	100.00000	82.00572			0.00	0	0.00
NRA022	On 31/10/2022	Spot Bond	134.80590	10.72200	134.80590	10.69152			0.00	0	4,524,000.00
NRA023	On 31/05/2023	Spot Bond	171.14853	4.02664	171.14853	4.01184			0.00	0	82,000,000.00
NRA028	On 30/11/2028	Spot Bond	135.14144	9.81386	135.14144	9.78606			0.00	0	6,100,000.00
NTC09	On 18/04/2013	Spot Bond	101.23304	96.05478	101.23304	95.80561			0.00	0	0.00
NTC10	On 18/04/2014	Spot Bond	101.21485	43.78091	101.21485	43.67369			0.00	0	0.00
NTC11	On 18/04/2014	Spot Bond	101.18197	43.64905	101.18197	43.54220			0.00	0	0.00
NTC12	On 25/08/2016	Spot Bond	101.47481	10.84377	101.47481	10.81716			0.00	0	0.00
NTC13	On 31/01/2015	Spot Bond	100.95122	21.57224	100.95122	21.51954			0.00	0	0.00
NTC14	On 26/07/2013	Spot Bond	100.91565	62.57145	100.91565	62.29423			0.00	0	0.00
NTC15	On 26/07/2015	Spot Bond	101.05067	19.14903	101.05067	19.06411		40,420,268,000.00	400,000	200,000.00	
OCT1A1	On 18/10/2015	Spot Bond	100.00000	16.69778	100.00000	16.65734			0.00	0	0.00
OCT1A4	On 18/10/2015	Spot Bond	100.00000	16.75208	100.00000	16.71150			0.00	0	0.00
OCT1B1	On 18/10/2015	Spot Bond	100.00000	16.78465	100.00000	16.74399			0.00	0	0.00
OCT1C1	On 18/10/2015	Spot Bond	100.00000	17.56649	100.00000	17.52393			0.00	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	18.43521	100.00000	18.39054			0.00	0	0.00
OCT1E1	On 18/10/2015	Spot Bond	100.00000	23.86462	100.00000	23.80680			0.00	0	0.00
OML01	On 27/10/2015	Spot Bond	108.19161	17.49380	108.19161	17.45229		207,727,891,200.00	1,920,000	103,364,000.00	
OTCA2U	On 31/07/2016	Spot Bond	100.00000	5.03830	100.00000	5.01614			0.00	0	0.00
PBET01	On 13/09/2015	Spot Bond	104.37000	14.41774	104.37000	14.38953			0.00	0	0.00
PCF03	On 06/04/2015	Spot Bond	100.00000	25.49997	100.00000	25.43819			0.00	0	0.00
PCF03U	On 02/03/2016	Spot Bond	100.00000	5.86362	100.00000	5.84910			0.00	0	0.00
PMM02	On 13/06/2013	Spot Bond	100.19068	79.88819	100.19068	79.65696			0.00	0	0.00
PMM04	On 25/01/2013	Spot Bond	99.51117	92.90768	99.51117	92.67294			0.00	0	0.00
PMM05	On 27/02/2013	Spot Bond	100.38733	90.47582	100.38733	90.26323			0.00	0	0.00
PNP03	On 21/02/2013	Spot Bond	100.00000	86.90476	100.00000	86.69834			0.00	0	0.00
PNP05	On 21/08/2013	Spot Bond	100.00000	63.49440	100.00000	63.35348			0.00	0	0.00
PNP07	On 21/02/2013	Spot Bond	100.47782	86.85042	100.47782	86.64327			0.00	0	0.00
PR2A1F	On 15/06/2014	Spot Bond	100.10564	38.21698	100.10564	38.12225		3,203,380,480,000.00	32,000,000	2,500,000.00	
PR2A1G	On 15/06/2014	Spot Bond	100.09773	27.04838	100.09773	26.83358			0.00	0	20,000,000.00
PR2A4D	On 15/06/2013	Spot Bond	100.09376	83.52453	100.09376	83.33369			0.00	0	0.00
PR2A9D	On 15/06/2013	Spot Bond	100.09863	83.58559	100.09863	83.39460			0.00	0	0.00
PR2A9E	On 15/09/2013	Spot Bond	100.10500	56.02699	100.10500	55.88812			0.00	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	100.10840	38.33399	100.10840	38.23897				0.00	0	0.00
PR2B1G	On 15/06/2014	Spot Bond	100.10173	27.04736	100.10173	26.83257				0.00	0	0.00
PR2B4D	On 15/06/2013	Spot Bond	100.10673	83.68736	100.10673	83.49611				0.00	0	0.00
PR2B5E	On 15/09/2013	Spot Bond	100.10663	56.07686	100.10663	55.93786				0.00	0	0.00
PR2C1F	On 15/06/2014	Spot Bond	100.11457	38.59553	100.11457	38.49986				0.00	0	0.00
PR2C1G	On 15/06/2014	Spot Bond	100.10653	27.04613	100.10653	26.83134				0.00	0	0.00
PR2C4D	On 15/06/2013	Spot Bond	100.12130	83.87052	100.12130	83.67884				0.00	0	0.00
PR2D1F	On 15/06/2014	Spot Bond	100.12138	38.88460	100.12138	38.78820				0.00	0	0.00
PR2D1G	On 15/06/2014	Spot Bond	100.11212	27.04471	100.11212	26.82992				0.00	0	0.00
PR2D4D	On 15/06/2013	Spot Bond	100.13423	84.03332	100.13423	83.84126				0.00	0	0.00
PRM1A4	On 15/02/2014	Spot Bond	100.68448	40.92610	100.68448	40.82635				0.00	0	0.00
R009	On 15/09/2014	Spot Bond	116.98567	32.01391	116.98567	31.87567				0.00	0	0.00
R009P	On 15/09/2014	Spot Bond	91.25497	27.59459	91.25497	27.53734				0.00	0	0.00
R010P	On 21/12/2025	Spot Bond	40.60007	0.82448	40.60007	0.82364				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	5.29000	124.35303	5.28500	124.34918			98,375,132,506,140.00	596,433,366	1,121,184,000.00	
R158	On 15/09/2015	Spot Bond	124.15418	19.87639	124.15418	19.78697				0.00	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	86.87026	14.12794	86.87026	14.09981			0.00	0	0.00
R159	On 15/09/2016	Spot Bond	130.95502	14.27158	130.95502	14.20500			0.00	0	0.00
R159P	On 15/09/2016	Spot Bond	82.70497	7.65481	82.70497	7.64019			0.00	0	0.00
R179	On 01/08/2013	Spot Bond	107.05466	67.64433	107.05466	67.48690			0.00	0	0.00
R186	On 21/12/2026	Spot Bond	7.21000	128.87869	7.19000	129.06204		63,215,243,975,310.00	767,717,611	1,106,166,000.00	
R187P	On 21/12/2026	Spot Bond	38.29047	0.74607	38.29047	0.74535			0.00	0	0.00
R188P	On 21/12/2027	Spot Bond	36.16829	0.68711	36.16829	0.68649			0.00	0	0.00
R189	On 31/03/2013	Spot Bond	216.37746	139.12437	216.32206	138.56815			0.00	0	1,061,000,000.00
R197	On 07/12/2023	Spot Bond	0.91000	284.79126	0.86000	285.96382		123,525,007,970.00	135,741,767	150,899,377.00	
R201	On 21/12/2014	Spot Bond	5.01000	107.13595	4.96000	107.21894		730,137,360,000.00	145,736,000	643,013,000.00	
R202	On 07/12/2033	Spot Bond	1.62000	216.01094	1.63000	215.59910		234,231,471,360.00	144,587,328	1,016,953,328.00	
R2023	On 28/02/2023	Spot Bond	6.73500	109.92087	6.73000	109.93889		680,558,280,000.00	101,048,000	1,495,982,000.00	
R203	On 15/09/2017	Spot Bond	5.74000	112.59255	5.73500	112.59662		9,483,616,514,260.00	652,197,999	6,470,332,000.00	
R204	On 21/12/2018	Spot Bond	5.98000	110.18433	5.97500	110.19284		11,988,990,274,560.00	004,847,872	3,777,709,477.00	
R2048	On 28/02/2048	Spot Bond	108.88836	10.69390	108.88836	10.66825		182,823,556,440,000.00	679,000,000	2,524,000,000.00	
R205	On 31/03/2014	Spot Bond	100.00000	45.29345	100.00000	45.18372		0.00	0	0.00	
R206	On 15/01/2014	Spot Bond	5.01500	105.88771	4.97500	105.91475		5,394,991,565,000.00	075,771,000	1,106,830,000.00	
R207	On 15/01/2020	Spot Bond	6.23000	109.01348	6.23500	108.96614		7,456,435,308,000.00	196,859,600	5,888,719,000.00	

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
R208	On 31/03/2021	Spot Bond	6.33000	104.30580	6.32500	104.32026				14,312,559,376,560.00	261,067,832	8,686,738,755.00
R209	On 31/03/2036	Spot Bond	8.00000	83.16733	7.98000	83.32934				16,126,375,080,000.00	015,796,885	9,110,038,510.00
R210	On 31/03/2028	Spot Bond	1.37000	164.74996	1.38000	164.48694				49,985,822,740.00	36,486,002	151,945,811.00
R211	On 31/01/2017	Spot Bond	0.13000	113.32675	-0.12000	113.29462				(7,739,030,000.00)	59,531,000	1,117,000,000.00
R212	On 31/01/2022	Spot Bond	0.85000	133.10929	0.81000	133.49969				298,128,694,000.00	350,739,640	1,099,587,820.00
R213	On 28/02/2031	Spot Bond	7.70000	95.49859	7.68000	95.66334				10,004,163,400,000.00	299,242,000	3,676,733,334.00
R214	On 28/02/2041	Spot Bond	84.68795	9.68068	84.68795	9.66181				99,422,298,292,800.00	173,984,000	6,161,474,669.00
R223C	On 15/03/2013	Spot Bond	98.99493	82.72403	98.99493	82.53884				0.00	0	0.00
R224C	On 15/09/2013	Spot Bond	96.64575	57.01084	96.64575	56.88681				0.00	0	0.00
R225C	On 15/03/2014	Spot Bond	94.28171	39.19018	94.28171	39.10665				0.00	0	0.00
R226C	On 15/09/2014	Spot Bond	91.87036	27.39580	91.87036	27.33865				0.00	0	0.00
R227C	On 15/03/2015	Spot Bond	88.83566	19.66128	88.83566	19.62139				0.00	0	0.00
R228C	On 15/09/2015	Spot Bond	86.87026	14.12794	86.87026	14.09981				0.00	0	0.00
R229C	On 15/03/2016	Spot Bond	84.86749	10.30323	84.86749	10.28312				0.00	0	0.00
R230C	On 15/09/2016	Spot Bond	82.70497	7.65481	82.70497	7.64019				0.00	0	0.00
R322C	On 21/12/2012	Spot Bond	99.35642	66.81005	99.35642	66.81004				0.00	0	0.00
R323C	On 21/06/2013	Spot Bond	97.62766	68.11628	97.62766	67.99240				0.00	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	95.17874	46.60065	95.17874	46.50109			0.00	0	0.00
R325C	On 21/06/2014	Spot Bond	92.80992	32.33703	92.80992	32.26937			0.00	0	0.00
R326C	On 21/12/2014	Spot Bond	90.60553	22.75861	90.60553	22.71194			0.00	0	0.00
R327C	On 21/06/2015	Spot Bond	87.76872	16.44408	87.76872	16.41124			0.00	0	0.00
R328C	On 21/12/2015	Spot Bond	85.82547	11.89977	85.82547	11.87645			0.00	0	0.00
R329C	On 21/06/2016	Spot Bond	83.71772	8.76689	83.71772	8.75006			0.00	0	0.00
R330C	On 21/12/2016	Spot Bond	81.42381	6.59262	81.42381	6.58026			0.00	0	0.00
R331C	On 21/06/2017	Spot Bond	77.48625	5.31577	77.48625	5.30622			0.00	0	0.00
R332C	On 21/12/2017	Spot Bond	75.13464	4.17037	75.13464	4.16307			0.00	0	0.00
R333C	On 21/06/2018	Spot Bond	72.16183	3.41489	72.16183	3.40911			0.00	0	0.00
R334C	On 21/12/2018	Spot Bond	70.13136	2.74461	70.13136	2.74008			0.00	0	0.00
R335C	On 21/06/2019	Spot Bond	68.17127	2.23321	68.17127	2.22962			0.00	0	0.00
R336C	On 21/12/2019	Spot Bond	66.23386	1.84294	66.23386	1.84005			0.00	0	0.00
R337C	On 21/06/2020	Spot Bond	63.06100	1.65646	63.06100	1.65397			0.00	0	0.00
R338C	On 21/12/2020	Spot Bond	61.24492	1.40662	61.24492	1.40456			0.00	0	0.00
R339C	On 21/06/2021	Spot Bond	59.05342	1.24226	59.05342	1.24050			0.00	0	0.00
R340C	On 21/12/2021	Spot Bond	57.39997	1.07597	57.39997	1.07448			0.00	0	0.00
R341C	On 21/06/2022	Spot Bond	55.80907	0.94033	55.80907	0.93905			0.00	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	54.27807	0.82877	54.27807	0.82767				0.00	0	0.00
R343C	On 21/06/2023	Spot Bond	52.85822	0.73304	52.85822	0.73210				0.00	0	0.00
R344C	On 21/12/2023	Spot Bond	51.49553	0.65286	51.49553	0.65204				0.00	0	0.00
R345C	On 21/06/2024	Spot Bond	44.45722	0.99627	44.45722	0.99517				0.00	0	0.00
R346C	On 21/12/2024	Spot Bond	43.11572	0.92997	43.11572	0.92897				0.00	0	0.00
R347C	On 21/06/2025	Spot Bond	41.83089	0.87323	41.83089	0.87232				0.00	0	0.00
R348C	On 21/12/2025	Spot Bond	40.60007	0.82448	40.60007	0.82364				0.00	0	0.00
R349C	On 21/06/2026	Spot Bond	39.42073	0.78243	39.42073	0.78166				0.00	0	0.00
R350C	On 21/12/2026	Spot Bond	38.29047	0.74607	38.29047	0.74535				0.00	0	0.00
R351C	On 21/06/2027	Spot Bond	37.20704	0.71453	37.20704	0.71386				0.00	0	0.00
R352C	On 21/12/2027	Spot Bond	36.16829	0.68711	36.16829	0.68649				0.00	0	0.00
RCSB01	On 16/03/2014	Spot Bond	100.16140	40.53890	100.16140	40.43836				0.00	0	0.00
RCSB02	On 15/07/2013	Spot Bond	101.36584	65.03718	101.36584	64.87769				0.00	0	0.00
RCSB03	On 15/07/2016	Spot Bond	101.68455	14.02168	101.68455	13.98720				0.00	0	0.00
RCSB04	On 25/05/2015	Spot Bond	100.60342	22.14056	100.60342	22.07107				0.00	0	0.00
RCSB2U	On 24/07/2017	Spot Bond	100.00000	2.30940	100.00000	2.29925				0.00	0	0.00
RCSC08	On 08/03/2013	Spot Bond	100.25681	85.26253	100.25681	85.06656				0.00	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	100.32689	81.57874	100.32689	81.33748				0.00	0	0.00
RCSC10	On 06/06/2013	Spot Bond	100.32010	81.57986	100.32010	81.33860				0.00	0	0.00
RCSC11	On 06/09/2013	Spot Bond	100.32441	52.97987	100.32441	52.74109				0.00	0	0.00
RDFB01	On 30/03/2015	Spot Bond	101.54349	21.58395	101.54349	21.53035				0.00	0	0.00
RDFC04	On 06/09/2013	Spot Bond	100.00000	79.59923	100.00000	79.48664				0.00	0	0.00
RDFC06	On 07/03/2013	Spot Bond	100.26310	84.06622	100.26310	83.87254				0.00	0	0.00
RES06	On 18/10/2014	Spot Bond	101.21857	30.72159	101.21857	30.64635				0.00	0	0.00
RES07	On 14/02/2013	Spot Bond	5.87500	105.06328	5.87500	105.04650				0.00	0	0.00
RES12	On 20/08/2015	Spot Bond	100.60466	17.27256	100.60466	17.19623				0.00	0	0.00
RES13	On 09/01/2013	Spot Bond	101.37541	96.77461	101.37541	96.51519				0.00	0	0.00
RES14	On 04/10/2013	Spot Bond	101.28378	66.83127	101.28378	66.32503				0.00	0	0.00
RES15	On 12/11/2017	Spot Bond	100.77784	16.35660	100.77784	16.23314				0.00	0	0.00
RES16	On 14/02/2013	Spot Bond	100.58027	88.31816	100.58027	88.10374				0.00	0	0.00
RESB01	On 03/06/2014	Spot Bond	100.38116	39.43313	100.38116	39.33516				0.00	0	0.00
RMBI06	On 24/07/2038	Spot Bond	100.00000	0.00000	100.00000	0.00000				0.00	0	0.00
RP001	On 28/02/2013	Spot Bond	100.60804	87.36367	100.60804	87.15849				0.00	0	0.00
RP002	On 28/02/2013	Spot Bond	100.65009	87.49711	100.65009	87.29154				0.00	0	0.00
RP004	On 25/11/2014	Spot Bond	102.09902	30.87546	102.09902	30.79926				0.00	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		99.79665	12.85619	99.79665	12.83078			0.00	0	0.00
RP006	On 30/04/2019	Spot Bond		101.65073	13.20725	101.65073	13.17478			0.00	0	0.00
RP007	On 30/04/2016	Spot Bond		101.46985	16.94648	101.46985	16.90489			0.00	0	0.00
RP008	On 30/04/2016	Spot Bond		101.46985	16.94648	101.46985	16.90489			0.00	0	0.00
RP009	On 16/07/2013	Spot Bond		101.38750	66.56929	101.38750	66.27322			0.00	0	0.00
RP010	On 23/08/2013	Spot Bond		100.62446	56.44098	100.62446	56.19152			0.00	0	0.00
RP011	On 12/09/2013	Spot Bond		100.24328	52.06519	100.24328	51.83069			0.00	0	0.00
RP012	On 10/10/2013	Spot Bond		101.50905	63.80498	101.50905	63.32089			0.00	0	0.00
RP013	On 27/09/2016	Spot Bond		99.91990	13.66036	99.91990	13.59900			0.00	0	0.00
RP014	On 27/09/2019	Spot Bond		99.90988	11.69274	99.90988	11.64022			0.00	0	0.00
RP015	On 10/06/2013	Spot Bond		100.25061	57.28991	100.25061	56.85441			0.00	0	0.00
RP016	On 10/12/2015	Spot Bond		100.36848	10.09167	100.36848	10.01404			0.00	0	0.00
RPG01	On 28/02/2014	Spot Bond		100.51732	40.54381	100.51732	40.44294			0.00	0	0.00
RPG01U	On 25/02/2014	Spot Bond		100.00000	35.75316	100.00000	35.68238			0.00	0	0.00
RPG02	On 25/11/2014	Spot Bond		100.62598	29.42041	100.62598	29.34874			0.00	0	0.00
RPI01	On 22/07/2016	Spot Bond		5.25000	102.26434	5.25000	102.24993			0.00	0	0.00
RPP01U	On 31/08/2018	Spot Bond		100.00000	0.63273	100.00000	0.63116			0.00	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	4.29266	100.00000	4.28226			0.00	0	0.00
RPP05U	On 21/01/2013	Spot Bond	100.00000	93.83033	100.00000	93.58974			0.00	0	0.00
RPS001	On 16/11/2022	Spot Bond	101.48404	25.24127	101.48404	25.14376			0.00	0	0.00
RW21	On 21/04/2021	Spot Bond	115.23085	10.30279	115.23085	10.27707			0.00	0	5,315,000.00
SA062U	On 18/01/2013	Spot Bond	100.00000	94.55959	100.00000	94.31525			0.00	0	0.00
SBC2	On 28/04/2016	Spot Bond	104.86804	9.16899	104.86804	9.15099			0.00	0	0.00
SBK12	On 24/11/2016	Spot Bond	114.56238	12.91620	114.56238	12.88393			0.00	0	29,700,000.00
SBK13	On 24/11/2016	Spot Bond	100.56539	11.39774	100.56539	11.36999			0.00	0	0.00
SBK14	On 01/12/2017	Spot Bond	107.95466	10.83571	107.95466	10.81004			0.00	0	15,000,000.00
SBK15	On 23/01/2022	Spot Bond	101.20234	8.24474	101.20234	8.22455			0.00	0	0.00
SBK16	On 15/03/2023	Spot Bond	100.11990	7.46308	100.11990	7.44458			0.00	0	0.00
SBK17	On 31/07/2024	Spot Bond	101.08312	7.48723	101.08312	7.46389			20,216,624,000.00	200,000	100,000.00
SBK18	On 24/10/2020	Spot Bond	101.24095	8.87156	101.24095	8.80438			40,496,380,000.00	400,000	200,000.00
SBK19	On 24/10/2019	Spot Bond	101.21627	9.10709	101.21627	9.03814			0.00	0	0.00
SBK7	On 24/05/2015	Spot Bond	107.37565	21.23197	107.37565	21.18162			0.00	0	14,923,000.00
SBK8	On 10/04/2013	Spot Bond	102.36256	80.76913	102.36256	80.59377			0.00	0	2,700,000.00
SBK9	On 10/04/2018	Spot Bond	105.03639	10.66909	105.03639	10.64438			0.00	0	6,815,000.00
SBK11	On 09/04/2014	Spot Bond	132.16219	38.52955	132.16219	38.41142			0.00	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	162.56493	44.83718	162.56493	44.69006				0.00	0	0.00
SBN20	On 31/03/2013	Spot Bond	155.18315	72.74268	155.18315	72.52172				0.00	0	0.00
SBN27	On 15/09/2015	Spot Bond	120.12124	21.64293	120.12124	21.58675				0.00	0	0.00
SBN29	On 15/09/2015	Spot Bond	120.50039	21.56504	120.50039	21.50893				0.00	0	0.00
SBN31	On 15/09/2015	Spot Bond	120.69056	21.52617	120.69056	21.47009				0.00	0	0.00
SBN32	On 19/03/2013	Spot Bond	143.06048	77.43211	143.06048	77.20244				0.00	0	0.00
SBN33	On 15/09/2017	Spot Bond	106.46393	11.55450	106.46393	11.52729				0.00	0	0.00
SBN34	On 15/09/2015	Spot Bond	120.29708	21.60675	120.29708	21.55060				0.00	0	0.00
SBN35	On 15/09/2015	Spot Bond	120.39190	21.58728	120.39190	21.53115				0.00	0	0.00
SBN36	On 31/03/2013	Spot Bond	215.59863	66.56088	215.59863	66.30808				0.00	0	0.00
SBN42	On 31/03/2013	Spot Bond	100.00000	82.18477	100.00000	82.00572				0.00	0	0.00
SBN45	On 15/09/2017	Spot Bond	100.10760	8.06658	100.10760	8.04658				0.00	0	0.00
SBN49	On 02/06/2014	Spot Bond	99.06612	40.39013	99.06612	40.29095				0.00	0	0.00
SBN50	On 23/09/2014	Spot Bond	100.00010	27.85427	100.00010	27.78529				0.00	0	0.00
SBN51	On 03/10/2016	Spot Bond	99.81852	12.53874	99.81852	12.50841				0.00	0	0.00
SBN52	On 03/07/2013	Spot Bond	99.79990	67.68319	99.79990	67.51952				0.00	0	0.00
SBR003	On 05/11/2013	Spot Bond	100.00000	61.48382	100.00000	61.33488				0.00	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	109.84578	11.70346	109.84578	11.67518			0.00	0	0.00
SBS14	On 07/02/2014	Spot Bond	100.78863	41.46930	100.78863	41.36813			0.00	0	0.00
SBS15	On 26/04/2016	Spot Bond	100.87410	13.18994	100.87410	13.15773			0.00	0	0.00
SBS16	On 22/09/2018	Spot Bond	99.99987	7.23330	99.99987	7.21539			0.00	0	0.00
SBS17	On 23/06/2018	Spot Bond	100.00000	1.16905	100.00000	1.16645			0.00	0	0.00
SBS18	On 23/06/2018	Spot Bond	99.99997	7.78024	99.99997	7.76098		39,999,988,000.00		400,000	0.00
SBS19	On 23/06/2021	Spot Bond	113.08735	9.15865	113.08735	9.13613			0.00	0	0.00
SBS20	On 15/05/2026	Spot Bond	109.22356	10.20566	109.22356	10.18112		43,689,424,000.00		400,000	200,000.00
SBS21	On 15/05/2026	Spot Bond	100.77436	8.26652	100.77436	8.24054		80,619,488,000.00		800,000	400,000.00
SBS22	On 23/05/2015	Spot Bond	100.47821	20.24364	100.47821	20.19439		13,464,080,140,000.00		134,000,000	67,000,000.00
SBS23	On 23/05/2017	Spot Bond	100.50480	9.63164	100.50480	9.60143		60,302,880,000.00		600,000	300,000.00
SBS24	On 23/05/2019	Spot Bond	100.51996	7.64125	100.51996	7.62265			0.00	0	0.00
SBS25	On 24/05/2019	Spot Bond	106.95022	9.07847	106.95022	9.06319		1,604,253,300.00		15,000	2,201,000.00
SBS3	On 25/05/2026	Spot Bond	102.76906	8.60702	102.76906	8.58732			0.00	0	0.00
SBS4	On 16/11/2021	Spot Bond	104.14309	9.15491	104.14309	9.13374			0.00	0	24,000.00
SBS7	On 26/03/2013	Spot Bond	103.79928	84.38473	103.79928	84.19322			0.00	0	0.00
SBS9	On 07/07/2016	Spot Bond	120.54819	18.04695	120.54819	18.00075		25,435,668,090.00		211,000	2,238,000.00
SBSI10	On 03/07/2013	Spot Bond	120.15971	76.60794	120.15971	76.39064			0.00	0	300,000.00

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	272.67152	2.22753	272.67152	2.21702				54,534,304,000.00	200,000	100,000.00
SBSI12	On 31/01/2017	Spot Bond	123.12082	4.93384	123.12082	4.92099				0.00	0	0.00
SCM107	On 15/09/2017	Spot Bond	114.44000	9.18447	114.44000	9.15882				0.00	0	0.00
SCM220	On 20/01/2013	Spot Bond	100.00000	104.22725	100.00000	103.95932				0.00	0	0.00
SCM221	On 17/02/2013	Spot Bond	100.00000	87.74038	100.00000	87.52998				0.00	0	0.00
SHF01	On 15/12/2016	Spot Bond	100.00000	3.63369	100.00000	3.62469				0.00	0	0.00
SHI02	On 01/10/2021	Spot Bond	82.63494	0.24573	82.63494	0.24517				0.00	0	0.00
SHI05	On 31/01/2017	Spot Bond	120.42805	6.58078	120.42805	6.52264				0.00	0	0.00
SHPCBU	On 03/04/2017	Spot Bond	6.50000	101.01803	6.50000	101.00613				0.00	0	0.00
SHS01	On 15/12/2016	Spot Bond	100.12305	11.01101	100.12305	10.98372				0.00	0	0.00
SHS02	On 29/06/2013	Spot Bond	99.88484	66.31746	99.88484	66.15520				0.00	0	0.00
SHS03	On 29/06/2015	Spot Bond	99.87542	17.24872	99.87542	17.20651				0.00	0	0.00
SHS04	On 29/06/2017	Spot Bond	100.24421	9.50721	100.24421	9.48387				0.00	0	0.00
SHS05	On 29/06/2017	Spot Bond	103.11523	9.00143	103.11523	8.98690				0.00	0	22,000.00
SHS06	On 12/12/2017	Spot Bond	100.24161	2.48348	100.24161	2.46439				0.00	0	0.00
SLI1	On 15/08/2013	Spot Bond	105.71322	65.47802	105.71322	65.32720				2,959,970,160,000.00	28,000,000	7,000,000.00
SLI2	On 15/08/2016	Spot Bond	112.32955	15.48609	112.32955	15.44862				0.00	0	8,200,000.00

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	101.56711	69.61008	101.56711	69.48150			1,421,939,540.00	14,000	14,000.00
SNT01	On 15/09/2017	Spot Bond	105.65786	11.65539	105.65786	11.62811			0.00	0	18,700,000.00
SPDA1	On 21/08/2014	Spot Bond	100.80059	28.10581	100.80059	28.03725			0.00	0	0.00
SPDA2	On 21/08/2016	Spot Bond	100.58343	10.59172	100.58343	10.56593			0.00	0	0.00
SPDA3	On 21/08/2015	Spot Bond	100.81342	15.53001	100.81342	15.49212			0.00	0	0.00
SPDA4	On 21/08/2017	Spot Bond	100.58796	8.54805	100.58796	8.52723			0.00	0	0.00
SSA01	On 28/06/2016	Spot Bond	107.52630	13.43603	107.52630	13.40448			0.00	0	0.00
SSA02	On 20/04/2015	Spot Bond	101.25454	23.19919	101.25454	23.12597			0.00	0	0.00
SSN001	On 01/03/2017	Spot Bond	100.41357	9.79498	100.41357	9.77064			0.00	0	0.00
SSN002	On 26/03/2017	Spot Bond	99.94314	9.36849	99.94314	9.34529			0.00	0	0.00
SSN003	On 25/04/2017	Spot Bond	101.14726	11.04892	101.14726	11.01408			0.00	0	0.00
SSN004	On 31/03/2021	Spot Bond	94.17275	8.81494	94.17275	8.79628			0.00	0	0.00
SSN005	On 31/03/2021	Spot Bond	93.82087	8.84545	93.82087	8.82678			0.00	0	0.00
SSN006	On 21/12/2014	Spot Bond	104.67610	27.69257	104.67610	27.64707			0.00	0	0.00
SSN007	On 15/01/2020	Spot Bond	101.56575	10.62349	101.56575	10.59981			0.00	0	0.00
SSN008	On 18/06/2017	Spot Bond	100.11486	9.51744	100.11486	9.48704			0.00	0	0.00
SSN009	On 15/09/2017	Spot Bond	107.35953	11.44468	107.35953	11.41754			0.00	0	0.00
SSN010	On 15/09/2015	Spot Bond	121.64737	21.33249	121.64737	21.27656			0.00	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	105.50721	3.46648	105.50721	3.45150			0.00	0	0.00
SYN867	On 19/01/2013	Spot Bond	100.00000	94.31525	100.00000	94.07216			0.00	0	0.00
SYN869	On 19/01/2013	Spot Bond	100.00000	94.31525	100.00000	94.07216			0.00	0	0.00
SYN870	On 20/01/2013	Spot Bond	100.00000	94.07216	100.00000	93.83033			0.00	0	0.00
SYN872	On 13/02/2013	Spot Bond	100.00000	88.59223	100.00000	88.37772			0.00	0	0.00
SYN873	On 14/02/2013	Spot Bond	100.00000	88.37772	100.00000	88.16425			0.00	0	0.00
SYN874	On 16/02/2013	Spot Bond	100.00000	87.95181	100.00000	87.74038			0.00	0	0.00
SYN875	On 16/02/2013	Spot Bond	100.00000	87.95181	100.00000	87.74038			0.00	0	0.00
SYN876	On 20/02/2013	Spot Bond	100.00000	87.11217	100.00000	86.90476			0.00	0	0.00
SYN878	On 21/02/2013	Spot Bond	100.00000	86.90476	100.00000	86.69834			0.00	0	0.00
SYN880	On 23/02/2013	Spot Bond	100.00000	86.49289	100.00000	86.28842			0.00	0	0.00
SYN881	On 23/02/2013	Spot Bond	100.00000	86.49289	100.00000	86.28842			0.00	0	0.00
SYN882	On 27/02/2013	Spot Bond	100.00000	85.68075	100.00000	85.48009			0.00	0	0.00
SYN887	On 17/02/2013	Spot Bond	100.00000	87.74038	100.00000	87.52998			0.00	0	0.00
SYN911	On 19/07/2013	Spot Bond	100.00000	63.69842	100.00000	63.55705			0.00	0	0.00
SYN913	On 19/07/2013	Spot Bond	100.00000	63.69842	100.00000	63.55705			0.00	0	0.00
SYN923	On 21/08/2013	Spot Bond	100.00000	59.19533	100.00000	59.06396			0.00	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	59.06396	100.00000	58.93288			0.00	0	0.00
SYN925	On 23/08/2013	Spot Bond	100.00000	58.93288	100.00000	58.80210			0.00	0	0.00
SYN928	On 19/07/2013	Spot Bond	100.00000	63.69842	100.00000	63.55705			0.00	0	0.00
SYN929	On 19/07/2013	Spot Bond	100.00000	63.69842	100.00000	63.55705			0.00	0	0.00
SYN950	On 15/01/2013	Spot Bond	99.68672	95.31429	99.68672	95.06682			0.00	0	0.00
SYN951	On 21/01/2013	Spot Bond	99.60062	93.85346	99.60062	93.61371			0.00	0	0.00
SYN953	On 05/02/2013	Spot Bond	99.38728	90.40001	99.38728	90.17803			0.00	0	0.00
SYN954	On 21/01/2013	Spot Bond	99.60314	93.85331	99.60314	93.61356			0.00	0	0.00
SYN955	On 12/02/2013	Spot Bond	99.28767	88.87864	99.28767	88.66428			0.00	0	0.00
SYN956	On 14/02/2013	Spot Bond	99.25974	88.45383	99.25974	88.24156			0.00	0	0.00
SYN957	On 18/02/2013	Spot Bond	99.20138	87.61723	99.20138	87.40909			0.00	0	0.00
SYN958	On 18/02/2013	Spot Bond	99.20211	87.61715	99.20211	87.40900			0.00	0	0.00
SYN959	On 19/02/2013	Spot Bond	99.18693	87.41069	99.18693	87.20355			0.00	0	0.00
SYN960	On 28/01/2013	Spot Bond	99.50500	92.20745	99.50500	91.97624			0.00	0	0.00
SYN961	On 22/02/2013	Spot Bond	99.14341	86.79723	99.14341	86.59308			0.00	0	0.00
SYN963	On 25/02/2013	Spot Bond	99.09929	86.19294	99.09929	85.99170			0.00	0	0.00
SYN964	On 26/02/2013	Spot Bond	99.07862	85.99421	99.07862	85.79394			0.00	0	0.00
SYN965	On 01/03/2013	Spot Bond	99.03521	85.40166	99.03521	85.20422			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
SYN966	On 21/01/2013	Spot Bond	98.12653	93.93892	98.12653	93.70227				0.00	0	0.00
SYN967	On 18/03/2013	Spot Bond	98.78368	82.20222	98.78368	82.01975				0.00	0	0.00
SYN968	On 23/01/2013	Spot Bond	99.57277	93.37691	99.57277	93.13965				0.00	0	0.00
SZ18	On 30/09/2015	Spot Bond	119.55998	19.91523	119.55998	19.86401				0.00	0	0.00
SZ25	On 30/09/2025	Spot Bond	111.67266	10.01293	111.67266	9.98855				0.00	0	11,500,000.00
T018	On 15/07/2014	Spot Bond	100.00000	40.91397	100.00000	40.82392				0.00	0	0.00
TF105U	On 25/10/2014	Spot Bond	100.00000	33.59137	100.00000	33.33924				0.00	0	0.00
TFS06	On 20/03/2014	Spot Bond	104.23307	42.69150	104.23307	42.59268				0.00	0	0.00
TFS100	On 22/01/2013	Spot Bond	99.58856	93.61443	99.58856	93.37593				0.00	0	0.00
TFS101	On 06/02/2013	Spot Bond	99.37012	90.17956	99.37012	89.95870				0.00	0	0.00
TFS103	On 14/03/2013	Spot Bond	98.86706	82.92835	98.86706	82.74249				0.00	0	0.00
TFS104	On 29/01/2013	Spot Bond	99.29473	66.82422	99.29473	66.82421				0.00	0	0.00
TFS73	On 11/02/2013	Spot Bond	100.66418	90.24389	100.66418	90.02303				0.00	0	0.00
TFS77	On 12/04/2013	Spot Bond	101.16928	97.43815	101.16928	97.18156				0.00	0	0.00
TFS78	On 18/04/2013	Spot Bond	101.07247	95.92364	101.07247	95.67519				0.00	0	0.00
TFS83	On 28/07/2015	Spot Bond	100.91059	16.01624	100.91059	15.97712				0.00	0	0.00
TFS84	On 28/07/2016	Spot Bond	110.02135	15.36257	110.02135	15.32602				0.00	0	0.00

Contract Details	Strike	Call / Put	MTM Yield	MarkPrice	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
TFS88	On 08/02/2013	Spot Bond	100.00000	89.68059	100.00000	89.46078			0.00	0	0.00
TFS90	On 05/03/2013	Spot Bond	100.30600	85.67836	100.30600	85.47998			0.00	0	0.00
TFS93	On 17/02/2014	Spot Bond	100.55190	40.29588	100.55190	40.21570			0.00	0	0.00
TFS97	On 14/11/2013	Spot Bond	100.62855	60.11723	100.62855	59.92852			0.00	0	0.00
TH10A1	On 18/10/2038	Spot Bond	101.17076	6.87248	101.17076	6.85081			0.00	0	0.00
TH10A2	On 18/10/2038	Spot Bond	101.20716	7.08404	101.20716	7.06169			0.00	0	0.00
TH10A3	On 18/10/2038	Spot Bond	103.42947	10.95177	103.42947	10.92699			0.00	0	0.00
TH10A4	On 18/07/2017	Spot Bond	100.80622	3.54155	100.80622	3.50742			0.00	0	0.00
TH10A5	On 18/07/2017	Spot Bond	100.83814	3.53885	100.83814	3.50474			0.00	0	0.00
TH10A6	On 18/07/2017	Spot Bond	100.90574	3.53315	100.90574	3.49908			0.00	0	0.00
TH10A7	On 18/10/2038	Spot Bond	100.17362	0.00000	100.17362	0.00000			0.00	0	0.00
TH10A8	On 18/10/2038	Spot Bond	100.18041	0.00000	100.18041	0.00000			0.00	0	0.00
TH10A9	On 18/07/2017	Spot Bond	100.00000	2.91573	100.00000	2.85855			0.00	0	0.00
TH10B1	On 18/10/2038	Spot Bond	101.28535	7.53841	101.28535	7.51461			0.00	0	0.00
TH10B2	On 18/07/2017	Spot Bond	100.89554	3.53401	100.89554	3.49993			0.00	0	0.00
TH10C1	On 18/10/2038	Spot Bond	101.45249	8.50837	101.45249	8.48147			0.00	0	0.00
TH10C2	On 18/07/2017	Spot Bond	101.00134	3.52510	101.00134	3.49109			0.00	0	0.00
TH10D1	On 18/10/2038	Spot Bond	102.14068	12.48369	102.14068	12.44399			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM Yield	MarkPrice	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
TH10D2	On 18/07/2017	Spot Bond	101.44362	3.48817	101.44362	3.45441			0.00	0	0.00
TH9A10	On 18/07/2016	Spot Bond	101.20953	11.50772	101.20953	11.47954			0.00	0	0.00
THE8A1	On 18/04/2036	Spot Bond	101.06155	6.85820	101.06155	6.84142			0.00	0	0.00
THE8A2	On 18/04/2036	Spot Bond	101.14347	7.38297	101.14347	7.36489			0.00	0	0.00
THE8A3	On 18/04/2036	Spot Bond	105.45079	7.46911	105.45079	7.45014			0.00	0	0.00
THE8B1	On 18/04/2036	Spot Bond	101.30716	8.43035	101.30716	8.40970			0.00	0	0.00
THE8C1	On 18/04/2036	Spot Bond	101.37985	8.89496	101.37985	8.87314			0.00	0	0.00
THE8D1	On 18/04/2036	Spot Bond	102.14790	13.78574	102.14790	13.75171			0.00	0	0.00
THE9A1	On 18/07/2016	Spot Bond	101.15653	11.18711	101.15653	11.15973			0.00	0	0.00
THE9A2	On 18/01/2016	Spot Bond	101.18212	13.49892	101.18212	13.46588			0.00	0	0.00
THE9A3	On 18/07/2016	Spot Bond	101.20040	11.45246	101.20040	11.42442			0.00	0	0.00
THE9A5	On 18/07/2039	Spot Bond	101.18212	7.55701	101.18212	7.53851			0.00	0	0.00
THE9A6	On 18/07/2039	Spot Bond	101.20040	7.67346	101.20040	7.65467			0.00	0	0.00
THE9A7	On 18/07/2039	Spot Bond	101.20953	7.73167	101.20953	7.71274			0.00	0	0.00
THE9A8	On 18/07/2016	Spot Bond	101.17116	11.27558	101.17116	11.24797			0.00	0	0.00
THE9A9	On 18/07/2016	Spot Bond	101.20040	11.45246	101.20040	11.42442			0.00	0	0.00
THE9B1	On 18/07/2016	Spot Bond	101.30089	12.05992	101.30089	12.03036			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
THE9B2	On 18/07/2039	Spot Bond	101.30089	8.31329	101.30089	8.29292				0.00	0	0.00
THE9B3	On 18/07/2016	Spot Bond	101.30089	12.05992	101.30089	12.03036				0.00	0	0.00
THE9C1	On 18/07/2016	Spot Bond	101.44699	12.94196	101.44699	12.91020				0.00	0	0.00
THE9C2	On 18/07/2039	Spot Bond	101.48350	9.47391	101.48350	9.45066				0.00	0	0.00
THE9C3	On 18/07/2016	Spot Bond	101.43786	12.88688	101.43786	12.85526				0.00	0	0.00
THE9D1	On 18/07/2016	Spot Bond	102.16719	17.27053	102.16719	17.22787				0.00	0	0.00
THE9D2	On 18/07/2039	Spot Bond	102.21271	14.08159	102.21271	14.04679				0.00	0	0.00
THE9D3	On 18/07/2016	Spot Bond	102.19450	17.43403	102.19450	17.39098				0.00	0	0.00
TL13	On 31/12/2013	Spot Bond	99.87885	44.38270	99.87885	44.27530				0.00	0	0.00
TL15	On 29/04/2015	Spot Bond	111.48563	23.63417	111.48563	23.57672			1,783,770,080.00	16,000	2,624,000.00	
TL20	On 22/02/2020	Spot Bond	102.36770	11.25654	102.36770	11.23488				0.00	0	0.00
TN17	On 14/11/2017	Spot Bond	111.51511	10.45359	111.51511	10.42803			3,456,968,410.00	31,000	995,668,000.00	
TN20	On 17/09/2020	Spot Bond	120.69176	11.41431	120.69176	11.38457			5,793,204,480.00	48,000	277,934,000.00	
TN23	On 06/11/2023	Spot Bond	122.92168	10.08534	122.92168	10.05868			200,116,495,040.00	1,628,000	86,155,000.00	
TN25	On 19/08/2025	Spot Bond	112.54971	11.60013	112.54971	11.57201			112,549,710,000.00	1,000,000	134,700,000.00	
TN27	On 14/11/2027	Spot Bond	105.64973	9.33926	105.64973	9.31739			4,754,237,850.00	45,000	11,083,000.00	
TORQ1	On 15/04/2022	Spot Bond	100.66243	7.65134	100.66243	7.61751				0.00	0	0.00
TORQ2	On 15/04/2022	Spot Bond	100.67816	7.83048	100.67816	7.79585				0.00	0	0.00

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
TORQ3	On 15/04/2022	Spot Bond	100.69808	8.05732	100.69808	8.02169				0.00	0	0.00
TORQ4	On 15/04/2022	Spot Bond	100.70018	8.08120	100.70018	8.04545				0.00	0	0.00
TORQ5	On 15/04/2022	Spot Bond	100.79857	9.20235	100.79857	9.16162				0.00	0	0.00
TORQ6	On 15/04/2022	Spot Bond	101.00182	15.62563	101.00182	15.55635				0.00	0	0.00
TPDA01	On 05/04/2015	Spot Bond	101.21676	32.98891	101.21676	32.72179				0.00	0	29,000,000.00
TPDA02	On 05/04/2017	Spot Bond	101.26720	17.04220	101.26720	16.90415				0.00	0	0.00
TPDA03	On 05/04/2018	Spot Bond	101.29746	14.61837	101.29746	14.49993				0.00	0	0.00
TR30	On 31/12/2099	Spot Bond	10.00000	99.91972	10.00000	99.89298				0.00	0	0.00
TR31	On 31/12/2099	Spot Bond	9.75000	99.92172	9.75000	99.89564				0.00	0	0.00
TR32	On 31/12/2099	Spot Bond	100.00000	9.92284	100.00000	9.89725				0.00	0	0.00
TSP116	On 09/02/2013	Spot Bond	100.00000	89.46078	100.00000	89.24205				0.00	0	0.00
TSP117	On 23/02/2013	Spot Bond	100.00000	86.49289	100.00000	86.28842				0.00	0	0.00
TSP125	On 23/08/2013	Spot Bond	100.00000	63.63733	100.00000	63.51659				0.00	0	0.00
TSP128	On 07/02/2013	Spot Bond	100.00000	89.90148	100.00000	89.68059				0.00	0	0.00
TSP129	On 07/03/2013	Spot Bond	98.80121	84.26198	98.80121	84.07022				0.00	0	0.00
TSP131	On 03/05/2013	Spot Bond	97.87620	74.74545	97.87620	74.59594				0.00	0	0.00
TSP133	On 03/01/2013	Spot Bond	99.84733	98.38518	99.84733	98.12110				0.00	0	0.00

Contract Details	Strike	Call / Put	MTM Yield	MarkPrice	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
TSP134	On 27/06/2013	Spot Bond	99.82860	66.88782	99.82860	66.76568			0.00	0	0.00
TSP135	On 07/02/2013	Spot Bond	99.36331	89.95932	99.36331	89.73955			0.00	0	0.00
TSP136	On 30/05/2013	Spot Bond	97.76060	70.93250	97.76060	70.79799			0.00	0	100,000,000.00
UG21	On 02/03/2021	Spot Bond	120.75743	12.06507	120.75743	12.03363			0.00	0	0.00
UTR041	On 19/04/2014	Spot Bond	101.23503	43.84126	101.23503	43.73389			0.00	0	0.00
UTR042	On 19/04/2016	Spot Bond	101.32511	14.43547	101.32511	14.40009			0.00	0	0.00
UTR043	On 06/04/2015	Spot Bond	101.70719	24.44022	101.70719	24.38011			0.00	0	0.00
UTR40	On 10/09/2017	Spot Bond	110.55481	13.43110	110.55481	13.39849			0.00	0	0.00
VIP1A5	On 07/11/2013	Spot Bond	100.00000	61.82139	100.00000	61.67162			0.00	0	0.00
VIP1B3	On 07/11/2013	Spot Bond	100.00000	62.06990	100.00000	61.91953			0.00	0	0.00
VIP1C3	On 07/11/2013	Spot Bond	100.00000	62.15274	100.00000	62.00217			0.00	0	0.00
VKE01	On 08/05/2015	Spot Bond	100.80302	21.83481	100.80302	21.76616			0.00	0	0.00
VKE02	On 08/05/2016	Spot Bond	100.83292	13.71184	100.83292	13.66872			0.00	0	0.00
VKE03	On 08/05/2017	Spot Bond	100.83423	10.21958	100.83423	10.18744			0.00	0	0.00
VOD002	On 28/02/2013	Spot Bond	100.00000	90.33109	100.00000	90.12004			0.00	0	0.00
VOD006	On 28/02/2013	Spot Bond	100.36906	89.86067	100.36906	89.65005			0.00	0	0.00
VOYT01	On 09/09/2015	Spot Bond	128.75000	10.72056	128.75000	10.69628			0.00	0	0.00
WS04	On 30/05/2016	Spot Bond	121.77342	14.51008	121.77342	14.47202			255,291,886,359.00	2,096,450	95,867,225.00

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
WS05	On 01/08/2018	Spot Bond	243.55465	7.41882	243.55465	7.38468				0.00	0	30,085,000.00
WSP1	On 28/05/2015	Spot Bond	107.94222	20.33397	107.94222	20.28554				0.00	0	14,200,000.00
WSP2	On 28/05/2017	Spot Bond	110.97172	10.58706	110.97172	10.56127				0.00	0	81,000,000.00
WSP3	On 28/05/2019	Spot Bond	113.15781	8.85869	113.15781	8.83677				0.00	0	0.00
WSP4	On 28/05/2020	Spot Bond	112.59168	8.72972	112.59168	8.70820				0.00	0	0.00
WSP5	On 28/05/2021	Spot Bond	113.82178	8.56696	113.82178	8.54566				0.00	0	27,000,000.00
Z006	On 31/08/2013	Spot Bond	96.69614	58.89073	96.69614	58.76255				0.00	0	0.00
Z009	On 30/11/2013	Spot Bond	95.45272	48.65802	95.45272	48.55382				0.00	0	0.00
Z014	On 30/06/2015	Spot Bond	87.68655	16.14276	87.68655	16.11090				0.00	0	0.00
Z018	On 31/03/2014	Spot Bond	93.89641	38.04103	93.89641	37.96067				0.00	0	0.00
Z019	On 30/06/2014	Spot Bond	92.71091	31.70125	92.71091	31.63570				0.00	0	0.00
Z020	On 19/10/2015	Spot Bond	86.49267	13.29018	86.49267	13.26397				0.00	0	0.00
Z025	On 30/11/2014	Spot Bond	90.84932	23.69230	90.84932	23.64333				0.00	0	0.00
Z071	On 01/07/2015	Spot Bond	87.67412	16.11440	87.67412	16.08259				0.00	0	75,000,000.00
Z083	On 30/09/2019	Spot Bond	67.16812	2.00111	67.16812	1.99791				0.00	0	0.00
ZA001	On 01/09/2016	Spot Bond	100.00000	7.81987	100.00000	7.80503				0.00	0	0.00
ZA002	On 16/08/2024	Spot Bond	100.00000	0.03149	100.00000	0.03143				0.00	0	0.00

Contract Details	Strike	Call / Put	MTM Yield	MarkPrice	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
ZA003	On 01/09/2016	Spot Bond	100.00000	7.81987	100.00000	7.80503			0.00	0	0.00
ZA007	On 31/03/2015	Spot Bond	100.00000	20.95266	100.00000	20.91291			0.00	0	0.00
ZA008	On 19/03/2015	Spot Bond	100.00000	21.43562	100.00000	21.39495			0.00	0	0.00
ZA009	On 22/04/2015	Spot Bond	100.00000	20.09532	100.00000	20.05720			0.00	0	0.00
ZA010	On 22/04/2015	Spot Bond	100.00000	20.09532	100.00000	20.05720			0.00	0	0.00
ZA011	On 20/05/2015	Spot Bond	100.00000	19.05471	100.00000	19.01855			0.00	0	0.00
ZA012	On 20/05/2015	Spot Bond	100.00000	19.05471	100.00000	19.01855			0.00	0	0.00
ZA013	On 18/06/2015	Spot Bond	100.00000	18.03370	100.00000	17.99948			0.00	0	0.00
ZA014	On 18/06/2015	Spot Bond	100.00000	18.03370	100.00000	17.99948			0.00	0	0.00
ZA015	On 20/07/2015	Spot Bond	100.00000	16.97044	100.00000	16.93824			0.00	0	0.00
ZA016	On 20/07/2015	Spot Bond	100.00000	16.97044	100.00000	16.93824			0.00	0	0.00
ZA017	On 20/08/2015	Spot Bond	100.00000	16.00023	100.00000	15.96987			0.00	0	0.00
ZA018	On 20/08/2015	Spot Bond	100.00000	16.00023	100.00000	15.96987			0.00	0	0.00
ZA019	On 21/09/2015	Spot Bond	100.00000	15.05686	100.00000	15.02830			0.00	0	0.00
ZA020	On 21/09/2015	Spot Bond	100.00000	15.05686	100.00000	15.02830			0.00	0	0.00
ZA021	On 20/10/2015	Spot Bond	100.00000	14.25007	100.00000	14.22304			0.00	0	0.00
ZA022	On 18/11/2015	Spot Bond	100.00000	13.48651	100.00000	13.46092			0.00	0	0.00
ZA023	On 20/04/2016	Spot Bond	100.00000	10.08589	100.00000	10.06676			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM Yield	MarkPrice	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
ZA024	On 20/05/2016	Spot Bond	100.00000	9.52735	100.00000	9.50928			0.00	0	0.00
ZA025	On 21/06/2016	Spot Bond	100.00000	8.96562	100.00000	8.94861			0.00	0	0.00
ZA026	On 21/06/2016	Spot Bond	100.00000	8.96562	100.00000	8.94861			0.00	0	0.00
ZA027	On 20/07/2016	Spot Bond	100.00000	8.48522	100.00000	8.46912			0.00	0	0.00
ZA028	On 19/08/2016	Spot Bond	100.00000	8.01532	100.00000	8.00011			0.00	0	0.00
ZA029	On 20/09/2016	Spot Bond	100.00000	7.54274	100.00000	7.52843			0.00	0	0.00
Total for j-Bonds :								610,724,640,168,143.00	,659,571,164	92 923 416 887.00	
Grand Total:								10,724,807,085,342.00	159,582,531	92 924 774 554.00	