



# JOHANNESBURG STOCK EXCHANGE

## Interest Rates & Currency Derivatives

### Daily MTM Report

Daily summary for: 18/01/2013

Contract Details			Strike	Call / Put	MTM Yield	MarkPrice	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
<b>Derivatives</b>													
\$ / R	On 18/03/2013	Foreign Exchange Future			8.94190	8.94190	8.84260	8.84260		12.25	141,881,127.30	15,867	308,610.00
\$ / R	On 18/03/2013	Foreign Exchange Future	10.85	Call	3.77130	0.00377	2.74900	0.00275	3.771	21.53	0.00	0	250.00
\$ / R	On 18/03/2013	Foreign Exchange Future	10.85	Put	1,911.87130	1.91187	2,010.14900	2.01015	1,911.871	21.53	0.00	0	0.00
\$ / R	On 18/03/2013	Foreign Exchange Future	11.00	Call	2.78700	0.00279	2.03160	0.00203	2.787	21.95	0.00	0	0.00
\$ / R	On 18/03/2013	Foreign Exchange Future	11.00	Put	2,060.88700	2.06089	2,159.43160	2.15943	2,060.887	21.95	0.00	0	0.00
\$ / R	On 18/03/2013	Foreign Exchange Future	10.00	Call	17.77520	0.01778	12.76650	0.01277	17.775	17.94	0.00	0	21,000.00
\$ / R	On 18/03/2013	Foreign Exchange Future	10.00	Put	1,075.87520	1.07588	1,170.16650	1.17017	1,075.875	17.94	0.00	0	0.00
\$ / R	On 18/03/2013	Foreign Exchange Future	10.20	Call	12.25200	0.01225	8.83200	0.00883	12.252	18.90	0.00	0	250.00
\$ / R	On 18/03/2013	Foreign Exchange Future	10.20	Put	1,270.35200	1.27035	1,366.23200	1.36623	1,270.352	18.90	0.00	0	0.00
\$ / R	On 18/03/2013	Foreign Exchange Future	10.55	Call	6.85110	0.00685	4.99280	0.00499	6.851	20.58	0.00	0	250.00
\$ / R	On 18/03/2013	Foreign Exchange Future	10.55	Put	1,614.95110	1.61495	1,712.39280	1.71239	1,614.951	20.58	0.00	0	0.00
\$ / R	On 18/03/2013	Foreign Exchange Future	9.50	Call	49.55060	0.04955	35.61900	0.03562	49.551	15.40	0.00	0	6,000.00
\$ / R	On 18/03/2013	Foreign Exchange Future	9.50	Put	607.65060	0.60765	693.01900	0.69302	607.651	15.40	0.00	0	0.00
\$ / R	On 18/03/2013	Foreign Exchange Future	9.55	Call	44.49200	0.04449	31.95370	0.03195	44.492	15.67	0.00	0	0.00
\$ / R	On 18/03/2013	Foreign Exchange Future	9.55	Put	652.59200	0.65259	739.35370	0.73935	652.592	15.67	0.00	0	0.00
\$ / R	On 18/03/2013	Foreign Exchange Future	9.60	Call	40.02050	0.04002	28.72570	0.02873	40.021	15.93	0.00	0	200.00
\$ / R	On 18/03/2013	Foreign Exchange Future	9.60	Put	698.12050	0.69812	786.12570	0.78613	698.121	15.93	0.00	0	0.00

Contract Details			Strike	Call / Put	MTM	Yield	MarkPrice	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
\$ / R	On 18/03/2013	Foreign Exchange Future	9.35	Call	69.09680		0.06910	49.91500	0.04992	69.097	14.60	0.00	0	200.00
\$ / R	On 18/03/2013	Foreign Exchange Future	9.35	Put	477.19680		0.47720	557.31500	0.55731	477.197	14.60	0.00	0	0.00
\$ / R	On 18/03/2013	Foreign Exchange Future	9.41	Call	60.39540		0.06040	43.52470	0.04352	60.395	14.92	0.00	0	2,000.00
\$ / R	On 18/03/2013	Foreign Exchange Future	9.41	Put	528.49540		0.52850	610.92470	0.61092	528.495	14.92	0.00	0	0.00
\$ / R	On 18/03/2013	Foreign Exchange Future	9.45	Call	55.27500		0.05527	39.78390	0.03978	55.275	15.13	0.00	0	1,000.00
\$ / R	On 18/03/2013	Foreign Exchange Future	9.45	Put	563.37500		0.56337	647.18390	0.64718	563.375	15.13	0.00	0	0.00
\$ / R	On 18/03/2013	Foreign Exchange Future	9.25	Call	87.26100		0.08726	63.44650	0.06345	87.261	14.10	0.00	0	5,000.00
\$ / R	On 18/03/2013	Foreign Exchange Future	9.25	Put	395.36100		0.39536	470.84650	0.47085	395.361	14.10	0.00	0	0.00
\$ / R	On 18/03/2013	Foreign Exchange Future	9.30	Call	77.40870		0.07741	56.05790	0.05606	77.409	14.33	0.00	0	10,000.00
\$ / R	On 18/03/2013	Foreign Exchange Future	9.30	Put	435.50870		0.43551	513.45790	0.51346	435.509	14.33	0.00	0	0.00
\$ / R	On 18/03/2013	Foreign Exchange Future	9.32	Call	73.96050		0.07396	53.50510	0.05351	73.961	14.44	0.00	0	2,000.00
\$ / R	On 18/03/2013	Foreign Exchange Future	9.32	Put	452.06050		0.45206	530.90510	0.53091	452.061	14.44	0.00	0	0.00
\$ / R	On 18/03/2013	Foreign Exchange Future	8.90	Call	200.33670		0.20034	151.87090	0.15187	200.337	12.48	0.00	0	1,000.00
\$ / R	On 18/03/2013	Foreign Exchange Future	8.90	Put	158.43670		0.15844	209.27090	0.20927	158.437	12.48	0.00	0	0.00
\$ / R	On 18/03/2013	Foreign Exchange Future	9.00	Call	158.63010		0.15863	118.52530	0.11853	158.630	12.94	0.00	0	21,300.00
\$ / R	On 18/03/2013	Foreign Exchange Future	9.00	Put	216.73010		0.21673	275.92530	0.27593	216.730	12.94	0.00	0	1,000.00
\$ / R	On 18/03/2013	Foreign Exchange Future	9.10	Call	125.06100		0.12506	92.29160	0.09229	125.061	13.41	0.00	0	10,000.00
\$ / R	On 18/03/2013	Foreign Exchange Future	9.10	Put	283.16100		0.28316	349.69160	0.34969	283.161	13.41	0.00	0	0.00
\$ / R	On 18/03/2013	Foreign Exchange Future	8.75	Call	284.44070		0.28444	222.42980	0.22243	284.441	12.10	0.00	0	0.00
\$ / R	On 18/03/2013	Foreign Exchange Future	8.75	Put	92.54070		0.09254	129.82980	0.12983	92.541	12.10	0.00	0	6,000.00
\$ / R	On 18/03/2013	Foreign Exchange Future	8.80	Call	253.37110		0.25337	195.87150	0.19587	253.371	12.18	0.00	0	1,500.00
\$ / R	On 18/03/2013	Foreign Exchange Future	8.80	Put	111.47110		0.11147	153.27150	0.15327	111.471	12.18	0.00	0	0.00
\$ / R	On 18/03/2013	Foreign Exchange Future	8.85	Call	224.59440		0.22459	171.63240	0.17163	224.594	12.25	0.00	0	1,700.00
\$ / R	On 18/03/2013	Foreign Exchange Future	8.85	Put	132.69440		0.13269	179.03240	0.17903	132.694	12.25	0.00	0	0.00
\$ / R	On 18/03/2013	Foreign Exchange Future	8.60	Call	390.79840		0.39080	316.03690	0.31604	390.798	11.88	0.00	0	0.00
\$ / R	On 18/03/2013	Foreign Exchange Future	8.60	Put	48.89840		0.04890	73.43690	0.07344	48.898	11.88	0.00	0	6,500.00
\$ / R	On 18/03/2013	Foreign Exchange Future	8.65	Call	353.24590		0.35325	282.54290	0.28254	353.246	11.95	0.00	0	0.00
\$ / R	On 18/03/2013	Foreign Exchange Future	8.65	Put	61.34590		0.06135	89.94290	0.08994	61.346	11.95	0.00	0	0.00

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest	
\$ / R	On 18/03/2013	Foreign Exchange Future	8.70	Call	317.75690	0.31776	251.32390	0.25132	317.757	12.03	0.00	0	0.00
\$ / R	On 18/03/2013	Foreign Exchange Future	8.70	Put	75.85690	0.07586	108.72390	0.10872	75.857	12.03	0.00	0	0.00
\$ / R	On 18/03/2013	Foreign Exchange Future	8.30	Call	652.09670	0.65210	560.35480	0.56035	652.097	11.80	0.00	0	0.00
\$ / R	On 18/03/2013	Foreign Exchange Future	8.30	Put	10.19670	0.01020	17.75480	0.01775	10.197	11.80	0.00	0	7,000.00
\$ / R	On 18/03/2013	Foreign Exchange Future	8.40	Call	558.65780	0.55866	470.70800	0.47071	558.658	11.58	0.00	0	0.00
\$ / R	On 18/03/2013	Foreign Exchange Future	8.40	Put	16.75780	0.01676	28.10800	0.02811	16.758	11.58	0.00	0	3,000.00
\$ / R	On 18/03/2013	Foreign Exchange Future	8.50	Call	471.53600	0.47154	389.49810	0.38950	471.536	11.73	0.00	0	0.00
\$ / R	On 18/03/2013	Foreign Exchange Future	8.50	Put	29.63600	0.02964	46.89810	0.04690	29.636	11.73	0.00	0	3,376.00
\$ / R	On 18/03/2013	Foreign Exchange Future	7.95	Call	993.35450	0.99335	895.47660	0.89548	993.354	12.58	0.00	0	0.00
\$ / R	On 18/03/2013	Foreign Exchange Future	7.95	Put	1.45450	0.00145	2.87660	0.00288	1.454	12.58	0.00	0	0.00
\$ / R	On 18/03/2013	Foreign Exchange Future	8.00	Call	943.85790	0.94386	846.40400	0.84640	943.858	12.47	0.00	0	0.00
\$ / R	On 18/03/2013	Foreign Exchange Future	8.00	Put	1.95790	0.00196	3.80400	0.00380	1.958	12.47	0.00	0	10,000.00
\$ / R	On 18/03/2013	Foreign Exchange Future	8.10	Call	845.38230	0.84538	749.12640	0.74913	845.382	12.25	0.00	0	0.00
\$ / R	On 18/03/2013	Foreign Exchange Future	8.10	Put	3.48230	0.00348	6.52640	0.00653	3.482	12.25	0.00	0	180.00
\$ / R	On 18/03/2013	Foreign Exchange Future	7.90	Call	1,043.10650	1.04311	944.99000	0.94499	1,043.106	12.87	0.00	0	0.00
\$ / R	On 18/03/2013	Foreign Exchange Future	7.90	Put	1.20650	0.00121	2.39000	0.00239	1.207	12.87	0.00	0	0.00
\$ / R	On 14/06/2013	Foreign Exchange Future			9.05010	9.05010	8.94690	8.94690		13.79	11,900,881.50	1,315	60,828.00
\$ / R	On 14/06/2013	Foreign Exchange Future	9.70	Call	152.44350	0.15244	127.04630	0.12705	152.444	16.67	0.00	0	300.00
\$ / R	On 14/06/2013	Foreign Exchange Future	9.70	Put	802.34350	0.80234	880.14630	0.88015	802.344	16.67	0.00	0	0.00
\$ / R	On 14/06/2013	Foreign Exchange Future	9.85	Call	130.07150	0.13007	108.26720	0.10827	130.071	17.25	0.00	0	500.00
\$ / R	On 14/06/2013	Foreign Exchange Future	9.85	Put	929.97150	0.92997	1,011.36720	1.01137	929.971	17.25	0.00	0	0.00
\$ / R	On 14/06/2013	Foreign Exchange Future	10.00	Call	111.43960	0.11144	92.67820	0.09268	111.440	17.82	0.00	0	5,000.00
\$ / R	On 14/06/2013	Foreign Exchange Future	10.00	Put	1,061.33960	1.06134	1,145.77820	1.14578	1,061.340	17.82	0.00	0	0.00
\$ / R	On 14/06/2013	Foreign Exchange Future	9.00	Call	345.05480	0.34505	292.78490	0.29278	345.055	13.98	0.00	0	2,500.00
\$ / R	On 14/06/2013	Foreign Exchange Future	9.00	Put	294.95480	0.29495	345.88490	0.34588	294.955	13.98	0.00	0	0.00
\$ / R	On 14/06/2013	Foreign Exchange Future	9.30	Call	240.13740	0.24014	201.61760	0.20162	240.137	15.12	0.00	0	0.00
\$ / R	On 14/06/2013	Foreign Exchange Future	9.30	Put	490.03740	0.49004	554.71760	0.55472	490.037	15.12	0.00	0	300.00
\$ / R	On 14/06/2013	Foreign Exchange Future	9.40	Call	213.40110	0.21340	178.70850	0.17871	213.401	15.50	0.00	0	300.00

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest	
\$ / R	On 14/06/2013	Foreign Exchange Future	9.40	Put	563.30110	0.56330	631.80850	0.63181	563.301	15.50	0.00	0	0.00
\$ / R	On 14/06/2013	Foreign Exchange Future	8.74	Call	478.03560	0.47804	411.78200	0.41178	478.036	13.22	0.00	0	0.00
\$ / R	On 14/06/2013	Foreign Exchange Future	8.74	Put	167.93560	0.16794	204.88200	0.20488	167.936	13.22	0.00	0	0.00
\$ / R	On 14/06/2013	Foreign Exchange Future	8.75	Call	472.16950	0.47217	406.46620	0.40647	472.169	13.25	0.00	0	0.00
\$ / R	On 14/06/2013	Foreign Exchange Future	8.75	Put	172.06950	0.17207	209.56620	0.20957	172.070	13.25	0.00	0	500.00
\$ / R	On 14/06/2013	Foreign Exchange Future	8.76	Call	466.36120	0.46636	401.20800	0.40121	466.361	13.28	0.00	0	0.00
\$ / R	On 14/06/2013	Foreign Exchange Future	8.76	Put	176.26120	0.17626	214.30800	0.21431	176.261	13.28	0.00	0	0.00
\$ / R	On 14/06/2013	Foreign Exchange Future	8.50	Call	636.22450	0.63622	0.00000	0.00000	636.224	12.57	0.00	0	0.00
\$ / R	On 14/06/2013	Foreign Exchange Future	8.50	Put	86.12450	0.08612	0.00000	0.00000	86.125	12.57	86,124.50	1,000	1,000.00
\$ / R	On 16/09/2013	Foreign Exchange Future			9.16230	9.16230	9.05730	9.05730		14.53	1,841,622.30	201	23,306.00
\$ / R	On 16/09/2013	Foreign Exchange Future	9.90	Call	243.29410	0.24329	0.00000	0.00000	243.294	17.27	48,658.82	200	200.00
\$ / R	On 16/09/2013	Foreign Exchange Future	9.90	Put	980.99410	0.98099	0.00000	0.00000	980.994	17.27	0.00	0	0.00
\$ / R	On 16/09/2013	Foreign Exchange Future	10.20	Call	195.16860	0.19517	170.29860	0.17030	195.169	18.19	0.00	0	500.00
\$ / R	On 16/09/2013	Foreign Exchange Future	10.20	Put	1,232.86860	1.23287	1,312.99860	1.31300	1,232.869	18.19	0.00	0	0.00
\$ / R	On 16/09/2013	Foreign Exchange Future	9.64	Call	297.07690	0.29708	260.14620	0.26015	297.077	16.42	0.00	0	0.00
\$ / R	On 16/09/2013	Foreign Exchange Future	9.64	Put	774.77690	0.77478	842.84620	0.84285	774.777	16.42	0.00	0	0.00
\$ / R	On 16/09/2013	Foreign Exchange Future	9.65	Call	294.73810	0.29474	258.07290	0.25807	294.738	16.46	0.00	0	0.00
\$ / R	On 16/09/2013	Foreign Exchange Future	9.65	Put	782.43810	0.78244	850.77290	0.85077	782.438	16.46	0.00	0	0.00
\$ / R	On 16/09/2013	Foreign Exchange Future	9.66	Call	292.42010	0.29242	256.01830	0.25602	292.420	16.49	0.00	0	0.00
\$ / R	On 16/09/2013	Foreign Exchange Future	9.66	Put	790.12010	0.79012	858.71830	0.85872	790.120	16.49	0.00	0	0.00
\$ / R	On 16/09/2013	Foreign Exchange Future	8.75	Call	635.66570	0.63567	566.90220	0.56690	635.666	13.64	0.00	0	0.00
\$ / R	On 16/09/2013	Foreign Exchange Future	8.75	Put	223.36570	0.22337	259.60220	0.25960	223.366	13.64	0.00	0	500.00
\$ / R	On 16/09/2013	Foreign Exchange Future	9.35	Call	376.63970	0.37664	0.00000	0.00000	376.640	15.49	0.00	0	0.00
\$ / R	On 16/09/2013	Foreign Exchange Future	9.35	Put	564.33970	0.56434	0.00000	0.00000	564.340	15.49	112,867.94	200	200.00
\$ / R	On 16/09/2013	Foreign Exchange Future	9.40	Call	361.17170	0.36117	0.00000	0.00000	361.172	15.65	72,234.34	200	200.00
\$ / R	On 16/09/2013	Foreign Exchange Future	9.40	Put	598.87170	0.59887	0.00000	0.00000	598.872	15.65	0.00	0	0.00
\$ / R	On 13/12/2013	Foreign Exchange Future			9.26740	9.26740	9.16080	9.16080		15.08	0.00	0	6,102.00
\$ / R	On 13/12/2013	Foreign Exchange Future	9.69	Call	407.25820	0.40726	364.95060	0.36495	407.258	16.59	0.00	0	750.00

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	9.69	Put	829.85820		0.82986	894.15060	0.89415	829.858	16.59	0.00	0	0.00
\$ / R	On 13/12/2013	Foreign Exchange Future	10.27	Call	286.30890		0.28631	255.76970	0.25577	286.309	18.20	0.00	0	750.00
\$ / R	On 13/12/2013	Foreign Exchange Future	10.27	Put	1,288.90890		1.28891	1,364.96970	1.36497	1,288.909	18.20	0.00	0	0.00
\$ / R	On 13/12/2013	Foreign Exchange Future	8.98	Call	661.26680		0.66127	597.91900	0.59792	661.267	14.58	0.00	0	0.00
\$ / R	On 13/12/2013	Foreign Exchange Future	8.98	Put	371.76680		0.37177	415.01900	0.41502	371.767	14.58	0.00	0	0.00
\$ / R	On 13/12/2013	Foreign Exchange Future	9.00	Call	651.06550		0.65107	588.47460	0.58847	651.066	14.64	0.00	0	0.00
\$ / R	On 13/12/2013	Foreign Exchange Future	9.00	Put	383.66550		0.38367	427.67460	0.42767	383.666	14.64	0.00	0	750.00
\$ / R	On 13/12/2013	Foreign Exchange Future	9.03	Call	638.43390		0.63843	576.79070	0.57679	638.434	14.73	0.00	0	0.00
\$ / R	On 13/12/2013	Foreign Exchange Future	9.03	Put	398.93390		0.39893	443.89070	0.44389	398.934	14.73	0.00	0	0.00
\$ / R	On 13/12/2013	Foreign Exchange Future	8.75	Call	777.24750		0.77725	705.83900	0.70584	777.248	13.92	0.00	0	0.00
\$ / R	On 13/12/2013	Foreign Exchange Future	8.75	Put	259.84750		0.25985	295.03900	0.29504	259.848	13.92	0.00	0	750.00
\$ / R	On 13/12/2013	Foreign Exchange Future	8.90	Call	698.66900		0.69867	632.61350	0.63261	698.669	14.35	0.00	0	0.00
\$ / R	On 13/12/2013	Foreign Exchange Future	8.90	Put	331.26900		0.33127	371.81350	0.37181	331.269	14.35	0.00	0	0.00
\$ / R	On 13/12/2013	Foreign Exchange Future	8.93	Call	685.01520		0.68502	619.93630	0.61994	685.015	14.43	0.00	0	0.00
\$ / R	On 13/12/2013	Foreign Exchange Future	8.93	Put	345.51520		0.34552	387.03630	0.38704	345.515	14.43	0.00	0	0.00
\$ / R	On 13/12/2013	Foreign Exchange Future	8.00	Call	1,340.02350		1.34002	1,247.16880	1.24717	1,340.024	13.72	0.00	0	0.00
\$ / R	On 13/12/2013	Foreign Exchange Future	8.00	Put	72.62350		0.07262	86.36880	0.08637	72.624	13.72	0.00	0	0.00
\$ / R	On 12/12/2014	Foreign Exchange Future			9.45670		9.45670	9.35090	9.35090		15.42	0.00	0	0.00
\$ / R	On 12/12/2014	Foreign Exchange Future	8.55	Call	1,243.00600		1.24301	1,167.16920	1.16717	1,243.006	14.14	0.00	0	0.00
\$ / R	On 12/12/2014	Foreign Exchange Future	8.55	Put	336.30600		0.33631	366.26920	0.36627	336.306	14.14	0.00	0	0.00
\$ / R	On 12/12/2014	Foreign Exchange Future	9.60	Call	765.84010		0.76584	712.84150	0.71284	765.840	15.98	0.00	0	0.00
\$ / R	On 12/12/2014	Foreign Exchange Future	9.60	Put	909.14010		0.90914	961.94150	0.96194	909.140	15.98	0.00	0	0.00
\$ / R	On 12/12/2014	Foreign Exchange Future	8.00	Call	1,642.54770		1.64255	1,555.94590	1.55595	1,642.548	14.23	0.00	0	200.00
\$ / R	On 12/12/2014	Foreign Exchange Future	8.00	Put	185.84770		0.18585	205.04590	0.20505	185.848	14.23	0.00	0	0.00
\$ / R	On 12/12/2014	Foreign Exchange Future	8.45	Call	1,306.52920		1.30653	1,228.46290	1.22846	1,306.529	14.04	0.00	0	0.00
\$ / R	On 12/12/2014	Foreign Exchange Future	8.45	Put	299.82920		0.29983	327.56290	0.32756	299.829	14.04	0.00	0	0.00
\$ / R	On 12/12/2014	Foreign Exchange Future	8.50	Call	1,274.45550		1.27446	1,197.50000	1.19750	1,274.456	14.09	0.00	0	0.00
\$ / R	On 12/12/2014	Foreign Exchange Future	8.50	Put	317.75550		0.31776	346.60000	0.34660	317.755	14.09	0.00	0	0.00

Contract Details			Strike	Call / Put	MTM	Yield	MarkPrice	Previous MTM	Previous Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
\$ / R	On 14/12/2015	Foreign Exchange Future			10.16170		10.16170	10.06760	10.06760		17.39		0.00	0	0.00
\$ / R	On 14/12/2015	Foreign Exchange Future	9.15	Call	1,609.83440		1.60983	1,544.93140	1.54493	1,609.834	15.68		0.00	0	0.00
\$ / R	On 14/12/2015	Foreign Exchange Future	9.15	Put	598.13440		0.59813	627.33140	0.62733	598.134	15.68		0.00	0	0.00
\$ / R	On 14/12/2015	Foreign Exchange Future	9.20	Call	1,586.13680		1.58614	1,521.96490	1.52196	1,586.137	15.79		0.00	0	0.00
\$ / R	On 14/12/2015	Foreign Exchange Future	9.20	Put	624.43680		0.62444	654.36490	0.65436	624.437	15.79		0.00	0	0.00
\$ / R	On 14/12/2015	Foreign Exchange Future	9.25	Call	1,562.96250		1.56296	1,499.51570	1.49952	1,562.963	15.89		0.00	0	0.00
\$ / R	On 14/12/2015	Foreign Exchange Future	9.25	Put	651.26250		0.65126	681.91570	0.68192	651.263	15.89		0.00	0	0.00
\$ / R MAXI	On 18/03/2013	Foreign Exchange Future			8.94190		8.94190	8.84260	8.84260		12.25		0.00	0	1,315.00
\$ / R MAXI	On 18/03/2013	Foreign Exchange Future	8.69	Call	32,468.36980		0.32468	25,738.25780	0.25738	32,468.370	12.01		0.00	0	0.00
\$ / R MAXI	On 18/03/2013	Foreign Exchange Future	8.69	Put	7,278.36980		0.07278	10,478.25780	0.10478	7,278.370	12.01		0.00	0	0.00
\$ / R MAXI	On 18/03/2013	Foreign Exchange Future	8.74	Call	29,092.60590		0.29093	22,802.16050	0.22802	29,092.606	12.09		0.00	0	0.00
\$ / R MAXI	On 18/03/2013	Foreign Exchange Future	8.74	Put	8,902.60590		0.08903	12,542.16050	0.12542	8,902.606	12.09		0.00	0	0.00
\$ / R MAXI	On 18/03/2013	Foreign Exchange Future	8.75	Call	28,444.06800		0.28444	22,242.98100	0.22243	28,444.068	12.10		0.00	0	0.00
\$ / R MAXI	On 18/03/2013	Foreign Exchange Future	8.75	Put	9,254.06800		0.09254	12,982.98100	0.12983	9,254.068	12.10		0.00	0	0.00
\$ / R MAXI	On 18/03/2013	Foreign Exchange Future	8.76	Call	27,804.53220		0.27805	21,693.16070	0.21693	27,804.532	12.12		0.00	0	0.00
\$ / R MAXI	On 18/03/2013	Foreign Exchange Future	8.76	Put	9,614.53220		0.09615	13,433.16070	0.13433	9,614.532	12.12		0.00	0	0.00
\$ / R MAXI	On 18/03/2013	Foreign Exchange Future	9.02	Call	15,130.48000		0.15130	11,275.36150	0.11275	15,130.480	13.04		0.00	0	97.00
\$ / R MAXI	On 18/03/2013	Foreign Exchange Future	9.02	Put	22,940.48000		0.22940	29,015.36150	0.29015	22,940.480	13.04		0.00	0	0.00
\$ / R MAXI	On 14/06/2013	Foreign Exchange Future			9.05010		9.05010	8.94690	8.94690		13.79		0.00	0	10.00
\$ / R MAXI	On 14/06/2013	Foreign Exchange Future	8.75	Call	47,216.94770		0.47217	40,646.61870	0.40647	47,216.948	13.25		0.00	0	0.00
\$ / R MAXI	On 14/06/2013	Foreign Exchange Future	8.75	Put	17,206.94770		0.17207	20,956.61870	0.20957	17,206.948	13.25		0.00	0	0.00
\$ / R MAXI	On 14/06/2013	Foreign Exchange Future	8.76	Call	46,636.11520		0.46636	40,120.80410	0.40121	46,636.115	13.28		0.00	0	0.00
\$ / R MAXI	On 14/06/2013	Foreign Exchange Future	8.76	Put	17,626.11520		0.17626	21,430.80410	0.21431	17,626.115	13.28		0.00	0	0.00
\$ / R MAXI	On 14/06/2013	Foreign Exchange Future	8.74	Call	47,803.56270		0.47804	41,178.20370	0.41178	47,803.563	13.22		0.00	0	0.00
\$ / R MAXI	On 14/06/2013	Foreign Exchange Future	8.74	Put	16,793.56270		0.16794	20,488.20370	0.20488	16,793.563	13.22		0.00	0	0.00
\$ / R MAXI	On 16/09/2013	Foreign Exchange Future			9.16230		9.16230	9.05730	9.05730		14.53		0.00	0	0.00
\$ / R MAXI	On 16/09/2013	Foreign Exchange Future	8.90	Call	55,656.51630		0.55657	49,410.91290	0.49411	55,656.516	14.09		0.00	0	0.00
\$ / R MAXI	On 16/09/2013	Foreign Exchange Future	8.90	Put	29,426.51630		0.29427	33,680.91290	0.33681	29,426.516	14.09		0.00	0	0.00

Contract Details			Strike	Call / Put	MTM	Yield	MarkPrice	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
\$ / R MAXI	On 16/09/2013	Foreign Exchange Future	8.91	Call	55,164.85370		0.55165	48,960.52160	0.48961	55,164.854	14.12	0.00	0	0.00
\$ / R MAXI	On 16/09/2013	Foreign Exchange Future	8.91	Put	29,934.85370		0.29935	34,230.52160	0.34231	29,934.854	14.12	0.00	0	0.00
\$ / R MAXI	On 16/09/2013	Foreign Exchange Future	8.89	Call	56,152.54350		0.56153	49,865.55100	0.49866	56,152.543	14.06	0.00	0	0.00
\$ / R MAXI	On 16/09/2013	Foreign Exchange Future	8.89	Put	28,922.54350		0.28923	33,135.55100	0.33136	28,922.544	14.06	0.00	0	0.00
£ / R	On 18/03/2013	Foreign Exchange Future			14.21770		14.21770	14.11800	14.11800		11.34	10,890,758.20	766	8,602.00
£ / R	On 18/03/2013	Foreign Exchange Future	13.34	Call	898.35660		0.89836	807.95330	0.80795	898.357	11.03	0.00	0	0.00
£ / R	On 18/03/2013	Foreign Exchange Future	13.34	Put	20.65660		0.02066	29.95330	0.02995	20.657	11.03	0.00	0	0.00
£ / R	On 18/03/2013	Foreign Exchange Future	13.35	Call	888.84850		0.88885	798.64780	0.79865	888.849	10.99	0.00	0	0.00
£ / R	On 18/03/2013	Foreign Exchange Future	13.35	Put	21.14850		0.02115	30.64780	0.03065	21.148	10.99	0.00	0	0.00
£ / R	On 18/03/2013	Foreign Exchange Future	13.36	Call	879.35270		0.87935	789.35930	0.78936	879.353	10.96	0.00	0	0.00
£ / R	On 18/03/2013	Foreign Exchange Future	13.36	Put	21.65270		0.02165	31.35930	0.03136	21.653	10.96	0.00	0	0.00
£ / R	On 18/03/2013	Foreign Exchange Future	14.40	Call	196.72520		0.19673	161.11440	0.16111	196.725	12.13	0.00	0	0.00
£ / R	On 18/03/2013	Foreign Exchange Future	14.40	Put	379.02520		0.37903	443.11440	0.44311	379.025	12.13	0.00	0	0.00
£ / R	On 18/03/2013	Foreign Exchange Future	13.53	Call	726.90300		0.72690	642.63070	0.64263	726.903	10.90	0.00	0	0.00
£ / R	On 18/03/2013	Foreign Exchange Future	13.53	Put	39.20300		0.03920	54.63070	0.05463	39.203	10.90	0.00	0	0.00
£ / R	On 18/03/2013	Foreign Exchange Future	13.70	Call	587.48690		0.58749	511.19560	0.51120	587.487	11.03	0.00	0	0.00
£ / R	On 18/03/2013	Foreign Exchange Future	13.70	Put	69.78690		0.06979	93.19560	0.09320	69.787	11.03	0.00	0	200.00
£ / R	On 18/03/2013	Foreign Exchange Future	13.90	Call	442.30730		0.44231	377.27720	0.37728	442.307	11.19	0.00	0	200.00
£ / R	On 18/03/2013	Foreign Exchange Future	13.90	Put	124.60730		0.12461	159.27720	0.15928	124.607	11.19	0.00	0	0.00
£ / R	On 14/06/2013	Foreign Exchange Future			14.38420		14.38420	14.27920	14.27920		12.05	0.00	0	3,821.00
£ / R	On 14/06/2013	Foreign Exchange Future	14.80	Call	311.33680		0.31134	274.26480	0.27426	311.337	13.31	0.00	0	200.00
£ / R	On 14/06/2013	Foreign Exchange Future	14.80	Put	727.13680		0.72714	795.06480	0.79506	727.137	13.31	0.00	0	0.00
£ / R	On 14/06/2013	Foreign Exchange Future	15.30	Call	201.94870		0.20195	176.90020	0.17690	201.949	14.41	0.00	0	200.00
£ / R	On 14/06/2013	Foreign Exchange Future	15.30	Put	1,117.74870		1.11775	1,197.70020	1.19770	1,117.749	14.41	0.00	0	0.00
£ / R	On 14/06/2013	Foreign Exchange Future	14.34	Call	467.89140		0.46789	415.57990	0.41558	467.891	12.25	0.00	0	0.00
£ / R	On 14/06/2013	Foreign Exchange Future	14.34	Put	423.69140		0.42369	476.37990	0.47638	423.691	12.25	0.00	0	0.00
£ / R	On 14/06/2013	Foreign Exchange Future	14.40	Call	443.53150		0.44353	393.43320	0.39343	443.532	12.39	0.00	0	0.00
£ / R	On 14/06/2013	Foreign Exchange Future	14.40	Put	459.33150		0.45933	514.23320	0.51423	459.332	12.39	0.00	0	0.00

Contract Details			Strike	Call / Put	MTM	Yield	MarkPrice	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
£ / R	On 14/06/2013	Foreign Exchange Future	14.65	Call	355.21460		0.35521	313.62840	0.31363	355.215	12.96	0.00	0	0.00
£ / R	On 14/06/2013	Foreign Exchange Future	14.65	Put	621.01460		0.62101	684.42840	0.68443	621.015	12.96	0.00	0	200.00
£ / R	On 14/06/2013	Foreign Exchange Future	13.79	Call	771.96610		0.77197	698.16690	0.69817	771.966	11.44	0.00	0	0.00
£ / R	On 14/06/2013	Foreign Exchange Future	13.79	Put	177.76610		0.17777	208.96690	0.20897	177.766	11.44	0.00	0	0.00
£ / R	On 14/06/2013	Foreign Exchange Future	13.80	Call	765.31270		0.76531	691.89850	0.69190	765.313	11.45	0.00	0	0.00
£ / R	On 14/06/2013	Foreign Exchange Future	13.80	Put	181.11270		0.18111	212.69850	0.21270	181.113	11.45	0.00	0	0.00
£ / R	On 14/06/2013	Foreign Exchange Future	13.81	Call	758.69860		0.75870	685.67050	0.68567	758.699	11.47	0.00	0	0.00
£ / R	On 14/06/2013	Foreign Exchange Future	13.81	Put	184.49860		0.18450	216.47050	0.21647	184.499	11.47	0.00	0	0.00
£ / R	On 14/06/2013	Foreign Exchange Future	12.00	Call	2,392.71740		2.39272	2,290.03490	2.29003	2,392.717	13.91	0.00	0	0.00
£ / R	On 14/06/2013	Foreign Exchange Future	12.00	Put	8.51740		0.00852	10.83490	0.01083	8.517	13.91	0.00	0	699.00
£ / R	On 14/06/2013	Foreign Exchange Future	13.00	Call	1,417.17560		1.41718	1,320.96150	1.32096	1,417.176	11.13	0.00	0	0.00
£ / R	On 14/06/2013	Foreign Exchange Future	13.00	Put	32.97560		0.03298	41.76150	0.04176	32.976	11.13	0.00	0	699.00
£ / R	On 16/09/2013	Foreign Exchange Future			14.55640		14.55640	14.44990	14.44990		12.01	0.00	0	0.00
£ / R	On 16/09/2013	Foreign Exchange Future	14.75	Call	507.84830		0.50785	460.60730	0.46061	507.848	12.63	0.00	0	0.00
£ / R	On 16/09/2013	Foreign Exchange Future	14.75	Put	701.44830		0.70145	760.70730	0.76071	701.448	12.63	0.00	0	0.00
£ / R	On 16/09/2013	Foreign Exchange Future	14.76	Call	504.53960		0.50454	457.56300	0.45756	504.540	12.65	0.00	0	0.00
£ / R	On 16/09/2013	Foreign Exchange Future	14.76	Put	708.13960		0.70814	767.66300	0.76766	708.140	12.65	0.00	0	0.00
£ / R	On 16/09/2013	Foreign Exchange Future	14.74	Call	511.17730		0.51118	463.67070	0.46367	511.177	12.61	0.00	0	0.00
£ / R	On 16/09/2013	Foreign Exchange Future	14.74	Put	694.77730		0.69478	753.77070	0.75377	694.777	12.61	0.00	0	0.00
£ / R	On 13/12/2013	Foreign Exchange Future			14.71770		14.71770	14.60960	14.60960		12.87	0.00	0	0.00
£ / R	On 13/12/2013	Foreign Exchange Future	14.90	Call	662.98520		0.66299	612.73590	0.61274	662.985	13.39	0.00	0	0.00
£ / R	On 13/12/2013	Foreign Exchange Future	14.90	Put	845.28520		0.84529	903.13590	0.90314	845.285	13.39	0.00	0	0.00
£ / R	On 13/12/2013	Foreign Exchange Future	14.91	Call	659.60750		0.65961	609.57530	0.60958	659.608	13.41	0.00	0	0.00
£ / R	On 13/12/2013	Foreign Exchange Future	14.91	Put	851.90750		0.85191	909.97530	0.90998	851.908	13.41	0.00	0	0.00
£ / R	On 13/12/2013	Foreign Exchange Future	14.89	Call	666.38350		0.66638	615.91610	0.61592	666.384	13.37	0.00	0	0.00
£ / R	On 13/12/2013	Foreign Exchange Future	14.89	Put	838.68350		0.83868	896.31610	0.89632	838.684	13.37	0.00	0	0.00
¥ / R	On 18/03/2013	Foreign Exchange Future			0.09950		0.09950	0.09900	0.09900		16.60	0.00	0	24,086.00
¥ / R	On 18/03/2013	Foreign Exchange Future	0.09	Call	969.11710		0.00969	923.34410	0.00923	969.117	16.75	0.00	0	0.00



Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest	
¥ / R	On 18/03/2013	Foreign Exchange Future	0.09	Put	19.11710	0.00019	23.34410	0.00023	19.117	16.75	0.00	0	0.00
¥ / R	On 18/03/2013	Foreign Exchange Future	0.10	Call	241.27230	0.00241	220.06400	0.00220	241.272	16.60	0.00	0	0.00
¥ / R	On 18/03/2013	Foreign Exchange Future	0.10	Put	291.27230	0.00291	320.06400	0.00320	291.272	16.60	0.00	0	0.00
¥ / R	On 18/03/2013	Foreign Exchange Future	0.11	Call	35.26810	0.00035	31.54440	0.00032	35.268	18.99	0.00	0	0.00
¥ / R	On 18/03/2013	Foreign Exchange Future	0.11	Put	1,085.26810	0.01085	1,131.54440	0.01132	1,085.268	18.99	0.00	0	0.00
¥ / R	On 14/06/2013	Foreign Exchange Future			0.10070	0.10070	0.10020	0.10020		16.59	0.00	0	13,593.00
¥ / R	On 14/06/2013	Foreign Exchange Future	0.09	Call	1,138.49670	0.01138	1,095.85800	0.01096	1,138.497	16.23	0.00	0	0.00
¥ / R	On 14/06/2013	Foreign Exchange Future	0.09	Put	68.49670	0.00068	75.85800	0.00076	68.497	16.23	0.00	0	0.00
¥ / R	On 14/06/2013	Foreign Exchange Future	0.10	Call	457.28120	0.00457	431.81040	0.00432	457.281	16.59	0.00	0	0.00
¥ / R	On 14/06/2013	Foreign Exchange Future	0.10	Put	387.28120	0.00387	411.81040	0.00412	387.281	16.59	0.00	0	0.00
¥ / R	On 14/06/2013	Foreign Exchange Future	0.11	Call	165.00400	0.00165	154.24350	0.00154	165.004	18.69	0.00	0	0.00
¥ / R	On 14/06/2013	Foreign Exchange Future	0.11	Put	1,095.00400	0.01095	1,134.24350	0.01134	1,095.004	18.69	0.00	0	0.00
€ / R	On 18/03/2013	Foreign Exchange Future			11.91210	11.91210	11.80380	11.80380		11.66	35,093,046.60	2,946	32,650.00
€ / R	On 18/03/2013	Foreign Exchange Future	11.00	Call	921.66600	0.92167	819.51090	0.81951	921.666	11.60	0.00	0	0.00
€ / R	On 18/03/2013	Foreign Exchange Future	11.00	Put	9.56600	0.00957	15.71090	0.01571	9.566	11.60	0.00	0	1,250.00
€ / R	On 18/03/2013	Foreign Exchange Future	11.01	Call	911.93800	0.91194	809.94730	0.80995	911.938	11.55	0.00	0	0.00
€ / R	On 18/03/2013	Foreign Exchange Future	11.01	Put	9.83800	0.00984	16.14730	0.01615	9.838	11.55	0.00	0	0.00
€ / R	On 18/03/2013	Foreign Exchange Future	12.64	Call	52.45490	0.05245	38.91190	0.03891	52.455	14.05	0.00	0	27,600.00
€ / R	On 18/03/2013	Foreign Exchange Future	12.64	Put	780.35490	0.78035	875.11190	0.87511	780.355	14.05	0.00	0	0.00
€ / R	On 18/03/2013	Foreign Exchange Future	10.97	Call	950.89730	0.95090	848.27540	0.84828	950.897	11.73	0.00	0	0.00
€ / R	On 18/03/2013	Foreign Exchange Future	10.97	Put	8.79730	0.00880	14.47540	0.01448	8.797	11.73	0.00	0	0.00
€ / R	On 18/03/2013	Foreign Exchange Future	10.99	Call	931.40190	0.93140	829.08690	0.82909	931.402	11.64	0.00	0	0.00
€ / R	On 18/03/2013	Foreign Exchange Future	10.99	Put	9.30190	0.00930	15.28690	0.01529	9.302	11.64	0.00	0	0.00
€ / R	On 14/06/2013	Foreign Exchange Future			12.06340	12.06340	11.95000	11.95000		12.95	6,478,045.80	537	31,825.00
€ / R	On 14/06/2013	Foreign Exchange Future	11.24	Call	903.34510	0.90335	811.03390	0.81103	903.345	11.76	0.00	0	0.00
€ / R	On 14/06/2013	Foreign Exchange Future	11.24	Put	79.94510	0.07995	101.03390	0.10103	79.945	11.76	0.00	0	0.00
€ / R	On 14/06/2013	Foreign Exchange Future	11.25	Call	895.31990	0.89532	803.38870	0.80339	895.320	11.77	0.00	0	0.00
€ / R	On 14/06/2013	Foreign Exchange Future	11.25	Put	81.91990	0.08192	103.38870	0.10339	81.920	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
€ / R	On 14/06/2013	Foreign Exchange Future	11.26	Call	887.32980		0.88733	795.78210	0.79578	887.330	11.78	0.00	0	0.00
€ / R	On 14/06/2013	Foreign Exchange Future	11.26	Put	83.92980		0.08393	105.78210	0.10578	83.930	11.78	0.00	0	0.00
€ / R	On 16/09/2013	Foreign Exchange Future			12.22060		12.22060	12.10500	12.10500		13.61	0.00	0	14,220.00
€ / R	On 16/09/2013	Foreign Exchange Future	12.25	Call	535.76160		0.53576	479.40780	0.47941	535.762	13.88	0.00	0	0.00
€ / R	On 16/09/2013	Foreign Exchange Future	12.25	Put	565.16160		0.56516	624.40780	0.62441	565.162	13.88	0.00	0	200.00
€ / R	On 16/09/2013	Foreign Exchange Future	12.35	Call	497.56100		0.49756	444.42060	0.44442	497.561	14.07	0.00	0	200.00
€ / R	On 16/09/2013	Foreign Exchange Future	12.35	Put	626.96100		0.62696	689.42060	0.68942	626.961	14.07	0.00	0	0.00
€ / R	On 16/09/2013	Foreign Exchange Future	12.85	Call	345.08720		0.34509	305.94730	0.30595	345.087	14.99	0.00	0	200.00
€ / R	On 16/09/2013	Foreign Exchange Future	12.85	Put	974.48720		0.97449	1,050.94730	1.05095	974.487	14.99	0.00	0	0.00
€ / R	On 16/09/2013	Foreign Exchange Future	11.99	Call	649.12860		0.64913	583.89220	0.58389	649.129	13.41	0.00	0	0.00
€ / R	On 16/09/2013	Foreign Exchange Future	11.99	Put	418.52860		0.41853	468.89220	0.46889	418.529	13.41	0.00	0	0.00
€ / R	On 16/09/2013	Foreign Exchange Future	12.00	Call	644.37190		0.64437	579.48960	0.57949	644.372	13.42	0.00	0	0.00
€ / R	On 16/09/2013	Foreign Exchange Future	12.00	Put	423.77190		0.42377	474.48960	0.47449	423.772	13.42	0.00	0	0.00
€ / R	On 16/09/2013	Foreign Exchange Future	12.01	Call	639.64410		0.63964	575.11510	0.57512	639.644	13.44	0.00	0	0.00
€ / R	On 16/09/2013	Foreign Exchange Future	12.01	Put	429.04410		0.42904	480.11510	0.48012	429.044	13.44	0.00	0	0.00
€ / R	On 13/12/2013	Foreign Exchange Future			12.36780		12.36780	12.25030	12.25030		13.99	0.00	0	435.00
€ / R	On 13/12/2013	Foreign Exchange Future	11.20	Call	1,324.49620		1.32450	1,230.65550	1.23066	1,324.496	12.48	0.00	0	0.00
€ / R	On 13/12/2013	Foreign Exchange Future	11.20	Put	156.69620		0.15670	180.35550	0.18036	156.696	12.48	0.00	0	0.00
€ / R	On 13/12/2013	Foreign Exchange Future	11.44	Call	1,150.00000		1.15000	1,062.98570	1.06299	1,150.000	12.71	0.00	0	0.00
€ / R	On 13/12/2013	Foreign Exchange Future	11.44	Put	225.20000		0.22520	255.68570	0.25569	225.200	12.71	0.00	0	0.00
€ / R	On 13/12/2013	Foreign Exchange Future	11.49	Call	1,116.12970		1.11613	1,030.58360	1.03058	1,116.130	12.76	0.00	0	0.00
€ / R	On 13/12/2013	Foreign Exchange Future	11.49	Put	241.32970		0.24133	273.28360	0.27328	241.330	12.76	0.00	0	0.00
€ / R	On 13/12/2013	Foreign Exchange Future	11.54	Call	1,082.96700		1.08297	998.90550	0.99891	1,082.967	12.81	0.00	0	0.00
€ / R	On 13/12/2013	Foreign Exchange Future	11.54	Put	258.16700		0.25817	291.60550	0.29161	258.167	12.81	0.00	0	0.00
2025	On 07/02/2013	Bond Future			113.77765		113.77765	113.76777	113.76777			0.00	0	0.00
2025	On 07/02/2013	Bond Future	110.99	Call	2,787.65000		2.78765	2,777.77000	2.77777	2,787.650		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	2,777.65000		2.77765	2,767.77000	2.76777	2,777.650		0.00	0	0.00

Contract Details			Strike	Call / Put	MTM	Yield	MarkPrice	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
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	2,767.65000		2.76765	2,757.77000	2.75777	2,767.650		0.00	0	0.00
2025	On 07/02/2013	Bond Future	111.01	Put	0.00000		0.00000	0.00000	0.00000	0.000		0.00	0	0.00
2038	On 07/02/2013	Bond Future			113.93275		113.93275	114.36497	114.36497			0.00	0	0.00
2038	On 07/02/2013	Bond Future	105.99	Call	7,942.75000		7.94275	8,374.97000	8.37497	7,942.750		0.00	0	0.00
2038	On 07/02/2013	Bond Future	105.99	Put	0.00000		0.00000	0.00000	0.00000	0.000		0.00	0	0.00
2038	On 07/02/2013	Bond Future	106.00	Call	7,932.75000		7.93275	8,364.97000	8.36497	7,932.750		0.00	0	0.00
2038	On 07/02/2013	Bond Future	106.00	Put	0.00000		0.00000	0.00000	0.00000	0.000		0.00	0	0.00
2038	On 07/02/2013	Bond Future	106.01	Call	7,922.75000		7.92275	8,354.97000	8.35497	7,922.750		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			120.54216		120.54216	119.91487	119.91487			0.00	0	122.00
2050	On 07/02/2013	Bond Future	112.99	Call	7,552.16000		7.55216	6,924.87000	6.92487	7,552.160		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	7,542.16000		7.54216	6,914.87000	6.91487	7,542.160		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	7,532.16000		7.53216	6,904.87000	6.90487	7,532.160		0.00	0	0.00
2050	On 07/02/2013	Bond Future	113.01	Put	0.00000		0.00000	0.00000	0.00000	0.000		0.00	0	0.00
AIR03/R157	On 09/03/2016	Price Contribution			100.00000		100.00000	100.00000	100.00000			0.00	0	0.00
AL7T	On 07/02/2013	Index Future			490.06900		490.06900	490.58900	490.58900			0.00	0	12.00
AL7T	On 02/05/2013	Index Future			496.24600		496.24600	496.77200	496.77200			0.00	0	0.00
ALBI	On 07/02/2013	Index Future			437.34200		437.34200	438.16200	438.16200			13,120,260.00	3	1,064.00
ALBI	On 02/05/2013	Index Future			442.85500		442.85500	443.68500	443.68500			0.00	0	0.00
AU\$ / R	On 18/03/2013	Foreign Exchange Future			9.34420		9.34420	9.27980	9.27980		9.11	28,032,600.00	3,000	13,460.00
AU\$ / R	On 18/03/2013	Foreign Exchange Future	8.51	Call	837.27760		0.83728	774.61210	0.77461	837.278	11.38	0.00	0	0.00
AU\$ / R	On 18/03/2013	Foreign Exchange Future	8.51	Put	3.07760		0.00308	4.81210	0.00481	3.078	11.38	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
AU\$ / R	On 18/03/2013	Foreign Exchange Future	8.32	Call	1,027.23600		1.02724	963.76160	0.96376	1,027.236	12.58	0.00	0	0.00
AU\$ / R	On 18/03/2013	Foreign Exchange Future	8.32	Put	1.63600		0.00164	2.56160	0.00256	1.636	12.58	0.00	0	0.00
AU\$ / R	On 18/03/2013	Foreign Exchange Future	8.37	Call	977.58450		0.97758	914.29710	0.91430	977.584	12.32	0.00	0	0.00
AU\$ / R	On 18/03/2013	Foreign Exchange Future	8.37	Put	1.98450		0.00198	3.09710	0.00310	1.984	12.32	0.00	0	0.00
AU\$ / R	On 18/03/2013	Foreign Exchange Future	8.42	Call	927.90970		0.92791	864.80760	0.86481	927.910	11.99	0.00	0	0.00
AU\$ / R	On 18/03/2013	Foreign Exchange Future	8.42	Put	2.30970		0.00231	3.60760	0.00361	2.310	11.99	0.00	0	0.00
AU\$ / R	On 14/06/2013	Foreign Exchange Future			9.39600		9.39600	9.33070	9.33070			4,735,584.00	504	10,086.00
AU\$ / R	On 14/06/2013	Foreign Exchange Future	8.76	Call	636.00000		0.63600	570.70000	0.57070	636.000		0.00	0	0.00
AU\$ / R	On 14/06/2013	Foreign Exchange Future	8.76	Put	0.00000		0.00000	0.00000	0.00000	0.000		0.00	0	0.00
AU\$ / R	On 14/06/2013	Foreign Exchange Future	8.74	Call	656.00000		0.65600	590.70000	0.59070	656.000		0.00	0	0.00
AU\$ / R	On 14/06/2013	Foreign Exchange Future	8.74	Put	0.00000		0.00000	0.00000	0.00000	0.000		0.00	0	0.00
AU\$ / R	On 14/06/2013	Foreign Exchange Future	8.75	Call	646.00000		0.64600	580.70000	0.58070	646.000		0.00	0	0.00
AU\$ / R	On 14/06/2013	Foreign Exchange Future	8.75	Put	0.00000		0.00000	0.00000	0.00000	0.000		0.00	0	0.00
AU\$ / R	On 16/09/2013	Foreign Exchange Future			9.45040		9.45040	9.38470	9.38470		11.11	0.00	0	5,100.00
AU\$ / R	On 16/09/2013	Foreign Exchange Future	8.91	Call	657.84040		0.65784	608.94160	0.60894	657.840	10.66	0.00	0	0.00
AU\$ / R	On 16/09/2013	Foreign Exchange Future	8.91	Put	117.44040		0.11744	134.24160	0.13424	117.440	10.66	0.00	0	0.00
AU\$ / R	On 16/09/2013	Foreign Exchange Future	8.89	Call	673.08020		0.67308	623.66040	0.62366	673.080	10.68	0.00	0	0.00
AU\$ / R	On 16/09/2013	Foreign Exchange Future	8.89	Put	112.68020		0.11268	128.96040	0.12896	112.680	10.68	0.00	0	0.00
AU\$ / R	On 16/09/2013	Foreign Exchange Future	8.90	Call	665.44010		0.66544	616.27960	0.61628	665.440	10.67	0.00	0	0.00
AU\$ / R	On 16/09/2013	Foreign Exchange Future	8.90	Put	115.04010		0.11504	131.57960	0.13158	115.040	10.67	0.00	0	0.00
AU\$ / R	On 13/12/2013	Foreign Exchange Future			9.50140		9.50140	9.43490	9.43490		11.69	0.00	0	400.00
AU\$ / R	On 13/12/2013	Foreign Exchange Future	9.48	Call	433.20850		0.43321	399.41380	0.39941	433.208	11.76	0.00	0	0.00
AU\$ / R	On 13/12/2013	Foreign Exchange Future	9.48	Put	411.80850		0.41181	444.51380	0.44451	411.808	11.76	0.00	0	0.00
AU\$ / R	On 13/12/2013	Foreign Exchange Future	9.46	Call	441.43750		0.44144	407.14440	0.40714	441.438	11.71	0.00	0	0.00
AU\$ / R	On 13/12/2013	Foreign Exchange Future	9.46	Put	400.03750		0.40004	432.24440	0.43224	400.038	11.71	0.00	0	0.00
AU\$ / R	On 13/12/2013	Foreign Exchange Future	9.47	Call	437.30350		0.43730	403.26020	0.40326	437.303	11.74	0.00	0	0.00
AU\$ / R	On 13/12/2013	Foreign Exchange Future	9.47	Put	405.90350		0.40590	438.36020	0.43836	405.903	11.74	0.00	0	0.00
AU\$ / R	On 14/12/2015	Foreign Exchange Future			9.84510		9.84510	9.80280	9.80280		13.44	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 14/12/2015	Foreign Exchange Future	7.25	Call	2,670.21020		2.67021	2,631.07360	2.63107	2,670.210	13.17	0.00	0	0.00
AU\$ / R	On 14/12/2015	Foreign Exchange Future	7.25	Put	75.11020		0.07511	78.27360	0.07827	75.110	13.17	0.00	0	0.00
AU\$ / R	On 14/12/2015	Foreign Exchange Future	7.30	Call	2,624.98870		2.62499	2,586.02320	2.58602	2,624.989	13.15	0.00	0	0.00
AU\$ / R	On 14/12/2015	Foreign Exchange Future	7.30	Put	79.88870		0.07989	83.22320	0.08322	79.889	13.15	0.00	0	0.00
AU\$ / R	On 14/12/2015	Foreign Exchange Future	7.35	Call	2,580.00170		2.58000	2,541.21350	2.54121	2,580.002	13.12	0.00	0	0.00
AU\$ / R	On 14/12/2015	Foreign Exchange Future	7.35	Put	84.90170		0.08490	88.41350	0.08841	84.902	13.12	0.00	0	0.00
CAD/ R	On 18/03/2013	Foreign Exchange Future			8.99080		8.99080	8.96410	8.96410		12.25	0.00	0	25.00
CAD/ R	On 18/03/2013	Foreign Exchange Future	8.64	Call	402.10530		0.40211	382.14130	0.38214	402.105	12.24	0.00	0	0.00
CAD/ R	On 18/03/2013	Foreign Exchange Future	8.64	Put	51.30530		0.05131	58.04130	0.05804	51.305	12.24	0.00	0	0.00
CAD/ R	On 18/03/2013	Foreign Exchange Future	8.65	Call	394.30960		0.39431	374.54870	0.37455	394.310	12.24	0.00	0	0.00
CAD/ R	On 18/03/2013	Foreign Exchange Future	8.65	Put	53.50960		0.05351	60.44870	0.06045	53.510	12.24	0.00	0	0.00
CAD/ R	On 18/03/2013	Foreign Exchange Future	8.66	Call	386.58420		0.38658	367.02940	0.36703	386.584	12.24	0.00	0	0.00
CAD/ R	On 18/03/2013	Foreign Exchange Future	8.66	Put	55.78420		0.05578	62.92940	0.06293	55.784	12.24	0.00	0	0.00
CAD/ R	On 14/06/2013	Foreign Exchange Future			9.08070		9.08070	9.05160	9.05160		12.73	0.00	0	25.00
CAD/ R	On 14/06/2013	Foreign Exchange Future	8.94	Call	363.20840		0.36321	347.14160	0.34714	363.208	12.60	0.00	0	0.00
CAD/ R	On 14/06/2013	Foreign Exchange Future	8.94	Put	222.50840		0.22251	235.54160	0.23554	222.508	12.60	0.00	0	0.00
CAD/ R	On 14/06/2013	Foreign Exchange Future	8.95	Call	357.87020		0.35787	341.96690	0.34197	357.870	12.61	0.00	0	0.00
CAD/ R	On 14/06/2013	Foreign Exchange Future	8.95	Put	227.17020		0.22717	240.36690	0.24037	227.170	12.61	0.00	0	0.00
CAD/ R	On 14/06/2013	Foreign Exchange Future	8.96	Call	352.59100		0.35259	336.85100	0.33685	352.591	12.62	0.00	0	0.00
CAD/ R	On 14/06/2013	Foreign Exchange Future	8.96	Put	231.89100		0.23189	245.25100	0.24525	231.891	12.62	0.00	0	0.00
CF CANDO CACE	On 18/03/2013	Can-Do Future			0.12100		0.12100	0.09170	0.09170			0.00	0	4,500.00
CF CANDO CACH	On 24/01/2013	Can-Do Future			20,000.00000		20,000.00000	20,000.00000	20,000.00000			0.00	0	0.00
CF CANDO CACI	On 18/03/2013	Can-Do Future			0.06570		0.06570	0.04840	0.04840			0.00	0	37,000.00
CF CANDO CACN	On 18/03/2013	Can-Do Future			0.15560		0.15560	0.10950	0.10950			0.00	0	24,000.00
CF CANDO CACO	On 18/03/2013	Can-Do Future			0.25220		0.25220	0.19520	0.19520			0.00	0	7,500.00

Contract Details			Strike	Call / Put	MTM	Yield	MarkPrice	Previous MTM	Previous Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
CF CANDO CACQ	On 18/03/2013	Can-Do Future			0.06130		0.06130	0.04960	0.04960				0.00	0	67,300.00
CF CANDO CACR	On 18/03/2013	Can-Do Future			0.05030		0.05030	0.04180	0.04180				0.00	0	70,400.00
CHF / R	On 18/03/2013	Foreign Exchange Future			9.60750		9.60750	9.46970	9.46970		11.62		0.00	0	50.00
CHF / R	On 18/03/2013	Foreign Exchange Future	9.14	Call	496.56250		0.49656	383.01150	0.38301	496.563	11.27		0.00	0	0.00
CHF / R	On 18/03/2013	Foreign Exchange Future	9.14	Put	29.06250		0.02906	53.31150	0.05331	29.063	11.27		0.00	0	0.00
CHF / R	On 18/03/2013	Foreign Exchange Future	9.15	Call	488.08820		0.48809	375.43260	0.37543	488.088	11.28		0.00	0	0.00
CHF / R	On 18/03/2013	Foreign Exchange Future	9.15	Put	30.58820		0.03059	55.73260	0.05573	30.588	11.28		0.00	0	0.00
CHF / R	On 18/03/2013	Foreign Exchange Future	9.16	Call	479.67500		0.47968	367.93280	0.36793	479.675	11.29		0.00	0	0.00
CHF / R	On 18/03/2013	Foreign Exchange Future	9.16	Put	32.17500		0.03217	58.23280	0.05823	32.175	11.29		0.00	0	0.00
CHF / R	On 14/06/2013	Foreign Exchange Future			9.73570		9.73570	9.59260	9.59260		13.18		0.00	0	50.00
CHF / R	On 14/06/2013	Foreign Exchange Future	9.54	Call	425.73410		0.42573	344.07230	0.34407	425.734	13.05		0.00	0	0.00
CHF / R	On 14/06/2013	Foreign Exchange Future	9.54	Put	230.03410		0.23003	291.47230	0.29147	230.034	13.05		0.00	0	0.00
CHF / R	On 14/06/2013	Foreign Exchange Future	9.55	Call	420.44300		0.42044	339.50170	0.33950	420.443	13.07		0.00	0	0.00
CHF / R	On 14/06/2013	Foreign Exchange Future	9.55	Put	234.74300		0.23474	296.90170	0.29690	234.743	13.07		0.00	0	0.00
CHF / R	On 14/06/2013	Foreign Exchange Future	9.56	Call	415.20470		0.41520	334.98250	0.33498	415.205	13.09		0.00	0	0.00
CHF / R	On 14/06/2013	Foreign Exchange Future	9.56	Put	239.50470		0.23950	302.38250	0.30238	239.505	13.09		0.00	0	0.00
DAEU	On 21/11/2013	Any day expiry			12.46310		12.46310	12.21400	12.21400		13.90		0.00	0	0.00
DAEU	On 21/11/2013	Any day expiry	11.89	Call	923.88300		0.92388	764.94050	0.76494	923.883	13.34		0.00	0	0.00
DAEU	On 21/11/2013	Any day expiry	11.89	Put	350.78300		0.35078	440.94050	0.44094	350.783	13.34		0.00	0	0.00
DAEU	On 21/11/2013	Any day expiry	11.90	Call	918.36860		0.91837	760.09750	0.76010	918.369	13.36		0.00	0	0.00
DAEU	On 21/11/2013	Any day expiry	11.90	Put	355.26860		0.35527	446.09750	0.44610	355.269	13.36		0.00	0	0.00
DAEU	On 21/11/2013	Any day expiry	11.91	Call	912.88470		0.91288	755.28460	0.75528	912.885	13.38		0.00	0	0.00
DAEU	On 21/11/2013	Any day expiry	11.91	Put	359.78470		0.35978	451.28460	0.45128	359.785	13.38		0.00	0	0.00
DANZ	On 21/01/2013	Any day expiry			7.40910		7.40910	7.36280	7.36280		10.27		0.00	0	0.00
DANZ	On 21/01/2013	Any day expiry	7.14	Call	269.15150		0.26915	223.52910	0.22353	269.152	14.10		0.00	0	0.00

Contract Details			Strike	Call / Put	MTM	Yield	MarkPrice	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
DANZ	On 21/01/2013	Any day expiry	7.14	Put	0.05150	0.00005	0.72910	0.00073	0.052	14.10	0.00	0	0.00	
DANZ	On 21/01/2013	Any day expiry	7.15	Call	259.16520	0.25917	213.66820	0.21367	259.165	13.92	0.00	0	0.00	
DANZ	On 21/01/2013	Any day expiry	7.15	Put	0.06520	0.00007	0.86820	0.00087	0.065	13.92	0.00	0	0.00	
DANZ	On 21/01/2013	Any day expiry	7.16	Call	249.18270	0.24918	203.83420	0.20383	249.183	13.74	0.00	0	0.00	
DANZ	On 21/01/2013	Any day expiry	7.16	Put	0.08270	0.00008	1.03420	0.00103	0.083	13.74	0.00	0	0.00	
DANZ	On 21/01/2013	Any day expiry	7.18	Call	229.23340	0.22923	184.26880	0.18427	229.233	13.37	0.00	0	0.00	
DANZ	On 21/01/2013	Any day expiry	7.18	Put	0.13340	0.00013	1.46880	0.00147	0.133	13.37	0.00	0	6,000.00	
DAUS	On 24/01/2013	Any day expiry			8.88040	8.88040	8.77990	8.77990		11.74	0.00	0	0.00	
DAUS	On 24/01/2013	Any day expiry	8.64	Call	243.40440	0.24340	155.77940	0.15578	243.404	12.97	0.00	0	0.00	
DAUS	On 24/01/2013	Any day expiry	8.64	Put	3.00440	0.00300	15.87940	0.01588	3.004	12.97	0.00	0	0.00	
DAUS	On 24/01/2013	Any day expiry	8.65	Call	233.84700	0.23385	147.48690	0.14749	233.847	12.89	0.00	0	0.00	
DAUS	On 24/01/2013	Any day expiry	8.65	Put	3.44700	0.00345	17.58690	0.01759	3.447	12.89	0.00	0	0.00	
DAUS	On 24/01/2013	Any day expiry	8.66	Call	224.34910	0.22435	139.35030	0.13935	224.349	12.82	0.00	0	0.00	
DAUS	On 24/01/2013	Any day expiry	8.66	Put	3.94910	0.00395	19.45030	0.01945	3.949	12.82	0.00	0	0.00	
DAUS	On 24/01/2013	Any day expiry	8.62	Call	262.67330	0.26267	172.79350	0.17279	262.673	13.12	0.00	0	0.00	
DAUS	On 24/01/2013	Any day expiry	8.62	Put	2.27330	0.00227	12.89350	0.01289	2.273	13.12	0.00	0	10,000.00	
DAUS	On 28/01/2013	Any day expiry			8.88510	8.88510	8.78440	8.78440		11.58	0.00	0	0.00	
DAUS	On 28/01/2013	Any day expiry	8.73	Call	172.77110	0.17277	102.69730	0.10270	172.771	11.92	0.00	0	0.00	
DAUS	On 28/01/2013	Any day expiry	8.73	Put	17.67110	0.01767	48.29730	0.04830	17.671	11.92	0.00	0	7,000.00	
DAUS	On 28/01/2013	Any day expiry	8.69	Call	206.99000	0.20699	129.92380	0.12992	206.990	12.11	0.00	0	0.00	
DAUS	On 28/01/2013	Any day expiry	8.69	Put	11.89000	0.01189	35.52380	0.03552	11.890	12.11	0.00	0	0.00	
DAUS	On 28/01/2013	Any day expiry	8.70	Call	198.25620	0.19826	122.83430	0.12283	198.256	12.06	0.00	0	0.00	
DAUS	On 28/01/2013	Any day expiry	8.70	Put	13.15620	0.01316	38.43430	0.03843	13.156	12.06	0.00	0	0.00	
DAUS	On 28/01/2013	Any day expiry	8.71	Call	189.63640	0.18964	115.92890	0.11593	189.636	12.01	0.00	0	0.00	
DAUS	On 28/01/2013	Any day expiry	8.71	Put	14.53640	0.01454	41.52890	0.04153	14.536	12.01	0.00	0	0.00	
DAUS	On 29/01/2013	Any day expiry			8.88630	8.88630	8.78560	8.78560		11.71	0.00	0	0.00	
DAUS	On 29/01/2013	Any day expiry	7.85	Call	1,036.30380	1.03630	935.63040	0.93563	1,036.304	18.59	0.00	0	0.00	
DAUS	On 29/01/2013	Any day expiry	7.85	Put	0.00380	0.00000	0.03040	0.00003	0.004	18.59	0.00	0	0.00	

Contract Details			Strike	Call / Put	MTM	Yield	MarkPrice	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
DAUS	On 29/01/2013	Any day expiry	8.00	Call	886.31050		0.88631	785.68080	0.78568	886.311	16.91	0.00	0	0.00
DAUS	On 29/01/2013	Any day expiry	8.00	Put	0.01050		0.00001	0.08080	0.00008	0.011	16.91	0.00	0	6,625.00
DAUS	On 29/01/2013	Any day expiry	8.60	Call	291.87120		0.29187	204.16850	0.20417	291.871	12.57	0.00	0	0.00
DAUS	On 29/01/2013	Any day expiry	8.60	Put	5.57120		0.00557	18.56850	0.01857	5.571	12.57	0.00	0	0.00
DAUS	On 29/01/2013	Any day expiry	9.02	Call	33.47760		0.03348	15.81430	0.01581	33.478	13.54	0.00	0	6,625.00
DAUS	On 29/01/2013	Any day expiry	9.02	Put	167.17760		0.16718	250.21430	0.25021	167.178	13.54	0.00	0	0.00
DAUS	On 29/01/2013	Any day expiry	8.61	Call	282.49770		0.28250	195.82830	0.19583	282.498	12.52	0.00	0	0.00
DAUS	On 29/01/2013	Any day expiry	8.61	Put	6.19770		0.00620	20.22830	0.02023	6.198	12.52	0.00	0	0.00
DAUS	On 29/01/2013	Any day expiry	8.62	Call	273.18610		0.27319	187.61030	0.18761	273.186	12.48	0.00	0	0.00
DAUS	On 29/01/2013	Any day expiry	8.62	Put	6.88610		0.00689	22.01030	0.02201	6.886	12.48	0.00	0	0.00
DAUS	On 29/01/2013	Any day expiry	8.72	Call	184.70640		0.18471	113.56320	0.11356	184.706	12.05	0.00	0	0.00
DAUS	On 29/01/2013	Any day expiry	8.72	Put	18.40640		0.01841	47.96320	0.04796	18.406	12.05	0.00	0	0.00
DAUS	On 15/02/2013	Any day expiry			8.90540		8.90540	8.80590	8.80590		12.00	0.00	40,000	40,000.00
DAUS	On 15/02/2013	Any day expiry	8.81	Call	171.73300		0.17173	117.32150	0.11732	171.733	12.05	0.00	0	0.00
DAUS	On 15/02/2013	Any day expiry	8.81	Put	76.33300		0.07633	121.42150	0.12142	76.333	12.05	0.00	0	0.00
DAUS	On 15/02/2013	Any day expiry	8.85	Call	150.09120		0.15009	101.03020	0.10103	150.091	12.27	0.00	0	20,000.00
DAUS	On 15/02/2013	Any day expiry	8.85	Put	94.69120		0.09469	145.13020	0.14513	94.691	12.27	0.00	0	0.00
DAUS	On 15/02/2013	Any day expiry	8.79	Call	183.96410		0.18396	126.87370	0.12687	183.964	12.00	0.00	0	0.00
DAUS	On 15/02/2013	Any day expiry	8.79	Put	68.56410		0.06856	110.97370	0.11097	68.564	12.00	0.00	0	0.00
DAUS	On 15/02/2013	Any day expiry	8.80	Call	177.49490		0.17749	121.72140	0.12172	177.495	12.00	0.00	0	0.00
DAUS	On 15/02/2013	Any day expiry	8.80	Put	72.09490		0.07209	115.82140	0.11582	72.095	12.00	0.00	0	0.00
DAUS	On 26/02/2013	Any day expiry			8.91780		8.91780	8.81890	8.81890		11.95	0.00	0	0.00
DAUS	On 26/02/2013	Any day expiry	8.72	Call	258.41810		0.25842	193.48100	0.19348	258.418	11.96	0.00	0	0.00
DAUS	On 26/02/2013	Any day expiry	8.72	Put	60.61810		0.06062	94.58100	0.09458	60.618	11.96	0.00	0	0.00
DAUS	On 26/02/2013	Any day expiry	9.02	Call	108.61450		0.10861	75.16430	0.07516	108.615	13.20	0.00	0	6,245.00
DAUS	On 26/02/2013	Any day expiry	9.02	Put	210.81450		0.21081	276.26430	0.27626	210.815	13.20	0.00	0	0.00
DAUS	On 26/02/2013	Any day expiry	8.60	Call	350.44770		0.35045	273.83730	0.27384	350.448	11.96	0.00	0	0.00
DAUS	On 26/02/2013	Any day expiry	8.60	Put	32.64770		0.03265	54.93730	0.05494	32.648	11.96	0.00	0	0.00



Contract Details			Strike	Call / Put	MTM	Yield	MarkPrice	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
DAUS	On 26/02/2013	Any day expiry	8.61	Call	342.30140		0.34230	266.57410	0.26657	342.301	11.96	0.00	0	0.00
DAUS	On 26/02/2013	Any day expiry	8.61	Put	34.50140		0.03450	57.67410	0.05767	34.501	11.96	0.00	0	0.00
DAUS	On 26/02/2013	Any day expiry	8.62	Call	334.23550		0.33424	259.40930	0.25941	334.236	11.96	0.00	0	0.00
DAUS	On 26/02/2013	Any day expiry	8.62	Put	36.43550		0.03644	60.50930	0.06051	36.436	11.96	0.00	0	0.00
DAUS	On 26/02/2013	Any day expiry	7.85	Call	1,068.13230		1.06813	969.70420	0.96970	1,068.132	14.12	0.00	0	0.00
DAUS	On 26/02/2013	Any day expiry	7.85	Put	0.33230		0.00033	0.80420	0.00080	0.332	14.12	0.00	0	0.00
DAUS	On 26/02/2013	Any day expiry	8.00	Call	918.60510		0.91861	820.76660	0.82077	918.605	13.43	0.00	0	0.00
DAUS	On 26/02/2013	Any day expiry	8.00	Put	0.80510		0.00081	1.86660	0.00187	0.805	13.43	0.00	0	6,245.00
DAUS	On 26/03/2013	Any day expiry			8.95160		8.95160	8.85210	8.85210		12.43	0.00	0	0.00
DAUS	On 26/03/2013	Any day expiry	9.06	Call	156.11610		0.15612	118.67880	0.11868	156.116	13.37	0.00	0	0.00
DAUS	On 26/03/2013	Any day expiry	9.06	Put	264.51610		0.26452	326.57880	0.32658	264.516	13.37	0.00	0	0.00
DAUS	On 26/03/2013	Any day expiry	9.02	Call	170.20800		0.17021	129.94880	0.12995	170.208	13.19	0.00	0	7,500.00
DAUS	On 26/03/2013	Any day expiry	9.02	Put	238.60800		0.23861	297.84880	0.29785	238.608	13.19	0.00	0	0.00
DAUS	On 26/03/2013	Any day expiry	9.04	Call	163.01750		0.16302	124.18770	0.12419	163.018	13.28	0.00	0	0.00
DAUS	On 26/03/2013	Any day expiry	9.04	Put	251.41750		0.25142	312.08770	0.31209	251.418	13.28	0.00	0	0.00
DAUS	On 26/03/2013	Any day expiry	9.05	Call	159.53200		0.15953	121.40300	0.12140	159.532	13.33	0.00	0	0.00
DAUS	On 26/03/2013	Any day expiry	9.05	Put	257.93200		0.25793	319.30300	0.31930	257.932	13.33	0.00	0	0.00
DAUS	On 26/03/2013	Any day expiry	8.00	Call	954.54680		0.95455	857.44760	0.85745	954.547	12.50	0.00	0	0.00
DAUS	On 26/03/2013	Any day expiry	8.00	Put	2.94680		0.00295	5.34760	0.00535	2.947	12.50	0.00	0	7,500.00
DAUS	On 26/04/2013	Any day expiry			8.99130		8.99130	8.88910	8.88910		13.13	0.00	0	0.00
DAUS	On 26/04/2013	Any day expiry	9.04	Call	232.14860		0.23215	187.20620	0.18721	232.149	13.73	0.00	0	0.00
DAUS	On 26/04/2013	Any day expiry	9.04	Put	280.84860		0.28085	338.10620	0.33811	280.849	13.73	0.00	0	0.00
DAUS	On 26/04/2013	Any day expiry	9.05	Call	228.41560		0.22842	184.07550	0.18408	228.416	13.77	0.00	0	0.00
DAUS	On 26/04/2013	Any day expiry	9.05	Put	287.11560		0.28712	344.97550	0.34498	287.116	13.77	0.00	0	0.00
DAUS	On 26/04/2013	Any day expiry	9.06	Call	224.74260		0.22474	180.99890	0.18100	224.743	13.81	0.00	0	0.00
DAUS	On 26/04/2013	Any day expiry	9.06	Put	293.44260		0.29344	351.89890	0.35190	293.443	13.81	0.00	0	0.00
DAUS	On 26/04/2013	Any day expiry	8.00	Call	999.43730		0.99944	901.80250	0.90180	999.437	12.61	0.00	0	0.00
DAUS	On 26/04/2013	Any day expiry	8.00	Put	8.13730		0.00814	12.70250	0.01270	8.137	12.61	0.00	0	7,500.00

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	9.02	Call	239.79950		0.23980	193.63490	0.19363	239.800	13.64	0.00	0	7,500.00
DAUS	On 26/04/2013	Any day expiry	9.02	Put	268.49950		0.26850	324.53490	0.32453	268.500	13.64	0.00	0	0.00
DAUS	On 22/07/2013	Any day expiry			9.09570	9.09570		8.99170	8.99170		14.11	0.00	0	0.00
DAUS	On 22/07/2013	Any day expiry	9.80	Call	187.90860		0.18791	160.41060	0.16041	187.909	17.02	0.00	0	2,800.00
DAUS	On 22/07/2013	Any day expiry	9.80	Put	892.20860		0.89221	968.71060	0.96871	892.209	17.02	0.00	0	0.00
DAUS	On 22/07/2013	Any day expiry	9.19	Call	338.77220		0.33877	291.90770	0.29191	338.772	14.80	0.00	0	0.00
DAUS	On 22/07/2013	Any day expiry	9.19	Put	433.07220		0.43307	490.20770	0.49021	433.072	14.80	0.00	0	0.00
DAUS	On 22/07/2013	Any day expiry	9.20	Call	335.32470		0.33532	288.86530	0.28887	335.325	14.83	0.00	0	0.00
DAUS	On 22/07/2013	Any day expiry	9.20	Put	439.62470		0.43962	497.16530	0.49717	439.625	14.83	0.00	0	1,400.00
DAUS	On 22/07/2013	Any day expiry	9.21	Call	331.91660		0.33192	285.85950	0.28586	331.917	14.87	0.00	0	0.00
DAUS	On 22/07/2013	Any day expiry	9.21	Put	446.21660		0.44622	504.15950	0.50416	446.217	14.87	0.00	0	0.00
DAUS	On 26/08/2013	Any day expiry			9.13730	9.13730		9.03270	9.03270		14.46	0.00	0	0.00
DAUS	On 26/08/2013	Any day expiry	9.30	Call	359.83160		0.35983	314.21210	0.31421	359.832	15.29	0.00	0	0.00
DAUS	On 26/08/2013	Any day expiry	9.30	Put	522.53160		0.52253	581.51210	0.58151	522.532	15.29	0.00	0	0.00
DAUS	On 26/08/2013	Any day expiry	9.31	Call	356.61390		0.35661	311.34490	0.31134	356.614	15.33	0.00	0	0.00
DAUS	On 26/08/2013	Any day expiry	9.31	Put	529.31390		0.52931	588.64490	0.58864	529.314	15.33	0.00	0	0.00
DAUS	On 26/08/2013	Any day expiry	9.84	Call	227.12670		0.22713	197.03200	0.19703	227.127	17.11	0.00	0	4,400.00
DAUS	On 26/08/2013	Any day expiry	9.84	Put	929.82670		0.92983	1,004.33200	1.00433	929.827	17.11	0.00	0	0.00
DAUS	On 26/08/2013	Any day expiry	9.24	Call	379.86640		0.37987	332.09230	0.33209	379.866	15.09	0.00	0	0.00
DAUS	On 26/08/2013	Any day expiry	9.24	Put	482.56640		0.48257	539.39230	0.53939	482.566	15.09	0.00	0	2,200.00
DAUS	On 26/08/2013	Any day expiry	9.29	Call	363.08320		0.36308	317.11070	0.31711	363.083	15.26	0.00	0	0.00
DAUS	On 26/08/2013	Any day expiry	9.29	Put	515.78320		0.51578	574.41070	0.57441	515.783	15.26	0.00	0	0.00
DAUS	On 23/09/2013	Any day expiry			9.17060	9.17060		9.06550	9.06550		14.55	0.00	0	0.00
DAUS	On 23/09/2013	Any day expiry	9.31	Call	400.36180		0.40036	352.95580	0.35296	400.362	15.37	0.00	0	0.00
DAUS	On 23/09/2013	Any day expiry	9.31	Put	539.76180		0.53976	597.45580	0.59746	539.762	15.37	0.00	0	0.00
DAUS	On 23/09/2013	Any day expiry	9.88	Call	255.81150		0.25581	224.11180	0.22411	255.812	17.19	0.00	0	2,400.00
DAUS	On 23/09/2013	Any day expiry	9.88	Put	965.21150		0.96521	1,038.61180	1.03861	965.211	17.19	0.00	0	0.00
DAUS	On 23/09/2013	Any day expiry	9.28	Call	410.49860		0.41050	362.07810	0.36208	410.499	15.28	0.00	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	9.28	Put	519.89860		0.51990	576.57810	0.57658	519.899	15.28	0.00	0	1,200.00
DAUS	On 23/09/2013	Any day expiry	9.29	Call	407.08880		0.40709	359.00850	0.35901	407.089	15.31	0.00	0	0.00
DAUS	On 23/09/2013	Any day expiry	9.29	Put	526.48880		0.52649	583.50850	0.58351	526.489	15.31	0.00	0	0.00
DAUS	On 23/09/2013	Any day expiry	9.30	Call	403.70890		0.40371	355.96690	0.35597	403.709	15.34	0.00	0	0.00
DAUS	On 23/09/2013	Any day expiry	9.30	Put	533.10890		0.53311	590.46690	0.59047	533.109	15.34	0.00	0	0.00
DAUS	On 28/02/2014	Any day expiry			9.33210		9.33210	9.10000	9.10000			0.00	2,500	2,500.00
DAUS	On 28/02/2014	Any day expiry	9.10	Call	232.10000		0.23210	0.00000	0.00000	232.100		0.00	0	0.00
DAUS	On 28/02/2014	Any day expiry	9.10	Put	0.00000		0.00000	0.00000	0.00000	0.000		0.00	0	0.00
DAUS	On 28/02/2014	Any day expiry	9.11	Call	222.10000		0.22210	0.00000	0.00000	222.100		0.00	0	0.00
DAUS	On 28/02/2014	Any day expiry	9.11	Put	0.00000		0.00000	0.00000	0.00000	0.000		0.00	0	0.00
DAUS	On 28/02/2014	Any day expiry	9.09	Call	242.10000		0.24210	0.00000	0.00000	242.100		0.00	0	0.00
DAUS	On 28/02/2014	Any day expiry	9.09	Put	0.00000		0.00000	0.00000	0.00000	0.000		0.00	0	0.00
DAUS	On 19/03/2014	Any day expiry			9.34030		9.34030	9.10000	9.10000			0.00	3,000	3,000.00
DAUS	On 19/03/2014	Any day expiry	9.10	Call	240.30000		0.24030	0.00000	0.00000	240.300		0.00	0	0.00
DAUS	On 19/03/2014	Any day expiry	9.10	Put	0.00000		0.00000	0.00000	0.00000	0.000		0.00	0	0.00
DAUS	On 19/03/2014	Any day expiry	9.11	Call	230.30000		0.23030	0.00000	0.00000	230.300		0.00	0	0.00
DAUS	On 19/03/2014	Any day expiry	9.11	Put	0.00000		0.00000	0.00000	0.00000	0.000		0.00	0	0.00
DAUS	On 19/03/2014	Any day expiry	9.09	Call	250.30000		0.25030	0.00000	0.00000	250.300		0.00	0	0.00
DAUS	On 19/03/2014	Any day expiry	9.09	Put	0.00000		0.00000	0.00000	0.00000	0.000		0.00	0	0.00
EL28	On 07/02/2013	Bond Future			114.67733		114.67733	114.37430	114.37430			0.00	0	0.00
EL28	On 07/02/2013	Bond Future	112.99	Call	1,687.33000		1.68733	1,384.30000	1.38430	1,687.330		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	1,677.33000		1.67733	1,374.30000	1.37430	1,677.330		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	1,667.33000		1.66733	1,364.30000	1.36430	1,667.330		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

Contract Details			Strike	Call / Put	MTM	Yield	MarkPrice	Previous MTM	Previous Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
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			8.61874		92.40116	8.57940	92.74725				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	694.77000		0.69477	348.68000	0.34868	694.770			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	606.08000		0.60608	259.99000	0.25999	606.080			0.00	0	0.00
ES33	On 07/02/2013	Bond Future	8.56	Call	0.00000		0.00000	0.00000	0.00000	0.000			0.00	0	0.00
ES33	On 07/02/2013	Bond Future	8.56	Put	517.52000		0.51752	171.43000	0.17143	517.520			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			437.31500		437.31500	438.15300	438.15300				0.00	0	335.00
GOVI	On 07/02/2013	GOVI	432.99	Call	43,250.00000		4.32500	51,630.00000	5.16300	43,250.000			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	43,150.00000		4.31500	51,530.00000	5.15300	43,150.000			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	43,050.00000		4.30500	51,430.00000	5.14300	43,050.000			0.00	0	0.00
GOVI	On 07/02/2013	GOVI	433.01	Put	0.00000		0.00000	0.00000	0.00000	0.000			0.00	0	0.00
GOVI	On 02/05/2013	GOVI			442.82800		442.82800	443.67600	443.67600				0.00	0	0.00
GOVI	On 02/05/2013	GOVI	432.99	Call	98,380.00000		9.83800	106,860.00000	10.68600	98,380.000			0.00	0	0.00
GOVI	On 02/05/2013	GOVI	432.99	Put	0.00000		0.00000	0.00000	0.00000	0.000			0.00	0	0.00
GOVI	On 02/05/2013	GOVI	433.00	Call	98,280.00000		9.82800	106,760.00000	10.67600	98,280.000			0.00	0	0.00
GOVI	On 02/05/2013	GOVI	433.00	Put	0.00000		0.00000	0.00000	0.00000	0.000			0.00	0	0.00
GOVI	On 02/05/2013	GOVI	433.01	Call	98,180.00000		9.81800	106,660.00000	10.66600	98,180.000			0.00	0	0.00
GOVI	On 02/05/2013	GOVI	433.01	Put	0.00000		0.00000	0.00000	0.00000	0.000			0.00	0	0.00
GVIX	On 01/01/2029	LIVE INDEX			110.00000		110.00000	110.00000	110.00000				0.00	0	0.00

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
I2025	On 31/01/2025	Price Contribution	100.00000		100.00000	100.00000	100.00000			0.00	0	0.00
I2038	On 31/01/2038	Price Contribution	100.00000		100.00000	100.00000	100.00000			0.00	0	0.00
I2050	On 31/12/2050	Price Contribution	100.00000		100.00000	100.00000	100.00000			0.00	0	0.00
IGOV	On 07/02/2013	Index Future	200.77400		200.77400	201.05900	201.05900			0.00	0	608.00
IGOV	On 02/05/2013	Index Future	203.30500		203.30500	203.59300	203.59300			0.00	0	0.00
ILBI	On 07/02/2013	Index Future	544.54000		544.54000	544.20500	544.20500			0.00	0	183.00
J157	On 15/09/2015	Interest Rate Swap	8.82200	0.02000	8.82200	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	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	8.65500	0.05139		15.00	0.00	0	0.00
J203	On 15/09/2017	Interest Rate Swap	8.97500	0.08468	8.97500	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	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	8.99700	0.06909		15.00	0.00	0	0.00
JIBAR FUTURE	On 20/02/2013	Jibar Tradeable Future	5.06000	94.94000	5.05000	5.05000	94.95000			0.00	0	0.00
JIBAR FUTURE	On 20/03/2013	Jibar Tradeable Future	5.05000	94.95000	5.05000	5.05000	94.95000			0.00	0	1,000.00
JIBAR FUTURE	On 17/04/2013	Jibar Tradeable Future	5.01000	94.99000	5.00000	5.00000	95.00000			0.00	0	0.00
JIBAR FUTURE	On 15/05/2013	Jibar Tradeable Future	4.99000	95.01000	4.99000	4.99000	95.01000			0.00	0	0.00
JIBAR FUTURE	On 19/06/2013	Jibar Tradeable Future	4.97000	95.03000	4.96000	4.96000	95.04000			0.00	0	500.00
JIBAR FUTURE	On 17/07/2013	Jibar Tradeable Future	4.96000	95.04000	4.95000	4.95000	95.05000			0.00	0	0.00
JIBAR FUTURE	On 18/09/2013	Jibar Tradeable Future	4.96000	95.04000	4.95000	4.95000	95.05000			0.00	0	2,200.00
JIBAR FUTURE	On 18/12/2013	Jibar Tradeable Future	5.02000	94.98000	5.00000	5.00000	95.00000			0.00	0	2,000.00
JIBAR FUTURE	On 19/03/2014	Jibar Tradeable Future	5.10000	94.90000	5.09000	5.09000	94.91000			0.00	0	1,500.00

Contract Details			Strike	Call / Put	MTM	Yield	MarkPrice	Previous MTM	Previous Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
JIBAR FUTURE	On 18/06/2014	Jibar Tradeable Future			5.22000		94.78000	5.20000	94.80000				0.00	0	800.00
JIBAR FUTURE	On 17/09/2014	Jibar Tradeable Future			5.36000		94.64000	5.34000	94.66000				0.00	0	0.00
JIBAR FUTURE	On 17/12/2014	Jibar Tradeable Future			5.51000		94.49000	5.49000	94.51000				0.00	0	0.00
NZ\$ / R	On 18/03/2013	Foreign Exchange Future			7.44700		7.44700	7.40130	7.40130			8.51	0.00	0	0.00
NZ\$ / R	On 18/03/2013	Foreign Exchange Future	6.89	Call	559.86520		0.55987	515.73490	0.51573	559.865	9.97		0.00	0	0.00
NZ\$ / R	On 18/03/2013	Foreign Exchange Future	6.89	Put	2.86520		0.00287	4.43490	0.00443	2.865	9.97		0.00	0	0.00
NZ\$ / R	On 18/03/2013	Foreign Exchange Future	6.90	Call	550.04480		0.55004	506.00460	0.50600	550.045	9.91		0.00	0	0.00
NZ\$ / R	On 18/03/2013	Foreign Exchange Future	6.90	Put	3.04480		0.00304	4.70460	0.00470	3.045	9.91		0.00	0	0.00
NZ\$ / R	On 18/03/2013	Foreign Exchange Future	6.91	Call	540.23590		0.54024	496.29090	0.49629	540.236	9.86		0.00	0	0.00
NZ\$ / R	On 18/03/2013	Foreign Exchange Future	6.91	Put	3.23590		0.00324	4.99090	0.00499	3.236	9.86		0.00	0	0.00
NZ\$ / R	On 14/06/2013	Foreign Exchange Future			7.49760		7.49760	7.44760	7.44760			10.39	0.00	0	0.00
NZ\$ / R	On 14/06/2013	Foreign Exchange Future	7.34	Call	283.78650		0.28379	253.44740	0.25345	283.787	10.38		0.00	0	0.00
NZ\$ / R	On 14/06/2013	Foreign Exchange Future	7.34	Put	126.18650		0.12619	145.84740	0.14585	126.186	10.38		0.00	0	0.00
NZ\$ / R	On 14/06/2013	Foreign Exchange Future	7.35	Call	277.70850		0.27771	247.76780	0.24777	277.708	10.38		0.00	0	0.00
NZ\$ / R	On 14/06/2013	Foreign Exchange Future	7.35	Put	130.10850		0.13011	150.16780	0.15017	130.109	10.38		0.00	0	0.00
NZ\$ / R	On 14/06/2013	Foreign Exchange Future	7.36	Call	271.71020		0.27171	242.16930	0.24217	271.710	10.38		0.00	0	0.00
NZ\$ / R	On 14/06/2013	Foreign Exchange Future	7.36	Put	134.11020		0.13411	154.56930	0.15457	134.110	10.38		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			6.72136		110.95306	6.70680	111.06319				0.00	0	1,630.00
R023	On 07/02/2013	Bond Future	7.04	Call	2,374.33000		2.37433	2,484.46000	2.48446	2,374.330			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	2,447.75000		2.44775	2,557.88000	2.55788	2,447.750			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	2,521.10000		2.52110	2,631.23000	2.63123	2,521.100			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			6.76800		108.37689	6.75193	108.49591				0.00	0	2.00

Contract Details			Strike	Call / Put	MTM Yield	MarkPrice	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
R023	On 02/05/2013	Bond Future	7.04	Call	1,989.09000	1.98909	2,108.11000	2.10811	1,989.090		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	2,061.31000	2.06131	2,180.33000	2.18033	2,061.310		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	2,133.47000	2.13347	2,252.49000	2.25249	2,133.470		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			6.81941	109.80301	6.80384	109.91563		1.85	0.00	0	0.00
R023	On 01/08/2013	Bond Future	7.29	Call	3,333.19000	3.33319	3,445.81000	3.44581	3,333.190		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	3,402.56000	3.40256	3,515.18000	3.51518	3,402.560		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	3,471.87000	3.47187	3,584.49000	3.58449	3,471.870		0.00	0	0.00
R023	On 01/08/2013	Bond Future	7.31	Put	0.00000	0.00000	0.00000	0.00000	0.000		0.00	0	0.00
R157	On 07/02/2013	Bond Future			5.34182	125.04211	5.32140	125.09674		1.85	0.00	0	6,033.00
R157	On 07/02/2013	Bond Future	6.28	Call	2,475.98000	2.47598	2,530.61000	2.53061	2,475.980	2.00	0.00	0	0.00
R157	On 07/02/2013	Bond Future	6.28	Put	0.00000	0.00000	0.00000	0.00000	0.000	2.00	0.00	0	0.00
R157	On 07/02/2013	Bond Future	6.50	Call	3,047.00000	3.04700	3,101.63000	3.10163	3,047.000	2.00	0.00	0	0.00
R157	On 07/02/2013	Bond Future	6.50	Put	0.00000	0.00000	0.00000	0.00000	0.000	2.00	0.00	0	0.00
R157	On 07/02/2013	Bond Future	6.70	Call	3,563.01000	3.56301	3,617.64000	3.61764	3,563.010	2.00	0.00	0	0.00
R157	On 07/02/2013	Bond Future	6.70	Put	0.00000	0.00000	0.00000	0.00000	0.000	2.00	0.00	0	0.00
R157	On 07/02/2013	Bond Future	6.75	Call	3,691.55000	3.69155	3,746.18000	3.74618	3,691.550	2.00	0.00	0	0.00
R157	On 07/02/2013	Bond Future	6.75	Put	0.00000	0.00000	0.00000	0.00000	0.000	2.00	0.00	0	0.00
R157	On 07/02/2013	Bond Future	6.80	Call	3,819.91000	3.81991	3,874.54000	3.87454	3,819.910	2.00	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	2.00	0.00	0	0.00
R157	On 02/05/2013	Bond Future			5.34866	119.74708	5.32244	119.81091		1.84	5,987,354.00	50	13,241.00
R157	On 02/05/2013	Bond Future	5.35	Call	473.89000	0.47389	508.95000	0.50895	473.890	1.85	0.00	0	0.00
R157	On 02/05/2013	Bond Future	5.35	Put	470.63000	0.47063	441.86000	0.44186	470.630	1.85	0.00	0	0.00
R157	On 02/05/2013	Bond Future	5.36	Call	486.39000	0.48639	521.97000	0.52197	486.390	1.85	0.00	0	0.00

Contract Details			Strike	Call / Put	MTM	Yield	MarkPrice	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
R157	On 02/05/2013	Bond Future	5.36	Put	458.80000		0.45880	430.55000	0.43055	458.800	1.85	0.00	0	0.00
R157	On 02/05/2013	Bond Future	5.34	Call	461.59000		0.46159	496.12000	0.49612	461.590	1.85	0.00	0	0.00
R157	On 02/05/2013	Bond Future	5.34	Put	482.67000		0.48267	453.37000	0.45337	482.670	1.85	0.00	0	0.00
R157	On 07/11/2013	Bond Future			5.36434	116.21770		5.33456	116.27406		1.60	0.00	0	0.00
R157	On 07/11/2013	Bond Future	5.60	Call	926.12000		0.92612	961.72000	0.96172	926.120	1.64	0.00	0	0.00
R157	On 07/11/2013	Bond Future	5.60	Put	481.42000		0.48142	460.66000	0.46066	481.420	1.64	0.00	0	0.00
R157	On 07/11/2013	Bond Future	5.61	Call	937.85000		0.93785	973.68000	0.97368	937.850	1.64	0.00	0	0.00
R157	On 07/11/2013	Bond Future	5.61	Put	474.33000		0.47433	453.80000	0.45380	474.330	1.64	0.00	0	0.00
R157	On 07/11/2013	Bond Future	5.59	Call	914.46000		0.91446	949.83000	0.94983	914.460	1.64	0.00	0	0.00
R157	On 07/11/2013	Bond Future	5.59	Put	488.58000		0.48858	467.59000	0.46759	488.580	1.64	0.00	0	0.00
R157	On 15/09/2015	Price Contribution			100.00000	100.00000		100.00000	100.00000			0.00	0	0.00
R157/R201	On 15/09/2015	Price Contribution			100.00000	100.00000		100.00000	100.00000			0.00	0	0.00
R157/R206	On 15/09/2015	Price Contribution			100.00000	100.00000		100.00000	100.00000			0.00	0	0.00
R186	On 07/02/2013	Bond Future			7.23289	129.80103		7.18316	130.31552		11.45	12,980,103.00	100	60,947.00
R186	On 07/02/2013	Bond Future	7.00	Call	497.84000		0.49784	666.70000	0.66670	497.840	11.35	0.00	0	10,300.00
R186	On 07/02/2013	Bond Future	7.00	Put	2,932.22000		2.93222	2,586.59000	2.58659	2,932.220	11.35	0.00	0	0.00
R186	On 07/02/2013	Bond Future	7.25	Call	1,476.89000		1.47689	1,796.00000	1.79600	1,476.890	11.45	0.00	0	670.00
R186	On 07/02/2013	Bond Future	7.25	Put	1,300.54000		1.30054	1,105.16000	1.10516	1,300.540	11.45	0.00	0	0.00
R186	On 07/02/2013	Bond Future	7.29	Call	1,700.77000		1.70077	2,042.65000	2.04265	1,700.770	11.47	0.00	0	0.00
R186	On 07/02/2013	Bond Future	7.29	Put	1,113.47000		1.11347	940.86000	0.94086	1,113.470	11.47	0.00	0	100.00
R186	On 07/02/2013	Bond Future	8.50	Call	12,191.29000		12.19129	12,705.75000	12.70575	12,191.290	12.04	0.00	0	0.00
R186	On 07/02/2013	Bond Future	8.50	Put	0.20000		0.00020	0.17000	0.00017	0.200	12.04	0.00	0	0.00
R186	On 07/02/2013	Bond Future	8.55	Call	12,638.08000		12.63808	13,152.55000	13.15255	12,638.080	12.04	0.00	0	0.00
R186	On 07/02/2013	Bond Future	8.55	Put	0.12000		0.00012	0.10000	0.00010	0.120	12.04	0.00	0	0.00
R186	On 07/02/2013	Bond Future	8.32	Call	10,563.12000		10.56312	11,077.37000	11.07737	10,563.120	12.04	0.00	0	0.00
R186	On 07/02/2013	Bond Future	8.32	Put	1.29000		0.00129	1.05000	0.00105	1.290	12.04	0.00	0	2,000.00



Contract Details			Strike	Call / Put	MTM	Yield	MarkPrice	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
R186	On 07/02/2013	Bond Future	8.45	Call	11,742.10000		11.74210	12,256.53000	12.25653	11,742.100	12.04	0.00	0	0.00
R186	On 07/02/2013	Bond Future	8.45	Put	0.35000		0.00035	0.29000	0.00029	0.350	12.04	0.00	0	0.00
R186	On 07/02/2013	Bond Future	8.47	Call	11,922.06000		11.92206	12,436.50000	12.43650	11,922.060	12.04	0.00	0	0.00
R186	On 07/02/2013	Bond Future	8.47	Put	0.28000		0.00028	0.23000	0.00023	0.280	12.04	0.00	0	0.00
R186	On 07/02/2013	Bond Future	7.50	Call	3,149.33000		3.14933	3,586.89000	3.58689	3,149.330	11.59	0.00	0	540.00
R186	On 07/02/2013	Bond Future	7.50	Put	434.48000		0.43448	357.55000	0.35755	434.480	11.59	0.00	0	0.00
R186	On 07/02/2013	Bond Future	7.75	Call	5,289.90000		5.28990	5,783.76000	5.78376	5,289.900	11.74	0.00	0	1,000.00
R186	On 07/02/2013	Bond Future	7.75	Put	106.48000		0.10648	85.85000	0.08585	106.480	11.74	0.00	0	0.00
R186	On 07/02/2013	Bond Future	8.00	Call	7,603.26000		7.60326	8,113.99000	8.11399	7,603.260	11.89	0.00	0	0.00
R186	On 07/02/2013	Bond Future	8.00	Put	19.01000		0.01901	15.25000	0.01525	19.010	11.89	0.00	0	150.00
R186	On 02/05/2013	Bond Future			7.29017		131.36484	7.23802	131.89459		11.73	505,754,634.00	3,850	3,850.00
R186	On 02/05/2013	Bond Future	7.39	Call	3,817.23000		3.81723	4,136.59000	4.13659	3,817.230	11.81	0.00	0	0.00
R186	On 02/05/2013	Bond Future	7.39	Put	2,811.62000		2.81162	2,601.23000	2.60123	2,811.620	11.81	0.00	0	0.00
R186	On 02/05/2013	Bond Future	7.40	Call	3,872.79000		3.87279	4,194.64000	4.19464	3,872.790	11.81	0.00	0	0.00
R186	On 02/05/2013	Bond Future	7.40	Put	2,767.06000		2.76706	2,559.16000	2.55916	2,767.060	11.81	0.00	0	0.00
R186	On 02/05/2013	Bond Future	7.41	Call	3,928.78000		3.92878	4,253.09000	4.25309	3,928.780	11.82	0.00	0	0.00
R186	On 02/05/2013	Bond Future	7.41	Put	2,723.04000		2.72304	2,517.60000	2.51760	2,723.040	11.82	0.00	0	0.00
R186	On 02/05/2013	Bond Future	6.75	Call	1,225.29000		1.22529	1,380.87000	1.38087	1,225.290	11.58	0.00	0	114.00
R186	On 02/05/2013	Bond Future	6.75	Put	6,864.02000		6.86402	6,489.85000	6.48985	6,864.020	11.58	0.00	0	0.00
R186	On 07/11/2013	Bond Future			7.42500		129.60101	7.37013	130.13536		12.38	0.00	0	0.00
R186	On 07/11/2013	Bond Future	8.75	Call	13,614.54000		13.61454	14,058.89000	14.05889	13,614.540	12.97	0.00	0	0.00
R186	On 07/11/2013	Bond Future	8.75	Put	1,616.10000		1.61610	1,526.10000	1.52610	1,616.100	12.97	0.00	0	130.00
R186	On 07/11/2013	Bond Future	8.14	Call	9,702.17000		9.70217	10,087.46000	10.08746	9,702.170	12.76	0.00	0	0.00
R186	On 07/11/2013	Bond Future	8.14	Put	3,018.33000		3.01833	2,869.27000	2.86927	3,018.330	12.76	0.00	0	0.00
R186	On 07/11/2013	Bond Future	8.15	Call	9,763.83000		9.76383	10,150.24000	10.15024	9,763.830	12.76	0.00	0	0.00
R186	On 07/11/2013	Bond Future	8.15	Put	2,990.07000		2.99007	2,842.13000	2.84213	2,990.070	12.76	0.00	0	0.00
R186	On 07/11/2013	Bond Future	8.16	Call	9,825.62000		9.82562	10,213.14000	10.21314	9,825.620	12.77	0.00	0	0.00
R186	On 07/11/2013	Bond Future	8.16	Put	2,962.04000		2.96204	2,815.21000	2.81521	2,962.040	12.77	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
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			217.89214		217.89214	218.02489	218.02489				0.00	0	154.00
R189	On 07/02/2013	Bond Future	212.99	Call	4,902.14000		4.90214	5,034.89000	5.03489	4,902.140			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	4,892.14000		4.89214	5,024.89000	5.02489	4,892.140			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	4,882.14000		4.88214	5,014.89000	5.01489	4,882.140			0.00	0	0.00
R189	On 07/02/2013	Bond Future	213.01	Put	0.00000		0.00000	0.00000	0.00000	0.000			0.00	0	0.00
R189	On 01/04/2013	Price Contribution			100.00000		100.00000	100.00000	100.00000				0.00	0	0.00
R197	On 07/02/2013	Bond Future			287.18840		287.18840	287.66810	287.66810				0.00	0	2,633.00
R197	On 07/02/2013	Bond Future	278.99	Call	8,198.40000		8.19840	8,678.10000	8.67810	8,198.400			0.00	0	0.00
R197	On 07/02/2013	Bond Future	278.99	Put	0.00000		0.00000	0.00000	0.00000	0.000			0.00	0	0.00
R197	On 07/02/2013	Bond Future	279.00	Call	8,188.40000		8.18840	8,668.10000	8.66810	8,188.400			0.00	0	0.00
R197	On 07/02/2013	Bond Future	279.00	Put	0.00000		0.00000	0.00000	0.00000	0.000			0.00	0	0.00
R197	On 07/02/2013	Bond Future	279.01	Call	8,178.40000		8.17840	8,658.10000	8.65810	8,178.400			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			290.80799		290.80799	291.29386	291.29386				0.00	0	40.00
R197	On 02/05/2013	Bond Future	282.39	Call	8,417.99000		8.41799	8,903.86000	8.90386	8,417.990			0.00	0	0.00
R197	On 02/05/2013	Bond Future	282.39	Put	0.00000		0.00000	0.00000	0.00000	0.000			0.00	0	0.00
R197	On 02/05/2013	Bond Future	282.40	Call	8,407.99000		8.40799	8,893.86000	8.89386	8,407.990			0.00	0	0.00
R197	On 02/05/2013	Bond Future	282.40	Put	0.00000		0.00000	0.00000	0.00000	0.000			0.00	0	0.00
R197	On 02/05/2013	Bond Future	282.41	Call	8,397.99000		8.39799	8,883.86000	8.88386	8,397.990			0.00	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 02/05/2013	Bond Future	282.41	Put	0.00000	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	100.00000			0.00	0	0.00
R201	On 07/02/2013	Bond Future			5.07313	107.69277	5.05214	107.73107			1.22	0.00	0	1,540.00
R201	On 07/02/2013	Bond Future	4.98	Call	55.87000	0.05587	70.60000	0.07060	55.870		1.22	0.00	0	0.00
R201	On 07/02/2013	Bond Future	4.98	Put	225.92000	0.22592	202.35000	0.20235	225.920		1.22	0.00	0	0.00
R201	On 07/02/2013	Bond Future	5.60	Call	955.46000	0.95546	993.74000	0.99374	955.460		1.29	0.00	0	0.00
R201	On 07/02/2013	Bond Future	5.60	Put	0.15000	0.00015	0.13000	0.00013	0.150		1.29	0.00	0	0.00
R201	On 07/02/2013	Bond Future	6.20	Call	2,029.56000	2.02956	2,067.86000	2.06786	2,029.560		1.34	0.00	0	0.00
R201	On 07/02/2013	Bond Future	6.20	Put	0.00000	0.00000	0.00000	0.00000	0.000		1.34	0.00	0	0.00
R201	On 07/02/2013	Bond Future	6.25	Call	2,118.43000	2.11843	2,156.73000	2.15673	2,118.430		1.34	0.00	0	0.00
R201	On 07/02/2013	Bond Future	6.25	Put	0.00000	0.00000	0.00000	0.00000	0.000		1.34	0.00	0	0.00
R201	On 07/02/2013	Bond Future	6.30	Call	2,207.20000	2.20720	2,245.50000	2.24550	2,207.200		1.34	0.00	0	0.00
R201	On 07/02/2013	Bond Future	6.30	Put	0.00000	0.00000	0.00000	0.00000	0.000		1.34	0.00	0	0.00
R201	On 02/05/2013	Bond Future			5.04492	108.99021	5.01602	109.03649			1.08	0.00	0	4.00
R201	On 02/05/2013	Bond Future	4.05	Call	0.61000	0.00061	0.83000	0.00083	0.610		1.01	0.00	0	0.00
R201	On 02/05/2013	Bond Future	4.05	Put	1,609.65000	1.60965	1,563.59000	1.56359	1,609.650		1.01	0.00	0	0.00
R201	On 02/05/2013	Bond Future	4.06	Call	0.68000	0.00068	0.91000	0.00091	0.680		1.02	0.00	0	0.00
R201	On 02/05/2013	Bond Future	4.06	Put	1,593.38000	1.59338	1,547.33000	1.54733	1,593.380		1.02	0.00	0	0.00
R201	On 02/05/2013	Bond Future	4.04	Call	0.56000	0.00056	0.75000	0.00075	0.560		1.01	0.00	0	0.00
R201	On 02/05/2013	Bond Future	4.04	Put	1,625.93000	1.62593	1,579.84000	1.57984	1,625.930		1.01	0.00	0	0.00
R201	On 07/11/2013	Bond Future			4.92251	107.50715	4.88661	107.54658			0.89	0.00	0	0.00
R201	On 07/11/2013	Bond Future	4.80	Call	280.62000	0.28062	298.89000	0.29889	280.620		0.89	0.00	0	0.00
R201	On 07/11/2013	Bond Future	4.80	Put	415.25000	0.41525	394.09000	0.39409	415.250		0.89	0.00	0	0.00
R201	On 07/11/2013	Bond Future	4.81	Call	285.83000	0.28583	304.30000	0.30430	285.830		0.90	0.00	0	0.00
R201	On 07/11/2013	Bond Future	4.81	Put	409.46000	0.40946	388.50000	0.38850	409.460		0.90	0.00	0	0.00
R201	On 07/11/2013	Bond Future	4.79	Call	275.47000	0.27547	293.54000	0.29354	275.470		0.89	0.00	0	0.00
R201	On 07/11/2013	Bond Future	4.79	Put	421.10000	0.42110	399.74000	0.39974	421.100		0.89	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

Contract Details			Strike	Call / Put	MTM	Yield	MarkPrice	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
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			218.12990		218.12990	218.79522	218.79522			0.00	0	50,656.00
R202	On 07/02/2013	Bond Future	204.99	Call	13,139.90000		13.13990	13,805.22000	13.80522	13,139.900		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	13,129.90000		13.12990	13,795.22000	13.79522	13,129.900		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	13,119.90000		13.11990	13,785.22000	13.78522	13,119.900		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			220.87910		220.87910	221.55314	221.55314			0.00	0	1.00
R202	On 02/05/2013	Bond Future	211.04	Call	9,839.10000		9.83910	10,513.14000	10.51314	9,839.100		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	9,829.10000		9.82910	10,503.14000	10.50314	9,829.100		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	9,819.10000		9.81910	10,493.14000	10.49314	9,819.100		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
R2023	On 28/02/2023	Price Contribution			100.00000		100.00000	100.00000	100.00000			0.00	0	0.00
R203	On 07/02/2013	Bond Future			5.78233		113.22665	5.77255	113.26786		4.00	0.00	0	19,398.00
R203	On 07/02/2013	Bond Future	5.54	Call	92.18000		0.09218	106.01000	0.10601	92.180	3.96	0.00	0	10,000.00
R203	On 07/02/2013	Bond Future	5.54	Put	1,118.85000		1.11885	1,091.47000	1.09147	1,118.850	3.96	0.00	0	0.00
R203	On 07/02/2013	Bond Future	6.11	Call	1,422.00000		1.42200	1,463.79000	1.46379	1,422.000	4.09	0.00	0	12,600.00
R203	On 07/02/2013	Bond Future	6.11	Put	52.16000		0.05216	52.74000	0.05274	52.160	4.09	0.00	0	3,254.00
R203	On 07/02/2013	Bond Future	6.45	Call	2,771.24000		2.77124	2,812.66000	2.81266	2,771.240	4.19	0.00	0	0.00
R203	On 07/02/2013	Bond Future	6.45	Put	2.02000		0.00202	2.23000	0.00223	2.020	4.19	0.00	0	0.00
R203	On 07/02/2013	Bond Future	6.94	Call	4,747.34000		4.74734	4,788.55000	4.78855	4,747.340	4.27	0.00	0	0.00
R203	On 07/02/2013	Bond Future	6.94	Put	0.00000		0.00000	0.00000	0.00000	0.000	4.27	0.00	0	0.00

Contract Details			Strike	Call / Put	MTM	Yield	MarkPrice	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
R203	On 07/02/2013	Bond Future	7.15	Call	5,581.40000		5.58140	5,622.61000	5.62261	5,581.400	4.27	0.00	0	0.00
R203	On 07/02/2013	Bond Future	7.15	Put	0.00000		0.00000	0.00000	0.00000	0.000	4.27	0.00	0	0.00
R203	On 07/02/2013	Bond Future	6.50	Call	2,974.28000		2.97428	3,015.63000	3.01563	2,974.280	4.20	0.00	0	0.00
R203	On 07/02/2013	Bond Future	6.50	Put	1.14000		0.00114	1.28000	0.00128	1.140	4.20	0.00	0	0.00
R203	On 07/02/2013	Bond Future	6.55	Call	3,177.22000		3.17722	3,218.52000	3.21852	3,177.220	4.21	0.00	0	0.00
R203	On 07/02/2013	Bond Future	6.55	Put	0.63000		0.00063	0.72000	0.00072	0.630	4.21	0.00	0	0.00
R203	On 07/02/2013	Bond Future	6.65	Call	3,582.25000		3.58225	3,623.49000	3.62349	3,582.250	4.24	0.00	0	0.00
R203	On 07/02/2013	Bond Future	6.65	Put	0.18000		0.00018	0.21000	0.00021	0.180	4.24	0.00	0	30,250.00
R203	On 02/05/2013	Bond Future			5.81355		110.43431	5.80123	110.48376		4.06	0.00	0	22.00
R203	On 02/05/2013	Bond Future	5.90	Call	1,144.72000		1.14472	1,177.24000	1.17724	1,144.720	4.10	0.00	0	0.00
R203	On 02/05/2013	Bond Future	5.90	Put	798.53000		0.79853	781.60000	0.78160	798.530	4.10	0.00	0	0.00
R203	On 02/05/2013	Bond Future	5.91	Call	1,167.41000		1.16741	1,200.23000	1.20023	1,167.410	4.10	0.00	0	0.00
R203	On 02/05/2013	Bond Future	5.91	Put	781.26000		0.78126	764.63000	0.76463	781.260	4.10	0.00	0	0.00
R203	On 02/05/2013	Bond Future	5.89	Call	1,122.29000		1.12229	1,154.49000	1.15449	1,122.290	4.09	0.00	0	0.00
R203	On 02/05/2013	Bond Future	5.89	Put	816.08000		0.81608	798.83000	0.79883	816.080	4.09	0.00	0	0.00
R203	On 07/11/2013	Bond Future			5.89480		109.29740	5.88288	109.33981		3.88	0.00	0	0.00
R203	On 07/11/2013	Bond Future	571.00	Call	107,067.88000		107.06788	107,110.29000	107.11029	107,067.880	4.13	0.00	0	0.00
R203	On 07/11/2013	Bond Future	571.00	Put	0.00000		0.00000	0.00000	0.00000	0.000	4.13	0.00	0	0.00
R203	On 07/11/2013	Bond Future	5.99	Call	1,710.89000		1.71089	1,736.57000	1.73657	1,710.890	3.94	0.00	0	0.00
R203	On 07/11/2013	Bond Future	5.99	Put	1,372.92000		1.37292	1,356.19000	1.35619	1,372.920	3.94	0.00	0	0.00
R203	On 07/11/2013	Bond Future	6.00	Call	1,730.43000		1.73043	1,756.27000	1.75627	1,730.430	3.94	0.00	0	0.00
R203	On 07/11/2013	Bond Future	6.00	Put	1,357.03000		1.35703	1,340.46000	1.34046	1,357.030	3.94	0.00	0	0.00
R203	On 07/11/2013	Bond Future	6.01	Call	1,750.10000		1.75010	1,776.08000	1.77608	1,750.100	3.94	0.00	0	0.00
R203	On 07/11/2013	Bond Future	6.01	Put	1,341.29000		1.34129	1,324.86000	1.32486	1,341.290	3.94	0.00	0	0.00
R203	On 07/11/2013	Bond Future	5.71	Call	1,211.18000		1.21118	1,232.41000	1.23241	1,211.180	3.88	0.00	0	15.00
R203	On 07/11/2013	Bond Future	5.71	Put	1,870.98000		1.87098	1,849.80000	1.84980	1,870.980	3.88	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

Contract Details			Strike	Call / Put	MTM	Yield	MarkPrice	Previous MTM	Previous Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
R204	On 07/02/2013	Bond Future			6.02830		110.75855	6.01860	110.80857		5.46		0.00	0	16,672.00
R204	On 07/02/2013	Bond Future	7.29	Call	6,273.49000		6.27349	6,323.51000	6.32351	6,273.490	5.82		0.00	0	0.00
R204	On 07/02/2013	Bond Future	7.29	Put	0.00000		0.00000	0.00000	0.00000	0.000	5.82		0.00	0	0.00
R204	On 07/02/2013	Bond Future	7.45	Call	7,037.17000		7.03717	7,087.19000	7.08719	7,037.170	5.82		0.00	0	0.00
R204	On 07/02/2013	Bond Future	7.45	Put	0.00000		0.00000	0.00000	0.00000	0.000	5.82		0.00	0	0.00
R204	On 07/02/2013	Bond Future	7.95	Call	9,379.30000		9.37930	9,429.32000	9.42932	9,379.300	5.82		0.00	0	0.00
R204	On 07/02/2013	Bond Future	7.95	Put	0.00000		0.00000	0.00000	0.00000	0.000	5.82		0.00	0	0.00
R204	On 07/02/2013	Bond Future	8.00	Call	9,609.86000		9.60986	9,659.88000	9.65988	9,609.860	5.82		0.00	0	0.00
R204	On 07/02/2013	Bond Future	8.00	Put	0.00000		0.00000	0.00000	0.00000	0.000	5.82		0.00	0	0.00
R204	On 07/02/2013	Bond Future	8.05	Call	9,839.78000		9.83978	9,889.80000	9.88980	9,839.780	5.82		0.00	0	0.00
R204	On 07/02/2013	Bond Future	8.05	Put	0.00000		0.00000	0.00000	0.00000	0.000	5.82		0.00	0	0.00
R204	On 02/05/2013	Bond Future			6.06737		112.09293	6.05561	112.15132		5.44		0.00	0	24.00
R204	On 02/05/2013	Bond Future	6.30	Call	1,967.10000		1.96710	2,010.66000	2.01066	1,967.100	5.54		0.00	0	0.00
R204	On 02/05/2013	Bond Future	6.30	Put	819.92000		0.81992	805.09000	0.80509	819.920	5.54		0.00	0	0.00
R204	On 02/05/2013	Bond Future	6.31	Call	1,998.79000		1.99879	2,042.63000	2.04263	1,998.790	5.54		0.00	0	0.00
R204	On 02/05/2013	Bond Future	6.31	Put	802.63000		0.80263	788.08000	0.78808	802.630	5.54		0.00	0	0.00
R204	On 02/05/2013	Bond Future	6.29	Call	1,935.66000		1.93566	1,978.92000	1.97892	1,935.660	5.53		0.00	0	0.00
R204	On 02/05/2013	Bond Future	6.29	Put	837.49000		0.83749	822.36000	0.82236	837.490	5.53		0.00	0	0.00
R204	On 07/11/2013	Bond Future			6.16388		111.07771	6.15250	111.12930		5.33		0.00	0	0.00
R204	On 07/11/2013	Bond Future	6.30	Call	2,470.26000		2.47026	2,502.63000	2.50263	2,470.260	5.43		0.00	0	0.00
R204	On 07/11/2013	Bond Future	6.30	Put	1,855.50000		1.85550	1,836.28000	1.83628	1,855.500	5.43		0.00	0	0.00
R204	On 07/11/2013	Bond Future	6.31	Call	2,496.02000		2.49602	2,528.55000	2.52855	2,496.020	5.43		0.00	0	0.00
R204	On 07/11/2013	Bond Future	6.31	Put	1,836.26000		1.83626	1,817.20000	1.81720	1,836.260	5.43		0.00	0	0.00
R204	On 07/11/2013	Bond Future	7.00	Call	4,541.87000		4.54187	4,583.97000	4.58397	4,541.870	5.66		0.00	0	0.00
R204	On 07/11/2013	Bond Future	7.00	Put	832.40000		0.83240	822.91000	0.82291	832.400	5.66		0.00	0	180.00
R204	On 07/11/2013	Bond Future	6.29	Call	2,444.64000		2.44464	2,476.84000	2.47684	2,444.640	5.42		0.00	0	0.00
R204	On 07/11/2013	Bond Future	6.29	Put	1,874.90000		1.87490	1,855.51000	1.85551	1,874.900	5.42		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

Contract Details			Strike	Call / Put	MTM	Yield	MarkPrice	Previous MTM	Previous Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
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
R2048	On 28/02/2048	Price Contribution			100.00000		100.00000	100.00000	100.00000				0.00	0	0.00
R206	On 07/02/2013	Bond Future			5.09508		102.71499	5.07864	102.72989		0.50		0.00	0	1,120.00
R206	On 07/02/2013	Bond Future	4.76	Call	0.18000		0.00018	0.33000	0.00033	0.180	0.49		0.00	0	0.00
R206	On 07/02/2013	Bond Future	4.76	Put	304.55000		0.30455	289.80000	0.28980	304.550	0.49		0.00	0	0.00
R206	On 07/02/2013	Bond Future	5.00	Call	16.70000		0.01670	21.52000	0.02152	16.700	0.50		0.00	0	0.00
R206	On 07/02/2013	Bond Future	5.00	Put	102.92000		0.10292	92.84000	0.09284	102.920	0.50		0.00	0	0.00
R206	On 07/02/2013	Bond Future	5.95	Call	770.24000		0.77024	785.14000	0.78514	770.240	0.56		0.00	0	0.00
R206	On 07/02/2013	Bond Future	5.95	Put	0.00000		0.00000	0.00000	0.00000	0.000	0.56		0.00	0	0.00
R206	On 07/02/2013	Bond Future	6.00	Call	815.00000		0.81500	829.90000	0.82990	815.000	0.56		0.00	0	0.00
R206	On 07/02/2013	Bond Future	6.00	Put	0.00000		0.00000	0.00000	0.00000	0.000	0.56		0.00	0	0.00
R206	On 07/02/2013	Bond Future	6.05	Call	859.74000		0.85974	874.64000	0.87464	859.740	0.56		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	0.56		0.00	0	0.00
R206	On 02/05/2013	Bond Future			5.04923		103.95246	5.01659	103.97473		0.44		0.00	0	23.00
R206	On 02/05/2013	Bond Future	3.40	Call	0.00000		0.00000	0.00000	0.00000	0.000	0.41		0.00	0	0.00
R206	On 02/05/2013	Bond Future	3.40	Put	1,135.78000		1.13578	1,113.51000	1.11351	1,135.780	0.41		0.00	0	0.00
R206	On 02/05/2013	Bond Future	3.41	Call	0.00000		0.00000	0.00000	0.00000	0.000	0.41		0.00	0	0.00
R206	On 02/05/2013	Bond Future	3.41	Put	1,128.83000		1.12883	1,106.56000	1.10656	1,128.830	0.41		0.00	0	0.00
R206	On 02/05/2013	Bond Future	3.39	Call	0.00000		0.00000	0.00000	0.00000	0.000	0.41		0.00	0	0.00
R206	On 02/05/2013	Bond Future	3.39	Put	1,142.73000		1.14273	1,120.46000	1.12046	1,142.730	0.41		0.00	0	0.00
R206	On 07/11/2013	Bond Future			4.24894		102.98275	4.16459	102.99788		0.12		0.00	0	0.00
R206	On 07/11/2013	Bond Future	4.30	Call	52.56000		0.05256	61.05000	0.06105	52.560	0.13		0.00	0	0.00
R206	On 07/11/2013	Bond Future	4.30	Put	43.41000		0.04341	36.77000	0.03677	43.410	0.13		0.00	0	0.00
R206	On 07/11/2013	Bond Future	4.31	Call	53.52000		0.05352	62.09000	0.06209	53.520	0.13		0.00	0	0.00
R206	On 07/11/2013	Bond Future	4.31	Put	42.58000		0.04258	36.02000	0.03602	42.580	0.13		0.00	0	0.00

Contract Details			Strike	Call / Put	MTM	Yield	MarkPrice	Previous MTM	Previous Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
R206	On 07/11/2013	Bond Future	4.29	Call	51.62000		0.05162	60.01000	0.06001	51.620	0.13		0.00	0	0.00
R206	On 07/11/2013	Bond Future	4.29	Put	44.27000		0.04427	37.53000	0.03753	44.270	0.13		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			6.26481		106.01915	6.25014	106.10329		6.73		338,943,222.55	3,197	11,309.00
R207	On 07/02/2013	Bond Future	7.66	Call	7,638.76000		7.63876	7,722.90000	7.72290	7,638.760	7.11		0.00	0	0.00
R207	On 07/02/2013	Bond Future	7.66	Put	0.00000		0.00000	0.00000	0.00000	0.000	7.11		0.00	0	0.00
R207	On 07/02/2013	Bond Future	7.80	Call	8,367.04000		8.36704	8,451.18000	8.45118	8,367.040	7.11		0.00	0	0.00
R207	On 07/02/2013	Bond Future	7.80	Put	0.00000		0.00000	0.00000	0.00000	0.000	7.11		0.00	0	0.00
R207	On 07/02/2013	Bond Future	8.20	Call	10,411.22000		10.41122	10,495.36000	10.49536	10,411.220	7.11		0.00	0	0.00
R207	On 07/02/2013	Bond Future	8.20	Put	0.00000		0.00000	0.00000	0.00000	0.000	7.11		0.00	0	0.00
R207	On 07/02/2013	Bond Future	8.25	Call	10,662.98000		10.66298	10,747.12000	10.74712	10,662.980	7.11		0.00	0	0.00
R207	On 07/02/2013	Bond Future	8.25	Put	0.00000		0.00000	0.00000	0.00000	0.000	7.11		0.00	0	0.00
R207	On 07/02/2013	Bond Future	8.30	Call	10,913.92000		10.91392	10,998.06000	10.99806	10,913.920	7.11		0.00	0	0.00
R207	On 07/02/2013	Bond Future	8.30	Put	0.00000		0.00000	0.00000	0.00000	0.000	7.11		0.00	0	0.00
R207	On 02/05/2013	Bond Future			6.30995		107.29642	6.29330	107.38899		6.96		0.00	0	0.00
R207	On 02/05/2013	Bond Future	6.45	Call	2,017.96000		2.01796	2,079.93000	2.07993	2,017.960	7.03		0.00	0	0.00
R207	On 02/05/2013	Bond Future	6.45	Put	1,243.20000		1.24320	1,212.60000	1.21260	1,243.200	7.03		0.00	0	0.00
R207	On 02/05/2013	Bond Future	6.46	Call	2,050.33000		2.05033	2,112.77000	2.11277	2,050.330	7.04		0.00	0	0.00
R207	On 02/05/2013	Bond Future	6.46	Put	1,220.52000		1.22052	1,190.39000	1.19039	1,220.520	7.04		0.00	0	0.00
R207	On 02/05/2013	Bond Future	6.44	Call	1,985.85000		1.98585	2,047.35000	2.04735	1,985.850	7.03		0.00	0	0.00
R207	On 02/05/2013	Bond Future	6.44	Put	1,266.18000		1.26618	1,235.11000	1.23511	1,266.180	7.03		0.00	0	0.00
R207	On 07/11/2013	Bond Future			6.41650		106.54550	6.39964	106.63257		7.00		0.00	0	0.00
R207	On 07/11/2013	Bond Future	6.70	Call	3,462.26000		3.46226	3,518.99000	3.51899	3,462.260	7.07		0.00	0	0.00
R207	On 07/11/2013	Bond Future	6.70	Put	2,011.34000		2.01134	1,981.00000	1.98100	2,011.340	7.07		0.00	0	0.00
R207	On 07/11/2013	Bond Future	6.71	Call	3,492.89000		3.49289	3,549.86000	3.54986	3,492.890	7.08		0.00	0	0.00
R207	On 07/11/2013	Bond Future	6.71	Put	1,991.25000		1.99125	1,961.15000	1.96115	1,991.250	7.08		0.00	0	0.00
R207	On 07/11/2013	Bond Future	6.69	Call	3,431.76000		3.43176	3,488.24000	3.48824	3,431.760	7.07		0.00	0	0.00
R207	On 07/11/2013	Bond Future	6.69	Put	2,031.60000		2.03160	2,001.01000	2.00101	2,031.600	7.07		0.00	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 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			6.38953		104.75144	6.36982	104.87676		7.68		0.00	0	19,911.00
R208	On 07/02/2013	Bond Future	6.00	Call	80.16000		0.08016	101.04000	0.10104	80.160	7.60		0.00	0	12,250.00
R208	On 07/02/2013	Bond Future	6.00	Put	2,592.23000		2.59223	2,487.79000	2,48779	2,592.230	7.60		0.00	0	0.00
R208	On 07/02/2013	Bond Future	7.78	Call	8,380.80000		8.38080	8,506.12000	8.50612	8,380.800	8.15		0.00	0	0.00
R208	On 07/02/2013	Bond Future	7.78	Put	0.00000		0.00000	0.00000	0.00000	0.000	8.15		0.00	0	0.00
R208	On 07/02/2013	Bond Future	7.85	Call	8,779.72000		8.77972	8,905.04000	8.90504	8,779.720	8.15		0.00	0	0.00
R208	On 07/02/2013	Bond Future	7.85	Put	0.00000		0.00000	0.00000	0.00000	0.000	8.15		0.00	0	0.00
R208	On 07/02/2013	Bond Future	8.83	Call	14,148.61000		14.14861	14,273.93000	14.27393	14,148.610	8.15		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	8.15		0.00	0	0.00
R208	On 07/02/2013	Bond Future	7.95	Call	9,345.96000		9.34596	9,471.28000	9.47128	9,345.960	8.15		0.00	0	0.00
R208	On 07/02/2013	Bond Future	7.95	Put	0.00000		0.00000	0.00000	0.00000	0.000	8.15		0.00	0	0.00
R208	On 07/02/2013	Bond Future	8.00	Call	9,627.47000		9.62747	9,752.79000	9.75279	9,627.470	8.15		0.00	0	0.00
R208	On 07/02/2013	Bond Future	8.00	Put	0.00000		0.00000	0.00000	0.00000	0.000	8.15		0.00	0	0.00
R208	On 07/02/2013	Bond Future	8.05	Call	9,907.92000		9.90792	10,033.24000	10.03324	9,907.920	8.15		0.00	0	0.00
R208	On 07/02/2013	Bond Future	8.05	Put	0.00000		0.00000	0.00000	0.00000	0.000	8.15		0.00	0	0.00
R208	On 02/05/2013	Bond Future			6.43181		102.62047	6.41018	102.75452		8.12		0.00	0	47.00
R208	On 02/05/2013	Bond Future	6.66	Call	2,565.07000		2.56507	2,658.54000	2.65854	2,565.070	8.19		0.00	0	0.00
R208	On 02/05/2013	Bond Future	6.66	Put	1,164.03000		1.16403	1,123.45000	1.12345	1,164.030	8.19		0.00	0	0.00
R208	On 02/05/2013	Bond Future	6.64	Call	2,489.11000		2.48911	2,581.27000	2.58127	2,489.110	8.18		0.00	0	0.00
R208	On 02/05/2013	Bond Future	6.64	Put	1,209.91000		1.20991	1,168.02000	1.16802	1,209.910	8.18		0.00	0	0.00
R208	On 02/05/2013	Bond Future	6.65	Call	2,526.95000		2.52695	2,619.77000	2.61977	2,526.950	8.19		0.00	0	0.00
R208	On 02/05/2013	Bond Future	6.65	Put	1,186.80000		1.18680	1,145.57000	1.14557	1,186.800	8.19		0.00	0	0.00
R208	On 07/11/2013	Bond Future			6.53459		102.03338	6.51233	102.16323		8.32		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
R208	On 07/11/2013	Bond Future	6.81	Call	3,923.05000		3.92305	4,006.05000	4.00605	3,923.050	8.47	0.00	0	0.00
R208	On 07/11/2013	Bond Future	6.81	Put	2,333.27000		2.33327	2,286.42000	2.28642	2,333.270	8.47	0.00	0	0.00
R208	On 07/11/2013	Bond Future	7.50	Call	6,562.06000		6.56206	6,666.36000	6.66636	6,562.060	8.78	0.00	0	0.00
R208	On 07/11/2013	Bond Future	7.50	Put	1,121.95000		1.12195	1,096.40000	1.09640	1,121.950	8.78	0.00	0	230.00
R208	On 07/11/2013	Bond Future	6.79	Call	3,855.66000		3.85566	3,937.93000	3.93793	3,855.660	8.46	0.00	0	0.00
R208	On 07/11/2013	Bond Future	6.79	Put	2,380.29000		2.38029	2,332.71000	2.33271	2,380.290	8.46	0.00	0	0.00
R208	On 07/11/2013	Bond Future	6.80	Call	3,889.28000		3.88928	3,971.92000	3.97192	3,889.280	8.46	0.00	0	0.00
R208	On 07/11/2013	Bond Future	6.80	Put	2,356.68000		2.35668	2,309.47000	2.30947	2,356.680	8.46	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			8.01347		83.87519	7.97390	84.23045		15.16	283,246,516.63	3,377	8,087.00
R209	On 07/02/2013	Bond Future	8.63	Call	5,285.01000		5.28501	5,634.01000	5.63401	5,285.010	15.49	0.00	0	0.00
R209	On 07/02/2013	Bond Future	8.63	Put	44.21000		0.04421	37.95000	0.03795	44.210	15.49	0.00	0	11,000.00
R209	On 07/02/2013	Bond Future	8.83	Call	6,838.45000		6.83845	7,192.38000	7.19238	6,838.450	15.59	0.00	0	0.00
R209	On 07/02/2013	Bond Future	8.83	Put	9.93000		0.00993	8.60000	0.00860	9.930	15.59	0.00	0	14,000.00
R209	On 07/02/2013	Bond Future	8.95	Call	7,759.98000		7.75998	8,114.79000	8.11479	7,759.980	15.65	0.00	0	0.00
R209	On 07/02/2013	Bond Future	8.95	Put	3.67000		0.00367	3.22000	0.00322	3.670	15.65	0.00	0	0.00
R209	On 07/02/2013	Bond Future	9.10	Call	8,891.57000		8.89157	9,246.73000	9.24673	8,891.570	15.68	0.00	0	0.00
R209	On 07/02/2013	Bond Future	9.10	Put	0.92000		0.00092	0.82000	0.00082	0.920	15.68	0.00	0	0.00
R209	On 07/02/2013	Bond Future	9.00	Call	8,139.91000		8.13991	8,494.88000	8.49488	8,139.910	15.68	0.00	0	0.00
R209	On 07/02/2013	Bond Future	9.00	Put	2.38000		0.00238	2.09000	0.00209	2.380	15.68	0.00	0	0.00
R209	On 07/02/2013	Bond Future	9.05	Call	8,517.12000		8.51712	8,872.21000	8.87221	8,517.120	15.68	0.00	0	0.00
R209	On 07/02/2013	Bond Future	9.05	Put	1.49000		0.00149	1.32000	0.00132	1.490	15.68	0.00	0	0.00
R209	On 07/02/2013	Bond Future	9.06	Call	8,592.24000		8.59224	8,947.34000	8.94734	8,592.240	15.68	0.00	0	0.00

Contract Details			Strike	Call / Put	MTM	Yield	MarkPrice	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
R209	On 07/02/2013	Bond Future	9.06	Put	1.36000		0.00136	1.20000	0.00120	1.360	15.68	0.00	0	0.00
R209	On 02/05/2013	Bond Future			8.07113		81.74406	8.02994	82.10942		16.84	0.00	0	33.00
R209	On 02/05/2013	Bond Future	8.01	Call	2,677.96000		2.67796	2,874.22000	2.87422	2,677.960	16.85	0.00	0	0.00
R209	On 02/05/2013	Bond Future	8.01	Put	3,221.10000		3.22110	3,052.00000	3.05200	3,221.100	16.85	0.00	0	0.00
R209	On 02/05/2013	Bond Future	7.99	Call	2,595.55000		2.59555	2,788.26000	2.78826	2,595.550	16.84	0.00	0	0.00
R209	On 02/05/2013	Bond Future	7.99	Put	3,317.60000		3.31760	3,144.95000	3.14495	3,317.600	16.84	0.00	0	0.00
R209	On 02/05/2013	Bond Future	8.00	Call	2,636.31000		2.63631	2,830.80000	2.83080	2,636.310	16.84	0.00	0	0.00
R209	On 02/05/2013	Bond Future	8.00	Put	3,268.83000		3.26883	3,097.96000	3.09796	3,268.830	16.84	0.00	0	0.00
R209	On 07/11/2013	Bond Future			8.20530		80.83702	8.16252	81.20608		19.45	0.00	0	0.00
R209	On 07/11/2013	Bond Future	8.81	Call	8,391.35000		8.39135	8,649.60000	8.64960	8,391.350	19.92	0.00	0	0.00
R209	On 07/11/2013	Bond Future	8.81	Put	3,441.84000		3.44184	3,331.03000	3.33103	3,441.840	19.92	0.00	0	0.00
R209	On 07/11/2013	Bond Future	9.50	Call	11,903.94000		11.90394	12,205.26000	12.20526	11,903.940	20.30	0.00	0	0.00
R209	On 07/11/2013	Bond Future	9.50	Put	1,867.07000		1.86707	1,799.33000	1.79933	1,867.070	20.30	0.00	0	180.00
R209	On 07/11/2013	Bond Future	8.79	Call	8,293.17000		8.29317	8,549.96000	8.54996	8,293.170	19.90	0.00	0	0.00
R209	On 07/11/2013	Bond Future	8.79	Put	3,499.70000		3.49970	3,387.43000	3.38743	3,499.700	19.90	0.00	0	0.00
R209	On 07/11/2013	Bond Future	8.80	Call	8,342.21000		8.34221	8,599.73000	8.59973	8,342.210	19.91	0.00	0	0.00
R209	On 07/11/2013	Bond Future	8.80	Put	3,470.66000		3.47066	3,359.12000	3.35912	3,470.660	19.91	0.00	0	0.00
R209	On 31/03/2036	Price Contribution			6.25000		6.25000	6.25000	6.25000			0.00	0	0.00
R209/R157	On 31/03/2036	Price Contribution			100.00000		100.00000	100.00000	100.00000			0.00	0	0.00
R209/R186	On 31/03/2036	Price Contribution			100.00000		100.00000	100.00000	100.00000			0.00	0	0.00
R209/R204	On 31/03/2036	Price Contribution			100.00000		100.00000	100.00000	100.00000			0.00	0	0.00
R209/R208	On 31/03/2036	Price Contribution			100.00000		100.00000	100.00000	100.00000			0.00	0	0.00
R210	On 07/02/2013	Bond Future			166.65354		166.65354	166.63774	166.63774			0.00	0	1,237.00
R210	On 07/02/2013	Bond Future	156.99	Call	9,663.54000		9.66354	9,647.74000	9.64774	9,663.540		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

Contract Details			Strike	Call / Put	MTM Yield	MarkPrice	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
R210	On 07/02/2013	Bond Future	157.00	Call	9,653.54000	9.65354	9,637.74000	9.63774	9,653.540		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	9,643.54000	9.64354	9,627.74000	9.62774	9,643.540		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			166.89691	166.89691	166.88079	166.88079			0.00	0	7.00
R210	On 02/05/2013	Bond Future	161.14	Call	5,756.91000	5.75691	5,740.79000	5.74079	5,756.910		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	5,746.91000	5.74691	5,730.79000	5.73079	5,746.910		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	5,736.91000	5.73691	5,720.79000	5.72079	5,736.910		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			126.17521	126.17521	126.36362	126.36362			0.00	0	522.00
R211	On 07/02/2013	Bond Future	122.99	Call	3,185.21000	3.18521	3,373.62000	3.37362	3,185.210		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	3,175.21000	3.17521	3,363.62000	3.36362	3,175.210		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	3,165.21000	3.16521	3,353.62000	3.35362	3,165.210		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			127.76550	127.76550	127.95630	127.95630			0.00	0	7.00
R211	On 02/05/2013	Bond Future	125.69	Call	2,075.50000	2.07550	2,266.30000	2.26630	2,075.500		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	2,065.50000	2.06550	2,256.30000	2.25630	2,065.500		0.00	0	0.00
R211	On 02/05/2013	Bond Future	125.70	Put	0.00000	0.00000	0.00000	0.00000	0.000		0.00	0	0.00
R211	On 02/05/2013	Bond Future	125.71	Call	2,055.50000	2.05550	2,246.30000	2.24630	2,055.500		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

Contract Details			Strike	Call / Put	MTM	Yield	MarkPrice	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
R212	On 07/02/2013	Bond Future			133.14993		133.14993	133.13931	133.13931			0.00	0	10,659.00
R212	On 07/02/2013	Bond Future	128.99	Call	4,159.93000		4.15993	4,149.31000	4.14931	4,159.930		0.00	0	0.00
R212	On 07/02/2013	Bond Future	128.99	Put	0.00000		0.00000	0.00000	0.00000	0.000		0.00	0	0.00
R212	On 07/02/2013	Bond Future	129.00	Call	4,149.93000		4.14993	4,139.31000	4.13931	4,149.930		0.00	0	0.00
R212	On 07/02/2013	Bond Future	129.00	Put	0.00000		0.00000	0.00000	0.00000	0.000		0.00	0	0.00
R212	On 07/02/2013	Bond Future	129.01	Call	4,139.93000		4.13993	4,129.31000	4.12931	4,139.930		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			134.82813		134.82813	134.81748	134.81748			337,070,325.00	2,500	2,511.00
R212	On 02/05/2013	Bond Future	131.09	Call	3,738.13000		3.73813	3,727.48000	3.72748	3,738.130		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	3,728.13000		3.72813	3,717.48000	3.71748	3,728.130		0.00	0	0.00
R212	On 02/05/2013	Bond Future	131.10	Put	0.00000		0.00000	0.00000	0.00000	0.000		0.00	0	0.00
R212	On 02/05/2013	Bond Future	131.11	Call	3,718.13000		3.71813	3,707.48000	3.70748	3,718.130		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			7.76397		95.83459	7.72441	96.19591		14.99	0.00	0	10,414.00
R213	On 07/02/2013	Bond Future	8.90	Call	9,564.28000		9.56428	9,925.46000	9.92546	9,564.280	15.47	0.00	0	0.00
R213	On 07/02/2013	Bond Future	8.90	Put	1.77000		0.00177	1.63000	0.00163	1.770	15.47	0.00	0	0.00
R213	On 07/02/2013	Bond Future	8.95	Call	9,950.71000		9.95071	10,311.95000	10.31195	9,950.710	15.47	0.00	0	0.00
R213	On 07/02/2013	Bond Future	8.95	Put	1.14000		0.00114	1.06000	0.00106	1.140	15.47	0.00	0	0.00
R213	On 07/02/2013	Bond Future	9.00	Call	10,334.69000		10.33469	10,695.96000	10.69596	10,334.690	15.47	0.00	0	0.00
R213	On 07/02/2013	Bond Future	9.00	Put	0.73000		0.00073	0.68000	0.00068	0.730	15.47	0.00	0	0.00
R213	On 07/02/2013	Bond Future	9.05	Call	10,716.17000		10.71617	11,077.46000	11.07746	10,716.170	15.47	0.00	0	0.00
R213	On 07/02/2013	Bond Future	9.05	Put	0.46000		0.00046	0.43000	0.00043	0.460	15.47	0.00	0	0.00
R213	On 02/05/2013	Bond Future			7.82118		93.45494	7.77988	93.82718		16.03	0.00	0	5.00
R213	On 02/05/2013	Bond Future	7.86	Call	3,374.15000		3.37415	3,591.78000	3.59178	3,374.150	16.10	0.00	0	0.00
R213	On 02/05/2013	Bond Future	7.86	Put	3,026.22000		3.02622	2,871.61000	2.87161	3,026.220	16.10	0.00	0	0.00
R213	On 02/05/2013	Bond Future	7.84	Call	3,283.03000		3.28303	3,497.39000	3.49739	3,283.030	16.09	0.00	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 02/05/2013	Bond Future	7.84	Put	3,114.12000		3.11412	2,956.24000	2.95624	3,114.120	16.09	0.00	0	0.00
R213	On 02/05/2013	Bond Future	7.85	Call	3,328.42000		3.32842	3,544.42000	3.54442	3,328.420	16.09	0.00	0	0.00
R213	On 02/05/2013	Bond Future	7.85	Put	3,069.94000		3.06994	2,913.70000	2.91370	3,069.940	16.09	0.00	0	0.00
R213	On 07/11/2013	Bond Future				7.95824	92.47594	7.91526	92.85133		16.98	0.00	0	0.00
R213	On 07/11/2013	Bond Future	8.61	Call	8,704.92000		8.70492	8,970.46000	8.97046	8,704.920	17.40	0.00	0	0.00
R213	On 07/11/2013	Bond Future	8.61	Put	3,274.04000		3.27404	3,164.19000	3.16419	3,274.040	17.40	0.00	0	0.00
R213	On 07/11/2013	Bond Future	8.59	Call	8,601.86000		8.60186	8,865.89000	8.86589	8,601.860	17.38	0.00	0	0.00
R213	On 07/11/2013	Bond Future	8.59	Put	3,330.58000		3.33058	3,219.22000	3.21922	3,330.580	17.38	0.00	0	0.00
R213	On 07/11/2013	Bond Future	8.60	Call	8,653.34000		8.65334	8,918.13000	8.91813	8,653.340	17.39	0.00	0	0.00
R213	On 07/11/2013	Bond Future	8.60	Put	3,302.20000		3.30220	3,191.60000	3.19160	3,302.200	17.39	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				8.04835	85.82381	8.00878	86.20132		16.72	0.00	0	1,714.00
R214	On 07/02/2013	Bond Future	8.59	Call	5,000.28000		5.00028	5,364.48000	5.36448	5,000.280	17.03	0.00	0	0.00
R214	On 07/02/2013	Bond Future	8.59	Put	103.32000		0.10332	90.01000	0.09001	103.320	17.03	0.00	0	0.00
R214	On 07/02/2013	Bond Future	8.60	Call	5,080.20000		5.08020	5,445.18000	5.44518	5,080.200	17.04	0.00	0	0.00
R214	On 07/02/2013	Bond Future	8.60	Put	97.36000		0.09736	84.83000	0.08483	97.360	17.04	0.00	0	0.00
R214	On 07/02/2013	Bond Future	8.61	Call	5,160.25000		5.16025	5,525.97000	5.52597	5,160.250	17.04	0.00	0	0.00
R214	On 07/02/2013	Bond Future	8.61	Put	91.70000		0.09170	79.91000	0.07991	91.700	17.04	0.00	0	0.00
R214	On 28/02/2041	Price Contribution			100.00000		100.00000	100.00000	100.00000			0.00	0	0.00
R214/R209	On 28/02/2041	Price Contribution			100.00000		100.00000	100.00000	100.00000			0.00	0	0.00
YUAN/R	On 18/03/2013	Foreign Exchange Future				1.43550	1.43550	1.41840	1.41840		12.45	0.00	0	0.00
YUAN/R	On 18/03/2013	Foreign Exchange Future	1.29	Call	1,461.00590		0.14610	1,295.21030	0.12952	1,461.006	13.23	0.00	0	0.00
YUAN/R	On 18/03/2013	Foreign Exchange Future	1.29	Put	6.00590		0.00060	11.21030	0.00112	6.006	13.23	0.00	0	0.00
YUAN/R	On 18/03/2013	Foreign Exchange Future	1.30	Call	1,363.17820		0.13632	1,198.98180	0.11990	1,363.178	13.06	0.00	0	0.00
YUAN/R	On 18/03/2013	Foreign Exchange Future	1.30	Put	8.17820		0.00082	14.98180	0.00150	8.178	13.06	0.00	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	1.31	Call	1,266.06040		0.12661	1,103.87930	0.11039	1,266.060	12.89	0.00	0	0.00
YUAN/R	On 18/03/2013	Foreign Exchange Future	1.31	Put	11.06040		0.00111	19.87930	0.00199	11.060	12.89	0.00	0	0.00
YUAN/R	On 14/06/2013	Foreign Exchange Future			1.44750		1.44750	1.42920	1.42920		14.13	0.00	0	0.00
YUAN/R	On 14/06/2013	Foreign Exchange Future	1.39	Call	814.75560		0.08148	692.95090	0.06930	814.756	13.16	0.00	0	0.00
YUAN/R	On 14/06/2013	Foreign Exchange Future	1.39	Put	239.75560		0.02398	300.95090	0.03010	239.756	13.16	0.00	0	0.00
YUAN/R	On 14/06/2013	Foreign Exchange Future	1.40	Call	751.01360		0.07510	635.09540	0.06351	751.014	13.22	0.00	0	0.00
YUAN/R	On 14/06/2013	Foreign Exchange Future	1.40	Put	276.01360		0.02760	343.09540	0.03431	276.014	13.22	0.00	0	0.00
YUAN/R	On 14/06/2013	Foreign Exchange Future	1.41	Call	694.98920		0.06950	585.18670	0.05852	694.989	13.40	0.00	0	0.00
YUAN/R	On 14/06/2013	Foreign Exchange Future	1.41	Put	319.98920		0.03200	393.18670	0.03932	319.989	13.40	0.00	0	0.00
<b>Total for Derivatives :</b>											<b>1,738,275,966.48</b>	<b>85,313</b>	<b>1 459 833.00</b>	

### j-Bonds

AA02	On 28/03/2016	Spot Bond			99.94188		11.53858	99.94188	11.51001			0.00	0	0.00
AA03	On 11/05/2015	Spot Bond			108.85858		23.04318	108.85858	22.98792			0.00	0	0.00
AA04	On 22/03/2017	Spot Bond			100.00011		9.32128	100.00011	9.29820		400,000,440,000.00		4,000,000	2,000,000.00
AA05	On 22/03/2019	Spot Bond			111.70673		11.60649	111.70673	11.57808			0.00	0	23,650,000.00
AB010	On 21/11/2022	Spot Bond			100.63261		0.01844	100.63261	0.01840			0.00	0	0.00
AB011	On 21/11/2023	Spot Bond			100.64155		0.00751	100.64155	0.00749			0.00	0	0.00
AB012	On 21/11/2022	Spot Bond			8.00000		46.26600	8.00000	46.25597			0.00	0	0.00
AB013	On 21/11/2018	Spot Bond			101.73855		10.17008	101.73855	10.14699			0.00	0	0.00
AB06	On 27/03/2015	Spot Bond			105.29362		24.80929	105.29362	24.75139			0.00	0	13,110,000.00
AB07	On 07/03/2014	Spot Bond			105.62267		47.00582	105.62267	46.89583			0.00	0	7,900,000.00

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
AB08	On 03/05/2017	Spot Bond	100.96284	11.13215	100.96284	11.10495				0.00	0	0.00
AB09	On 03/05/2017	Spot Bond	111.66393	13.27131	111.66393	13.23881				0.00	0	5,000,000.00
ABCL1	On 22/09/2013	Spot Bond	100.00003	58.60058	100.00003	58.41356				0.00	0	0.00
ABCP11	On 31/03/2013	Spot Bond	215.58145	76.12532	215.58145	75.80453			7,461,705,147,400.00		34,612,000	8,653,000.00
ABCP12	On 20/09/2014	Spot Bond	134.94825	29.05009	134.94825	28.96153			2,080,092,325,500.00		15,414,000	4,026,000.00
ABCP13	On 07/12/2023	Spot Bond	269.82094	2.54138	269.82094	2.52948				0.00	0	0.00
ABFN04	On 25/02/2015	Spot Bond	100.53123	22.19628	100.53123	22.14226				0.00	0	0.00
ABFN05	On 17/03/2014	Spot Bond	100.25380	40.36344	100.25380	40.26326			150,380,700,000.00		1,500,000	500,000.00
ABFN06	On 17/03/2016	Spot Bond	100.10451	12.60797	100.10451	12.57672				0.00	0	0.00
ABFN07	On 17/03/2018	Spot Bond	100.10764	8.13997	100.10764	8.11979				0.00	0	0.00
ABFN08	On 17/03/2020	Spot Bond	100.11256	7.68470	100.11256	7.66565				0.00	0	0.00
ABFN09	On 17/03/2026	Spot Bond	100.11573	7.74725	100.11573	7.72805				0.00	0	0.00
ABL10A	On 15/03/2015	Spot Bond	113.03853	27.22711	113.03853	27.15980				0.00	0	3,700,000.00
ABL10B	On 15/03/2015	Spot Bond	102.88112	21.82423	102.88112	21.76880				0.00	0	0.00
ABL11A	On 29/09/2014	Spot Bond	106.71879	33.36991	106.71879	33.29117				0.00	0	0.00
ABL11B	On 29/09/2014	Spot Bond	101.43096	28.24707	101.43096	28.17623				0.00	0	0.00
ABL12B	On 08/03/2015	Spot Bond	100.69530	22.13764	100.69530	22.08248				0.00	0	0.00
ABL13	On 11/10/2016	Spot Bond	101.53927	10.89895	101.53927	10.87159				0.00	0	0.00



Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
ABL14	On 09/10/2015	Spot Bond	101.47729	15.26338	101.47729	15.22508				0.00	0	0.00
ABL15	On 09/10/2017	Spot Bond	101.61005	9.19376	101.61005	9.17066				0.00	0	0.00
ABL7	On 18/02/2013	Spot Bond	104.93328	104.07101	104.93328	103.79336				0.00	0	0.00
ABL8A	On 19/09/2013	Spot Bond	108.48706	66.22551	108.48706	66.06713				0.00	0	1,300,000.00
ABL8B	On 19/09/2013	Spot Bond	101.57306	60.07497	101.57306	59.88064				0.00	0	0.00
ABL9	On 19/02/2013	Spot Bond	100.00000	101.37596	100.00000	101.11800				0.00	0	0.00
ABLC04	On 15/02/2013	Spot Bond	100.00000	94.07216	100.00000	93.83033				0.00	0	0.00
ABLC07	On 15/02/2013	Spot Bond	100.57314	99.18892	100.57314	98.93256				0.00	0	0.00
ABLI01	On 31/03/2013	Spot Bond	215.26681	76.15684	215.26681	75.83625				0.00	0	0.00
ABLI02	On 08/05/2014	Spot Bond	133.33110	39.69140	133.33110	39.57143			27,999,531,000.00		210,000	1,010,000.00
ABLI03	On 15/03/2015	Spot Bond	122.14204	21.15681	122.14204	21.09685			1,504,057,080,560.00		12,314,000	6,157,000.00
ABLI04	On 11/10/2016	Spot Bond	113.35700	8.84095	113.35700	8.81723				0.00	0	0.00
ABLS2A	On 13/07/2016	Spot Bond	123.70523	15.95487	123.70523	15.91248				0.00	0	0.00
ABLS2B	On 13/07/2016	Spot Bond	102.18114	16.15785	102.18114	16.11706				0.00	0	0.00
ABLS3	On 31/03/2018	Spot Bond	99.83242	10.56927	99.83242	10.54314				0.00	0	0.00
ABLS4	On 29/03/2019	Spot Bond	99.82309	10.62400	99.82309	10.59774				0.00	0	0.00
ABLS5	On 29/06/2019	Spot Bond	99.81405	11.14530	99.81405	11.11775				0.00	0	0.00

Contract Details	Strike	Call / Put	MTM Yield	MarkPrice	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
ABLS11	On 29/06/2019	Spot Bond	106.48741	5.00968	106.48741	4.99692			0.00	0	0.00
ABN03U	On 12/03/2015	Spot Bond	100.00000	20.87578	100.00000	20.82409			0.00	0	0.00
ABN05	On 18/04/2021	Spot Bond	165.75435	3.62250	165.75435	3.60977			0.00	0	0.00
ABN07	On 13/06/2015	Spot Bond	157.68318	12.30105	157.68318	12.25932			0.00	0	0.00
ABN09	On 27/06/2023	Spot Bond	170.05600	2.93044	170.05600	2.91995			0.00	0	0.00
ABN13	On 04/03/2013	Spot Bond	143.83197	127.60686	143.83197	127.14787			0.00	0	0.00
ABN14	On 10/10/2033	Spot Bond	172.68858	3.43539	172.68858	3.42296			0.00	0	0.00
ABN17	On 31/03/2013	Spot Bond	215.54135	76.12934	215.54135	75.80857		5,859,707,141,100.00	27,186,000	13,593,000.00	
ABN23	On 31/03/2013	Spot Bond	215.58717	76.12475	215.58717	75.80395			0.00	0	0.00
ABN32	On 31/03/2013	Spot Bond	100.00000	89.77141	100.00000	89.56408			0.00	0	0.00
ABN33	On 29/01/2018	Spot Bond	71.58015	6.66532	71.58015	6.65550			0.00	0	0.00
ABN34	On 29/01/2018	Spot Bond	71.58015	6.66532	71.58015	6.65550			0.00	0	0.00
ABN35	On 04/03/2013	Spot Bond	100.36979	95.83383	100.36979	95.59699			0.00	0	0.00
ABN37	On 07/07/2016	Spot Bond	84.61000	12.04682	84.61000	12.02660			0.00	0	0.00
ABN38	On 17/08/2015	Spot Bond	92.57000	18.62969	92.57000	18.59627			0.00	0	0.00
ABN39	On 21/09/2016	Spot Bond	100.05362	10.64160	100.05362	10.61524			0.00	0	0.00
ABN40	On 29/09/2015	Spot Bond	95.34000	16.59748	95.34000	16.56707			0.00	0	0.00
ABN41	On 01/10/2014	Spot Bond	100.00000	31.04276	100.00000	30.98387			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM Yield	MarkPrice	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
ABN42	On 16/11/2015	Spot Bond	94.00000	15.49575	94.00000	15.46764			0.00	0	0.00
ABN44	On 14/12/2015	Spot Bond	94.99000	14.51260	94.99000	14.48607			0.00	0	0.00
ABN45	On 23/02/2016	Spot Bond	89.20000	30.53864	89.20000	30.48445			0.00	0	0.00
ABN46	On 23/03/2016	Spot Bond	90.02000	29.11916	90.02000	29.06699			0.00	0	0.00
ABN47	On 05/04/2017	Spot Bond	101.37010	8.63025	101.37010	8.60862			0.00	0	0.00
ABN48	On 13/04/2017	Spot Bond	101.21709	8.49051	101.21709	8.46927			0.00	0	0.00
ABN49	On 12/04/2016	Spot Bond	89.83000	27.84484	89.83000	27.79503			0.00	0	0.00
ABN50	On 21/12/2014	Spot Bond	136.93312	19.79813	136.93312	19.74146			0.00	0	0.00
ABN51	On 09/09/2015	Spot Bond	102.86000	23.44318	102.86000	23.39779			0.00	0	0.00
ABN52	On 18/05/2016	Spot Bond	96.69000	23.89533	96.69000	23.85022			0.00	0	0.00
ABN53	On 01/06/2016	Spot Bond	96.61000	22.96400	96.61000	22.92067			0.00	0	0.00
ABN54	On 14/06/2016	Spot Bond	96.38000	22.59332	96.38000	22.55077			0.00	0	0.00
ABN55	On 27/06/2017	Spot Bond	99.94804	9.02547	99.94804	9.00313			0.00	0	0.00
ABN56	On 15/09/2015	Spot Bond	121.81240	22.80557	121.81240	22.74571			0.00	0	0.00
ABN57	On 05/07/2013	Spot Bond	104.20000	71.96324	104.20000	71.82331			0.00	0	0.00
ABN58	On 16/07/2017	Spot Bond	101.30453	8.96601	101.30453	8.94355			0.00	0	0.00
ABN59	On 20/07/2016	Spot Bond	93.54000	20.45052	93.54000	20.41282			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM Yield	MarkPrice	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
ABN60	On 23/08/2016	Spot Bond	92.85000	19.41488	92.85000	19.37930			0.00	0	0.00
ABN61	On 31/01/2025	Spot Bond	103.39542	1.89558	103.39542	1.89025			0.00	0	0.00
ABN62	On 31/03/2028	Spot Bond	149.61017	2.47329	149.61017	2.46571			0.00	0	0.00
ABN63	On 07/12/2033	Spot Bond	196.08295	2.09901	196.08295	2.09114			0.00	0	0.00
ABN64	On 12/10/2015	Spot Bond	95.40000	16.12843	95.40000	16.09862			0.00	0	0.00
ABN65	On 05/07/2013	Spot Bond	107.27000	67.61136	107.27000	67.47728			0.00	0	0.00
ABN66	On 21/11/2016	Spot Bond	94.09000	15.99415	94.09000	15.96455			0.00	0	0.00
ABN67	On 28/02/2023	Spot Bond	100.00000	7.82294	100.00000	7.76236			0.00	0	0.00
ABS10	On 17/03/2018	Spot Bond	114.69202	12.72997	114.69202	12.69813			0.00	0	5,000,000.00
ABS5	On 01/05/2015	Spot Bond	105.76936	22.93758	105.76936	22.88385			0.00	0	4,700,000.00
ABS6	On 01/06/2020	Spot Bond	102.79126	9.20773	102.79126	9.18677			0.00	0	3,700,000.00
ABS7	On 11/09/2026	Spot Bond	101.48825	11.75088	101.48825	11.72428			0.00	0	49,960,000.00
ABS9	On 17/03/2016	Spot Bond	110.44192	17.33106	110.44192	17.28901			0.00	0	0.00
ABS11	On 11/06/2014	Spot Bond	125.04605	34.69532	125.04605	34.59577		18,756,907,500.00		150,000	2,201,000.00
ABS11	On 11/06/2014	Spot Bond	4.00000	120.70443	4.00000	120.66656		0.00		0	0.00
ABS12	On 07/12/2023	Spot Bond	274.59193	2.50375	274.59193	2.49189		3,020,511,230,000.00		11,000,000	41,000,000.00
ABS13	On 31/01/2017	Spot Bond	123.88924	4.46409	123.88924	4.45150		0.00		0	0.00
ABS14	On 31/01/2022	Spot Bond	128.40915	2.35076	128.40915	2.34394		0.00		0	0.00

Contract Details	Strike	Call / Put	MTM Yield	MarkPrice	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
ACL001	On 31/07/2013	Spot Bond	99.53952	66.55845	99.53952	66.35148			0.00	0	0.00
ACL017	On 20/03/2013	Spot Bond	100.06620	92.26058	100.06620	92.04183			0.00	0	0.00
ACL019	On 20/06/2013	Spot Bond	100.07265	78.93660	100.07265	78.60336			0.00	0	0.00
ACL01U	On 30/06/2015	Spot Bond	100.00000	23.92525	100.00000	23.86599			0.00	0	0.00
ACL020	On 31/08/2013	Spot Bond	100.53957	61.39551	100.53957	61.19866			0.00	0	0.00
ACL024	On 20/04/2013	Spot Bond	101.66199	83.33417	101.66199	83.14775			0.00	0	0.00
ACL025	On 31/08/2013	Spot Bond	100.53957	61.39551	100.53957	61.19866			0.00	0	0.00
ACL026	On 08/05/2013	Spot Bond	101.42690	95.13670	101.42690	94.65721			0.00	0	0.00
ACL027	On 20/05/2013	Spot Bond	102.82057	84.95104	102.82057	84.77145			0.00	0	0.00
ACL028	On 15/09/2015	Spot Bond	111.03772	25.22189	111.03772	25.16043			0.00	0	0.00
ACL029	On 20/08/2015	Spot Bond	100.83941	19.49609	100.83941	19.44850			0.00	0	0.00
ACL033	On 20/08/2015	Spot Bond	100.86237	19.75540	100.86237	19.70717			0.00	0	0.00
ACL036	On 20/08/2015	Spot Bond	101.18756	23.42958	101.18756	23.37222			0.00	0	0.00
ACL039	On 20/09/2013	Spot Bond	100.06785	59.18680	100.06785	58.99780			0.00	0	0.00
ACL041	On 20/09/2013	Spot Bond	100.06721	59.14234	100.06721	58.95349			0.00	0	0.00
ACL042	On 20/08/2015	Spot Bond	100.81643	19.23671	100.81643	19.18977			0.00	0	0.00
ACL047	On 22/10/2018	Spot Bond	54.43317	8.23468	54.43317	8.22488			0.00	0	0.00
ACL053	On 29/01/2013	Spot Bond	100.00000	105.04818	100.00000	104.76579			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM Yield	MarkPrice	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
ACL054	On 29/01/2013	Spot Bond	100.00000	105.04818	100.00000	104.76579			0.00	0	0.00
ACL068	On 22/02/2014	Spot Bond	100.61624	43.37458	100.61624	43.26892			0.00	0	0.00
ACL070	On 31/12/2013	Spot Bond	99.86961	57.92595	99.86961	57.78267			0.00	0	0.00
ACL071	On 20/06/2015	Spot Bond	100.00000	18.87463	100.00000	18.83882			0.00	0	0.00
ACL073	On 20/09/2015	Spot Bond	100.00000	15.84902	100.00000	15.81895			0.00	0	0.00
ACL074	On 20/09/2015	Spot Bond	100.00000	15.84902	100.00000	15.81895			0.00	0	0.00
ACL075	On 20/09/2013	Spot Bond	100.07583	59.73502	100.07583	59.54426			0.00	0	0.00
ACL076	On 20/09/2015	Spot Bond	100.07969	16.97794	100.07969	16.93587			0.00	0	0.00
ACL077	On 20/09/2015	Spot Bond	100.08857	17.80061	100.08857	17.75649			0.00	0	0.00
ACL078	On 20/09/2015	Spot Bond	100.07573	16.61118	100.07573	16.57002			0.00	0	0.00
ACL080	On 20/09/2015	Spot Bond	100.07841	16.85900	100.07841	16.81721			0.00	0	0.00
ACL081	On 20/09/2015	Spot Bond	100.07959	16.96803	100.07959	16.92598			0.00	0	0.00
ACL082	On 30/07/2017	Spot Bond	103.08180	13.33877	103.08180	13.30866			0.00	0	0.00
ACL083	On 30/07/2017	Spot Bond	103.08180	13.33877	103.08180	13.30866			0.00	0	0.00
ACL084	On 30/07/2017	Spot Bond	103.10163	13.40728	103.10163	13.37702			0.00	0	0.00
ACL085	On 20/12/2015	Spot Bond	100.07361	16.41292	100.07361	16.37225			0.00	0	0.00
ACL086	On 30/07/2017	Spot Bond	103.10163	13.40728	103.10163	13.37702			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM Yield	MarkPrice	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
ACL087	On 30/07/2017	Spot Bond	103.06198	13.27022	103.06198	13.24028			0.00	0	0.00
ACL088	On 20/12/2015	Spot Bond	79.64238	27.62065	79.64238	27.57636			0.00	0	0.00
ACL089	On 20/12/2014	Spot Bond	100.07204	28.79755	100.07204	28.72619			0.00	0	0.00
ACL091	On 20/12/2013	Spot Bond	100.07100	59.33182	100.07100	59.18481			0.00	0	0.00
ACL092	On 26/12/2015	Spot Bond	99.94507	16.10423	99.94507	16.06438			0.00	0	0.00
ACL093	On 20/12/2013	Spot Bond	100.07100	59.33182	100.07100	59.18481			0.00	0	0.00
ACL095	On 20/12/2018	Spot Bond	100.07684	8.66482	100.07684	8.64335			0.00	0	0.00
ACL096	On 20/06/2020	Spot Bond	100.07933	8.49866	100.07933	8.47760			0.00	0	0.00
ACL097	On 20/12/2025	Spot Bond	100.08039	8.45370	100.08039	8.43275			0.00	0	0.00
ACL098	On 20/12/2025	Spot Bond	100.07826	8.23643	100.07826	8.21602			0.00	0	0.00
ACL099	On 20/12/2013	Spot Bond	100.06560	59.06805	100.06560	58.92169			0.00	0	0.00
ACL100	On 20/12/2017	Spot Bond	100.07361	9.19869	100.07361	9.17590			0.00	0	0.00
ACL101	On 18/01/2013	Spot Bond	101.19124	52.92234	101.19124	52.92233			0.00	0	0.00
ACL102	On 12/07/2013	Spot Bond	101.31884	78.82568	101.31884	78.59818			0.00	0	0.00
ACL103	On 18/01/2013	Spot Bond	101.19124	52.92234	101.19124	52.92233			0.00	0	0.00
ACL104	On 20/12/2019	Spot Bond	110.28658	10.08007	110.28658	10.05283		882,292,640,000.00	8,000,000	2,930,000.00	
ACL114	On 20/03/2014	Spot Bond	100.06728	40.39924	100.06728	40.29913			0.00	0	0.00
ACL115	On 31/01/2014	Spot Bond	105.71996	51.25386	105.71996	51.13580			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
ACL116	On 31/01/2014	Spot Bond	100.99526	43.72400	100.99526	43.61714				0.00	0	0.00
ACL118	On 26/01/2021	Spot Bond	101.18059	7.23454	101.18059	7.21683				0.00	0	0.00
ACL120	On 26/01/2021	Spot Bond	102.01291	7.18194	102.01291	7.16423				0.00	0	0.00
ACL122	On 20/06/2016	Spot Bond	100.00000	9.43732	100.00000	9.41941				0.00	0	0.00
ACL123	On 27/01/2014	Spot Bond	101.04786	44.19428	101.04786	44.08621				0.00	0	0.00
ACL124	On 09/06/2018	Spot Bond	100.00000	4.06432	100.00000	4.05528				0.00	0	0.00
ACL125	On 20/09/2017	Spot Bond	100.00000	5.22002	100.00000	5.20833				0.00	0	0.00
ACL126	On 20/09/2016	Spot Bond	72.59933	13.58380	72.59933	13.56350				0.00	0	0.00
ACL127	On 20/09/2021	Spot Bond	127.83552	3.13313	127.83552	3.12458				0.00	0	0.00
ACL128	On 20/09/2021	Spot Bond	127.87043	3.25348	127.87043	3.24460				0.00	0	0.00
ACL129	On 20/09/2021	Spot Bond	100.07569	8.00438	100.07569	7.98454				0.00	0	0.00
ACL130	On 18/08/2014	Spot Bond	100.62321	30.45403	100.62321	30.37985				0.00	0	0.00
ACL131	On 18/08/2014	Spot Bond	100.62321	30.45403	100.62321	30.37985				0.00	0	0.00
ACL132	On 27/01/2014	Spot Bond	101.04786	44.19428	101.04786	44.08621				0.00	0	0.00
ACL133	On 26/08/2014	Spot Bond	100.51806	30.06407	100.51806	29.99090				0.00	0	0.00
ACL134	On 20/09/2014	Spot Bond	100.07299	28.87458	100.07299	28.80304				0.00	0	0.00
ACL135	On 20/09/2014	Spot Bond	100.07235	28.82323	100.07235	28.75181				0.00	0	0.00



Contract Details			Strike	Call / Put	MTM Yield	MarkPrice	Previous MTM	Previous Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
ACL136	On 20/09/2021	Spot Bond			101.33418	7.76993	101.33418	7.75046				0.00	0	0.00
ACL137	On 02/09/2016	Spot Bond			100.41093	11.72355	100.41093	11.69440				0.00	0	0.00
ACL138	On 20/09/2021	Spot Bond			101.33457	7.75916	101.33457	7.73971				0.00	0	0.00
ACL139	On 30/07/2017	Spot Bond			103.90444	9.28799	103.90444	9.26688				0.00	0	0.00
ACL141	On 30/07/2017	Spot Bond			103.93140	9.33070	103.93140	9.30951				0.00	0	0.00
ACL142	On 20/12/2014	Spot Bond			100.22094	28.82501	100.22094	28.75349				0.00	0	0.00
ACL143	On 20/12/2016	Spot Bond			100.59173	11.77984	100.59173	11.75052				0.00	0	0.00
ACL144	On 20/12/2016	Spot Bond			99.93469	11.21310	99.93469	11.18536				0.00	0	0.00
ACL145	On 20/12/2021	Spot Bond			100.07603	8.03695	100.07603	8.01704				0.00	0	0.00
ACL146	On 30/11/2013	Spot Bond			100.93686	66.38519	100.93686	66.21942				0.00	0	0.00
ACL149	On 20/03/2014	Spot Bond			100.27790	40.17946	100.27790	40.07971				0.00	0	0.00
ACL150	On 20/03/2014	Spot Bond			100.06196	40.04278	100.06196	39.94357				0.00	0	0.00
ACL151	On 20/03/2017	Spot Bond			100.07446	10.09054	100.07446	10.06554				0.00	0	0.00
ACL152	On 08/02/2014	Spot Bond			100.76536	44.04822	100.76536	43.94079				0.00	0	0.00
ACL153	On 20/03/2015	Spot Bond			100.06587	20.60678	100.06587	20.55573				0.00	0	0.00
ACL154	On 20/03/2015	Spot Bond			100.06402	20.44725	100.06402	20.39660				0.00	0	0.00
ACL155	On 20/03/2015	Spot Bond			100.06760	20.75692	100.06760	20.70549				0.00	0	0.00
ACL156	On 20/03/2017	Spot Bond			100.07424	10.06932	100.07424	10.04437				0.00	0	0.00

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
ACL157	On 20/03/2017	Spot Bond	100.07047	9.69788	100.07047	9.67384				0.00	0	0.00
ACL158	On 20/03/2015	Spot Bond	100.06619	20.63493	100.06619	20.58381				0.00	0	0.00
ACL159	On 20/03/2015	Spot Bond	100.06739	20.73815	100.06739	20.68677				0.00	0	0.00
ACL161	On 20/03/2022	Spot Bond	102.65284	13.31220	102.65284	13.28177				0.00	0	0.00
ACL162	On 20/09/2015	Spot Bond	100.06844	15.93708	100.06844	15.89759				0.00	0	0.00
ACL163	On 20/03/2015	Spot Bond	100.06674	20.68185	100.06674	20.63061				0.00	0	0.00
ACL164	On 20/06/2014	Spot Bond	100.09530	42.29041	100.09530	42.18560			400,381,200,000.00	4,000,000	2,000,000.00	
ACL165	On 20/06/2017	Spot Bond	100.18292	20.88398	100.18292	20.83218				0.00	0	0.00
ACL166	On 20/03/2014	Spot Bond	100.06691	40.15806	100.06691	40.05856				0.00	0	0.00
ACL167	On 20/06/2019	Spot Bond	108.26890	10.16931	108.26890	10.14517				0.00	0	84,100,000.00
ACL168	On 20/06/2017	Spot Bond	100.07386	10.03749	100.07386	10.01262				0.00	0	0.00
ACL169	On 20/06/2017	Spot Bond	103.66222	4.48604	103.66222	4.47485				0.00	0	0.00
ACL170	On 20/03/2015	Spot Bond	100.06728	20.72877	100.06728	20.67741				0.00	0	0.00
ACL172	On 20/06/2015	Spot Bond	100.06735	20.74758	100.06735	20.69617				0.00	0	0.00
ACL173	On 20/06/2017	Spot Bond	100.07626	9.96274	100.07626	9.93806				0.00	0	0.00
ACL174	On 20/06/2019	Spot Bond	100.07891	8.34291	100.07891	8.32224				0.00	0	0.00
ACL175	On 20/06/2019	Spot Bond	100.07361	7.80183	100.07361	7.78250				0.00	0	0.00

Contract Details	Strike	Call / Put	MTM Yield	MarkPrice	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
ACL177	On 20/09/2013	Spot Bond	100.07223	59.26733	100.07223	59.07807			0.00	0	0.00
ACL178	On 20/09/2014	Spot Bond	100.07839	29.04466	100.07839	28.97268			0.00	0	0.00
ACL180	On 20/06/2015	Spot Bond	100.07574	21.19704	100.07574	21.14452			0.00	0	0.00
ACL181	On 20/06/2017	Spot Bond	100.08155	10.49334	100.08155	10.46733			0.00	0	0.00
ACL182	On 20/06/2017	Spot Bond	100.07626	9.96274	100.07626	9.93806			0.00	0	0.00
ACL183	On 20/06/2019	Spot Bond	100.07944	8.39702	100.07944	8.37620			0.00	0	0.00
ACL184	On 20/09/2017	Spot Bond	100.07796	9.31602	100.07796	9.29293			0.00	0	0.00
ACL185	On 20/09/2022	Spot Bond	100.07839	7.92579	100.07839	7.90615			0.00	0	0.00
ACL186	On 20/09/2016	Spot Bond	100.07515	11.13125	100.07515	11.10366			0.00	0	0.00
ACL187	On 20/09/2020	Spot Bond	100.07965	8.13880	100.07965	8.11863			0.00	0	0.00
ACL188	On 20/09/2020	Spot Bond	100.08103	8.27988	100.08103	8.25936			0.00	0	0.00
ACL189	On 20/09/2013	Spot Bond	100.06425	58.69678	100.06425	58.50934			0.00	0	0.00
ACL190	On 20/09/2013	Spot Bond	100.06489	58.75611	100.06489	58.56850			0.00	0	0.00
ACL191	On 20/09/2015	Spot Bond	100.06989	15.76774	100.06989	15.72867			0.00	0	0.00
ACL192	On 20/12/2015	Spot Bond	100.07148	15.91645	100.07148	15.87701			0.00	0	0.00
ACL193	On 20/09/2022	Spot Bond	100.08134	8.22992	100.08134	8.20952			0.00	0	0.00
ACL194	On 20/09/2022	Spot Bond	100.08134	8.22992	100.08134	8.20952			0.00	0	0.00
ACL195	On 20/06/2017	Spot Bond	100.08737	11.07694	100.08737	11.04949			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
ACL196	On 20/12/2017	Spot Bond	100.07679	9.19829	100.07679	100.07679	9.17550			0.00	0	0.00
ACL197	On 20/06/2017	Spot Bond	100.08652	10.99206	100.08652	100.08652	10.96482			0.00	0	0.00
ACL198	On 20/06/2017	Spot Bond	100.08684	11.02389	100.08684	100.08684	10.99657			0.00	0	0.00
ACL199	On 20/06/2017	Spot Bond	100.08737	11.07694	100.08737	100.08737	11.04949			0.00	0	0.00
ACL200	On 21/11/2016	Spot Bond	85.50175	6.56407	85.50175	85.50175	6.55118			0.00	0	0.00
ACL201	On 20/12/2022	Spot Bond	100.08315	8.41456	100.08315	100.08315	8.39371			0.00	0	0.00
ACL202	On 20/12/2022	Spot Bond	100.08315	8.41456	100.08315	100.08315	8.39371			0.00	0	0.00
ADB03S	On 09/04/2013	Spot Bond	103.67806	90.08308	103.67806	103.67806	89.87312			0.00	0	0.00
AER01U	On 18/11/2016	Spot Bond	100.00000	4.12926	100.00000	100.00000	4.11926			0.00	0	0.00
AHF1A1	On 21/11/2014	Spot Bond	100.56844	30.16407	100.56844	100.56844	30.09062			0.00	0	0.00
AHF1B1	On 21/11/2014	Spot Bond	100.63477	30.83028	100.63477	100.63477	30.75517			0.00	0	0.00
AHF1C1	On 21/11/2014	Spot Bond	100.67892	31.27421	100.67892	100.67892	31.19799			0.00	0	0.00
AHF2A1	On 18/10/2015	Spot Bond	101.20949	14.50372	101.20949	101.20949	14.46192			0.00	0	4,000,000.00
AHF2B1	On 18/10/2015	Spot Bond	101.34649	15.15889	101.34649	101.34649	15.11542			0.00	0	0.00
AHF2C1	On 18/10/2015	Spot Bond	101.52904	16.03036	101.52904	101.52904	15.98465			0.00	0	0.00
AIR01	On 15/03/2019	Spot Bond	108.27946	11.26517	108.27946	108.27946	11.23827			0.00	0	4,300,000.00
AIR02	On 30/04/2023	Spot Bond	124.59492	11.75779	124.59492	124.59492	11.72655			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM Yield	MarkPrice	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
AIR02U	On 05/10/2014	Spot Bond	100.00000	29.79967	100.00000	29.72587			0.00	0	0.00
AIR03	On 09/03/2016	Spot Bond	115.64616	18.46580	115.64616	18.41930			0.00	0	9,200,000.00
AIR03U	On 26/10/2014	Spot Bond	100.00000	33.18752	100.00000	33.10713			0.00	0	0.00
AIR04U	On 26/10/2029	Spot Bond	100.00000	14.13179	100.00000	14.10035			0.00	0	0.00
AIRL01	On 30/04/2028	Spot Bond	154.79211	4.10051	154.79211	4.08679			0.00	0	0.00
AIRL02	On 18/02/2014	Spot Bond	129.92747	39.29468	129.92747	39.18793		15,591,296,400.00		120,000	120,000.00
ANG02	On 11/10/2013	Spot Bond	101.15622	83.02518	101.15622	82.83470			0.00	0	0.00
ANG03	On 18/04/2013	Spot Bond	100.00000	81.11111	100.00000	80.93126			0.00	0	0.00
BAW10	On 01/10/2016	Spot Bond	99.92565	10.52318	99.92565	10.49714			0.00	0	0.00
BAW11	On 01/10/2018	Spot Bond	112.23984	12.11678	112.23984	12.08716			0.00	0	0.00
BAW12	On 17/04/2015	Spot Bond	101.18527	18.87233	101.18527	18.82510			0.00	0	0.00
BAW13	On 17/04/2017	Spot Bond	101.23711	8.69754	101.23711	8.67578			0.00	0	0.00
BAW14U	On 01/01/2014	Spot Bond	100.00000	57.42274	100.00000	57.28054			0.00	0	0.00
BAW2	On 02/10/2015	Spot Bond	114.82122	21.29724	114.82122	21.24422			0.00	0	0.00
BAW3	On 02/10/2017	Spot Bond	99.81750	9.55613	99.81750	9.53250			0.00	0	0.00
BAW4	On 15/09/2013	Spot Bond	100.11329	60.30891	100.11329	60.11625			0.00	0	0.00
BAW5	On 15/09/2013	Spot Bond	103.73691	64.65855	103.73691	64.50945			0.00	0	0.00
BAW6	On 02/10/2014	Spot Bond	99.83571	27.94895	99.83571	27.87984			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
BAW7	On 02/10/2014	Spot Bond	105.24488	32.75973	105.24488	32.68371				0.00	0	0.00
BAW8	On 02/10/2017	Spot Bond	111.52726	13.16214	111.52726	13.13012				0.00	0	0.00
BAW9	On 03/02/2014	Spot Bond	100.88946	44.99559	100.88946	44.88571				0.00	0	0.00
BAYA01	On 31/03/2016	Spot Bond	104.32215	17.35212	104.32215	17.30750				0.00	0	0.00
BAYA02	On 30/06/2013	Spot Bond	99.81811	76.51042	99.81811	76.20232				0.00	0	0.00
BAYA04	On 30/09/2015	Spot Bond	102.00706	19.65731	102.00706	19.60776				0.00	0	0.00
BAYA05	On 30/09/2015	Spot Bond	101.95171	19.64346	101.95171	19.59397				0.00	0	0.00
BAYA06	On 30/09/2016	Spot Bond	99.81798	13.84705	99.81798	13.81283				0.00	0	0.00
BAYA07	On 31/12/2015	Spot Bond	101.94160	19.56030	101.94160	19.51102				0.00	0	0.00
BAYA08	On 31/12/2017	Spot Bond	104.59763	13.09146	104.59763	13.05772				0.00	0	0.00
BAYA09	On 31/12/2015	Spot Bond	99.81335	18.94255	99.81335	18.89572				0.00	0	0.00
BAYA10	On 31/12/2015	Spot Bond	99.81335	18.94255	99.81335	18.89572				0.00	0	0.00
BAYA11	On 31/03/2016	Spot Bond	99.81340	15.99289	99.81340	15.95335				0.00	0	0.00
BAYA12	On 31/03/2016	Spot Bond	101.35805	16.51463	101.35805	16.47324				0.00	0	0.00
BAYA13	On 31/03/2016	Spot Bond	102.22265	17.36549	102.22265	17.32163				0.00	0	0.00
BAYA14	On 30/09/2015	Spot Bond	102.00706	19.65731	102.00706	19.60776				0.00	0	0.00
BAYA15	On 30/06/2016	Spot Bond	102.70168	16.72572	102.70168	16.68330				0.00	0	0.00

Contract Details	Strike	Call / Put	MTM Yield	MarkPrice	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
BAYA16	On 30/09/2016	Spot Bond	102.35327	11.48875	102.35327	11.45970			0.00	0	0.00
BAYA17	On 30/09/2016	Spot Bond	99.82359	13.53908	99.82359	13.50560			0.00	0	0.00
BAYA18	On 31/12/2016	Spot Bond	99.81671	13.54040	99.81671	13.50692			0.00	0	0.00
BAYA19	On 31/12/2016	Spot Bond	99.81671	13.54040	99.81671	13.50692			0.00	0	0.00
BAYA20	On 30/09/2014	Spot Bond	99.82722	29.81241	99.82722	29.73870			0.00	0	0.00
BAYA21	On 31/03/2013	Spot Bond	99.86832	90.31793	99.86832	90.10957			0.00	0	0.00
BAYA22	On 30/09/2015	Spot Bond	97.82330	18.30918	97.82330	18.26473			0.00	0	0.00
BAYA23	On 30/06/2017	Spot Bond	103.70924	12.64204	103.70924	12.60971			0.00	0	0.00
BAYA24	On 30/06/2017	Spot Bond	99.79214	13.89781	99.79214	13.86347			0.00	0	0.00
BAYA25	On 30/06/2017	Spot Bond	100.04409	11.97491	100.04409	11.94525			0.00	0	0.00
BAYA26	On 30/09/2017	Spot Bond	99.77076	1.53889	99.77076	1.53509			0.00	0	0.00
BAYA27	On 30/09/2017	Spot Bond	92.33087	11.69865	92.33087	11.67168			0.00	0	0.00
BAYA28	On 30/09/2013	Spot Bond	99.87024	57.33788	99.87024	57.15510			0.00	0	0.00
BAYA29	On 31/12/2015	Spot Bond	99.83486	17.48337	99.83486	17.44014			0.00	0	0.00
BAYA30	On 31/12/2015	Spot Bond	99.06007	9.27974	99.06007	9.25696			0.00	0	0.00
BAYA31	On 31/12/2018	Spot Bond	99.81958	0.63009	99.81958	0.62853			0.00	0	0.00
BAYB02	On 31/03/2016	Spot Bond	104.16088	20.29342	104.16088	20.24130			0.00	0	0.00
BAYB03	On 31/12/2016	Spot Bond	103.97505	18.49616	103.97505	18.44874			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM Yield	MarkPrice	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
BAYB04	On 31/03/2017	Spot Bond	106.00425	15.94517	106.00425	15.90358			0.00	0	0.00
BAYB05	On 30/06/2019	Spot Bond	99.75847	13.75012	99.75847	13.71615			0.00	0	0.00
BAYB06	On 31/12/2019	Spot Bond	99.75846	0.25930	99.75846	0.25866			0.00	0	0.00
BAYC1U	On 31/12/2016	Spot Bond	100.00000	6.52904	100.00000	6.51665			0.00	0	0.00
BAYD1U	On 30/06/2035	Spot Bond	100.00000	19.78679	100.00000	19.73778			0.00	0	0.00
BAYD2U	On 30/06/2035	Spot Bond	100.00000	18.00819	100.00000	17.96360			0.00	0	0.00
BAYD3U	On 30/06/2035	Spot Bond	100.00000	11.11617	100.00000	11.08865			0.00	0	0.00
BAYD4U	On 30/06/2035	Spot Bond	100.00000	11.12329	100.00000	11.09544			0.00	0	0.00
BAYD5U	On 30/06/2035	Spot Bond	100.00000	13.43998	100.00000	13.40670			0.00	0	0.00
BAYD6U	On 30/06/2035	Spot Bond	100.00000	11.64551	100.00000	11.61667			0.00	0	0.00
BCJ01	On 10/03/2013	Spot Bond	100.20198	93.51566	100.20198	93.28828			0.00	0	25,000,000.00
BCP1	On 30/09/2014	Spot Bond	102.32067	29.95424	102.32067	29.87853			0.00	0	0.00
BCP2	On 30/09/2015	Spot Bond	102.37811	18.55486	102.37811	18.50794			0.00	0	0.00
BCP64U	On 24/01/2013	Spot Bond	100.00000	99.72678	100.00000	99.45504			0.00	0	0.00
BCP65U	On 15/02/2013	Spot Bond	100.00000	94.07216	100.00000	93.83033			0.00	0	0.00
BCP66U	On 07/03/2013	Spot Bond	100.00000	89.46078	100.00000	89.24205			0.00	0	0.00
BD0202	On 31/12/2018	Spot Bond	169.54509	1.92909	169.54509	1.92256			0.00	0	0.00



Contract Details	Strike	Call / Put	MTM Yield	MarkPrice	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
BD0205	On 28/04/2028	Spot Bond	150.32167	9.56069	150.32167	9.53668			0.00	0	0.00
BD0206	On 02/03/2028	Spot Bond	150.48996	11.05067	150.48996	11.02291			0.00	0	0.00
BD0302	On 18/04/2028	Spot Bond	105.72100	9.63004	105.72100	9.60761			0.00	0	0.00
BD310A	On 08/05/2014	Spot Bond	101.02420	45.62697	101.02420	45.51542			0.00	0	0.00
BD310B	On 03/07/2013	Spot Bond	101.68745	81.12554	101.68745	80.88447			0.00	0	0.00
BD310C	On 18/02/2014	Spot Bond	100.66680	43.73577	100.66680	43.62918			0.00	0	0.00
BD311A	On 08/02/2014	Spot Bond	100.64029	43.28457	100.64029	43.17911			0.00	0	0.00
BD311B	On 04/07/2013	Spot Bond	104.00756	80.88435	104.00756	80.64043			0.00	0	0.00
BD311C	On 31/10/2013	Spot Bond	100.90417	66.18020	100.90417	66.01857			0.00	0	0.00
BD311D	On 31/03/2013	Spot Bond	101.68177	90.25838	101.68177	90.04699			0.00	0	0.00
BD311E	On 07/12/2023	Spot Bond	100.33377	7.98865	100.33377	7.96881			0.00	0	0.00
BD311F	On 20/09/2014	Spot Bond	100.06919	28.57075	100.06919	28.49995			0.00	0	0.00
BD32AU	On 08/05/2014	Spot Bond	100.00000	39.40089	100.00000	39.30544			0.00	0	0.00
BEER01	On 19/07/2013	Spot Bond	100.00000	70.68845	100.00000	70.55827			0.00	0	0.00
BG22A1	On 21/07/2016	Spot Bond	101.11913	11.45871	101.11913	11.43006			0.00	0	0.00
BG22A2	On 21/07/2016	Spot Bond	101.12772	11.50412	101.12772	11.47535			0.00	0	0.00
BG22A3	On 21/07/2016	Spot Bond	101.15348	11.64030	101.15348	11.61118			0.00	0	0.00
BG22B1	On 21/07/2016	Spot Bond	101.23934	12.09382	101.23934	12.06354			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM Yield	MarkPrice	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
BG22C1	On 21/07/2016	Spot Bond	101.32517	12.54669	101.32517	12.51526			0.00	0	0.00
BG22D1	On 21/07/2016	Spot Bond	101.56516	13.81144	101.56516	13.77675			0.00	0	0.00
BG22YU	On 21/07/2016	Spot Bond	100.00000	5.52489	100.00000	5.51121			0.00	0	0.00
BG32A1	On 30/10/2016	Spot Bond	100.93890	11.54384	100.93890	11.51564			0.00	0	0.00
BG32A2	On 30/10/2016	Spot Bond	100.99127	11.94707	100.99127	11.91788			0.00	0	0.00
BG32A3	On 30/10/2016	Spot Bond	101.01372	12.11981	101.01372	12.09018			0.00	0	0.00
BG32A4	On 30/10/2016	Spot Bond	101.02120	12.17737	101.02120	12.14760			0.00	0	0.00
BG32B	On 30/10/2016	Spot Bond	101.11093	12.86769	101.11093	12.83621			0.00	0	0.00
BG32C	On 30/10/2016	Spot Bond	101.23048	13.78681	101.23048	13.75304			0.00	0	0.00
BG32DU	On 30/10/2016	Spot Bond	100.00000	4.32401	100.00000	4.31353			0.00	0	0.00
BG32YU	On 30/10/2016	Spot Bond	100.00000	4.32401	100.00000	4.31353			0.00	0	0.00
BG42A1	On 15/03/2017	Spot Bond	100.10441	9.22239	100.10441	9.19953			0.00	0	0.00
BG42A2	On 15/03/2017	Spot Bond	100.11338	9.81279	100.11338	9.78846			0.00	0	0.00
BG42A3	On 15/03/2017	Spot Bond	100.11583	9.97378	100.11583	9.94906			0.00	0	0.00
BG42A4	On 15/03/2017	Spot Bond	107.76177	13.71602	107.76177	13.68340			0.00	0	0.00
BG42B	On 15/03/2017	Spot Bond	100.12316	10.45676	100.12316	10.43083			0.00	0	0.00
BG42C	On 15/06/2017	Spot Bond	100.13609	11.31524	100.13609	11.28718			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM Yield	MarkPrice	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
BG42DU	On 15/03/2017	Spot Bond	100.00000	2.48041	100.00000	2.47427			0.00	0	0.00
BG42YU	On 15/03/2017	Spot Bond	100.00000	2.48041	100.00000	2.47427			0.00	0	0.00
BID01	On 06/08/2014	Spot Bond	110.26280	37.37687	110.26280	37.28778			0.00	0	3,600,000.00
BID04	On 23/11/2017	Spot Bond	100.53667	8.89185	100.53667	8.87021			0.00	0	0.00
BIDC25	On 25/01/2013	Spot Bond	99.53343	99.45757	99.53343	99.18856			0.00	0	0.00
BIDC26	On 02/08/2013	Spot Bond	96.69296	70.18817	96.69296	70.05821			0.00	0	0.00
BIDC27	On 05/02/2013	Spot Bond	99.39485	96.58095	99.39485	96.32760			0.00	0	0.00
BIDC28	On 20/02/2013	Spot Bond	99.18162	92.92950	99.18162	92.69543			0.00	0	0.00
BLG1A4	On 21/11/2015	Spot Bond	100.49749	15.88356	100.49749	15.84491			0.00	0	0.00
BLG1A5	On 21/11/2032	Spot Bond	100.00000	7.36924	100.00000	7.35139			0.00	0	0.00
BLG1A6	On 21/11/2032	Spot Bond	100.60117	7.74387	100.60117	7.72501			0.00	0	0.00
BLG1B	On 21/11/2015	Spot Bond	100.49926	15.90436	100.49926	15.86566			0.00	0	0.00
BLG1C	On 21/11/2015	Spot Bond	100.52855	16.24748	100.52855	16.20793			0.00	0	0.00
BLG1D	On 21/11/2015	Spot Bond	100.58172	16.87101	100.58172	16.82992			0.00	0	0.00
BLG1E	On 21/11/2015	Spot Bond	100.80214	19.46476	100.80214	19.41726		403,208,560,000.00	4,000,000	2,000,000.00	
BLG1F	On 21/11/2032	Spot Bond	101.17004	15.08852	101.17004	15.05158			0.00	0	0.00
BMWFO3	On 15/06/2013	Spot Bond	100.10916	80.46437	100.10916	80.11725			0.00	0	0.00
BSR05	On 01/07/2013	Spot Bond	100.17136	81.74108	100.17136	81.49963			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM Yield	MarkPrice	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
BSR09	On 20/12/2013	Spot Bond	100.07370	59.46370	100.07370	59.31636			0.00	0	0.00
BSR10	On 07/06/2013	Spot Bond	100.27042	77.15941	100.27042	77.00510			0.00	0	0.00
BUS01U	On 30/09/2016	Spot Bond	100.00000	8.57672	100.00000	8.55548			0.00	0	0.00
CBL06	On 02/11/2014	Spot Bond	112.83919	32.21008	112.83919	32.13057			0.00	0	3,800,000.00
CBL08	On 02/11/2016	Spot Bond	121.22515	16.88962	121.22515	16.84546			0.00	0	0.00
CBL09	On 29/01/2017	Spot Bond	101.55684	14.75330	101.55684	14.71706			0.00	0	0.00
CBL10	On 06/05/2014	Spot Bond	100.95576	45.17027	100.95576	45.05991			0.00	0	0.00
CBL11	On 06/05/2016	Spot Bond	108.79348	16.86800	108.79348	16.82758			0.00	0	8,600,000.00
CBL12	On 06/09/2018	Spot Bond	109.29382	15.14588	109.29382	15.10944			0.00	0	0.00
CBL13	On 01/02/2019	Spot Bond	101.38676	11.97043	101.38676	11.94107			0.00	0	0.00
CBL14	On 01/02/2019	Spot Bond	110.62195	16.31547	110.62195	16.27648			0.00	0	0.00
CBL15	On 18/05/2015	Spot Bond	100.52977	22.62926	100.52977	22.57418			0.00	0	0.00
CBL16	On 18/05/2017	Spot Bond	105.82127	12.74151	105.82127	12.71165			0.00	0	3,500,000.00
CBL17	On 23/08/2019	Spot Bond	100.81182	11.29150	100.81182	11.26394			0.00	0	0.00
CBL18	On 23/08/2019	Spot Bond	105.70562	15.22492	105.70562	15.18986			0.00	0	0.00
CBL19	On 02/11/2015	Spot Bond	100.97754	10.27523	100.97754	10.25012			0.00	0	0.00
CBL20	On 14/12/2019	Spot Bond	100.26196	10.83024	100.26196	10.80336			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM Yield	MarkPrice	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
CCT01	On 23/06/2023	Spot Bond	123.26011	11.07108	123.26011	11.04191			0.00	0	0.00
CCT02	On 12/06/2024	Spot Bond	119.72199	10.81300	119.72199	10.78516			0.00	0	1,000,000.00
CCT03	On 15/03/2025	Spot Bond	123.54995	12.76129	123.54995	12.72742			0.00	0	31,000,000.00
CGR10	On 08/12/2016	Spot Bond	100.40002	15.13596	100.40002	15.09834			0.00	0	0.00
CGR11	On 28/03/2016	Spot Bond	107.22537	20.63617	107.22537	20.58729			0.00	0	0.00
CGR12	On 14/11/2014	Spot Bond	100.86678	32.28394	100.86678	32.20425			0.00	0	0.00
CGR6	On 18/02/2013	Spot Bond	101.10082	104.07950	101.10082	103.81127			0.00	0	0.00
CGR7	On 22/07/2014	Spot Bond	102.24997	40.83389	102.24997	40.73075			0.00	0	0.00
CGR8	On 22/07/2015	Spot Bond	102.59156	25.68831	102.59156	25.62323			0.00	0	0.00
CIG01	On 06/06/2015	Spot Bond	100.41408	23.15902	100.41408	23.10146			0.00	0	0.00
CLN103	On 20/03/2013	Spot Bond	100.11325	95.98227	100.11325	95.75461			0.00	0	0.00
CLN104	On 15/06/2014	Spot Bond	100.18762	44.48732	100.18762	44.37697			0.00	0	0.00
CLN108	On 20/06/2013	Spot Bond	100.07319	78.93650	100.07319	78.60326			0.00	0	0.00
CLN110	On 31/03/2013	Spot Bond	100.00000	89.77141	100.00000	89.56408			0.00	0	0.00
CLN111	On 31/03/2013	Spot Bond	100.00000	89.77141	100.00000	89.56408			0.00	0	0.00
CLN112	On 31/03/2013	Spot Bond	100.00000	89.77141	100.00000	89.56408			0.00	0	0.00
CLN113	On 31/03/2013	Spot Bond	100.00000	89.77141	100.00000	89.56408			0.00	0	0.00
CLN114	On 20/06/2013	Spot Bond	100.07319	78.93650	100.07319	78.60326			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
CLN115	On 20/06/2013	Spot Bond	100.07319	78.93650	100.07319	78.60326				0.00	0	0.00
CLN116	On 31/08/2013	Spot Bond	100.53672	61.37386	100.53672	61.17708				0.00	0	0.00
CLN117	On 20/06/2013	Spot Bond	100.07373	78.95547	100.07373	78.62214				0.00	0	0.00
CLN118	On 20/06/2013	Spot Bond	100.06833	78.76583	100.06833	78.43331				0.00	0	0.00
CLN120	On 20/06/2013	Spot Bond	100.06400	78.61413	100.06400	78.28226				0.00	0	0.00
CLN123	On 23/05/2013	Spot Bond	100.60353	88.54505	100.60353	88.13301				0.00	0	0.00
CLN126	On 20/08/2015	Spot Bond	101.15466	23.05766	101.15466	23.00123				0.00	0	0.00
CLN127	On 01/07/2013	Spot Bond	99.83222	81.80486	99.83222	81.56388				0.00	0	0.00
CLN130	On 20/08/2015	Spot Bond	101.14186	22.91299	101.14186	22.85692				0.00	0	0.00
CLN132	On 20/09/2013	Spot Bond	100.06829	59.17923	100.06829	58.99025				0.00	0	0.00
CLN133	On 20/09/2013	Spot Bond	100.06451	58.91992	100.06451	58.73179				0.00	0	0.00
CLN134	On 20/08/2015	Spot Bond	101.20948	23.67745	101.20948	23.61946				0.00	0	0.00
CLN135	On 22/08/2013	Spot Bond	100.61649	62.05192	100.61649	61.85715				0.00	0	0.00
CLN136	On 22/08/2013	Spot Bond	100.58787	62.05116	100.58787	61.85645				0.00	0	0.00
CLN138	On 31/08/2013	Spot Bond	100.59448	61.76179	100.59448	61.56367				0.00	0	0.00
CLN140	On 20/06/2013	Spot Bond	100.07482	78.99339	100.07482	78.65990				0.00	0	0.00
CLN141	On 20/06/2013	Spot Bond	100.07103	78.86065	100.07103	78.52772				0.00	0	0.00

Contract Details	Strike	Call / Put	MTM Yield	MarkPrice	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
CLN143	On 20/09/2013	Spot Bond	100.07206	59.43852	100.07206	59.24872			0.00	0	0.00
CLN145	On 20/09/2013	Spot Bond	106.64650	67.39950	106.64650	67.24055			0.00	0	0.00
CLN147	On 19/04/2013	Spot Bond	103.71200	91.32387	103.71200	91.11581			0.00	0	0.00
CLN149	On 20/09/2013	Spot Bond	104.51633	65.04277	104.51633	64.89187			0.00	0	0.00
CLN152	On 20/08/2013	Spot Bond	100.85780	63.55873	100.85780	63.35882			0.00	0	0.00
CLN154	On 20/03/2014	Spot Bond	100.09542	42.25381	100.09542	42.14909			0.00	0	0.00
CLN156	On 20/12/2013	Spot Bond	100.79729	60.01296	100.79729	59.86329			0.00	0	0.00
CLN157	On 20/12/2013	Spot Bond	100.79729	60.01296	100.79729	59.86329			0.00	0	0.00
CLN158	On 19/04/2013	Spot Bond	101.28023	83.59014	101.28023	83.40330			0.00	0	0.00
CLN159	On 14/02/2015	Spot Bond	100.83563	23.50494	100.83563	23.44757			0.00	0	0.00
CLN162	On 20/09/2015	Spot Bond	100.00000	17.20697	100.00000	17.16436			0.00	0	0.00
CLN163	On 20/09/2015	Spot Bond	100.00000	17.01802	100.00000	16.97587			0.00	0	0.00
CLN164	On 30/04/2014	Spot Bond	100.00000	47.30972	100.00000	47.19512			0.00	0	0.00
CLN165	On 30/04/2014	Spot Bond	100.00000	47.30972	100.00000	47.19512			0.00	0	0.00
CLN166	On 30/04/2014	Spot Bond	100.00000	47.30972	100.00000	47.19512			0.00	0	0.00
CLN167	On 30/04/2014	Spot Bond	100.00000	47.30972	100.00000	47.19512			0.00	0	0.00
CLN168	On 30/04/2014	Spot Bond	100.00000	47.30972	100.00000	47.19512			0.00	0	0.00
CLN169	On 30/04/2014	Spot Bond	100.00000	47.30972	100.00000	47.19512			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
CLN170	On 20/12/2015	Spot Bond	100.07575	16.56148	100.07575	16.52044				0.00	0	0.00
CLN172	On 30/04/2014	Spot Bond	100.00000	47.30972	100.00000	47.19512				0.00	0	0.00
CLN174	On 31/03/2013	Spot Bond	100.04314	89.89636	100.04314	89.68866				0.00	0	0.00
CLN175	On 31/03/2013	Spot Bond	100.23356	90.44415	100.23356	90.23486				0.00	0	0.00
CLN176	On 31/03/2013	Spot Bond	100.08420	90.09339	100.08420	89.88517				0.00	0	0.00
CLN177	On 31/03/2013	Spot Bond	100.05746	90.09713	100.05746	89.88894				0.00	0	0.00
CLN178	On 15/04/2014	Spot Bond	100.00000	39.37366	100.00000	39.27616				0.00	0	0.00
CLN179	On 20/03/2016	Spot Bond	100.06980	12.88109	100.06980	12.84917				0.00	0	0.00
CLN180	On 26/05/2013	Spot Bond	100.00000	0.00000	100.00000	0.00000				0.00	0	0.00
CLN181	On 26/05/2013	Spot Bond	100.00000	0.00000	100.00000	0.00000				0.00	0	0.00
CLN183	On 15/06/2016	Spot Bond	100.15069	15.52075	100.15069	15.48226				0.00	0	0.00
CLN184	On 01/07/2021	Spot Bond	99.78582	10.73959	99.78582	10.71560				0.00	0	0.00
CLN185	On 15/06/2016	Spot Bond	100.15069	15.52075	100.15069	15.48226				0.00	0	0.00
CLN186	On 06/07/2016	Spot Bond	101.41261	12.07856	101.41261	12.04828				0.00	0	0.00
CLN187	On 15/06/2014	Spot Bond	100.22617	46.24893	100.22617	46.13418				0.00	0	0.00
CLN188	On 20/06/2014	Spot Bond	100.17009	47.34344	100.17009	47.22603				0.00	0	0.00
CLN191	On 23/08/2016	Spot Bond	108.36668	8.02439	108.36668	8.00554				0.00	0	0.00



Contract Details	Strike	Call / Put	MTM Yield	MarkPrice	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
CLN192	On 24/08/2016	Spot Bond	99.52839	14.51280	99.52839	14.47779			0.00	0	0.00
CLN193	On 29/08/2021	Spot Bond	108.34841	3.95882	108.34841	3.94867			0.00	0	0.00
CLN194	On 31/08/2016	Spot Bond	102.60151	15.86990	102.60151	15.83362			0.00	0	0.00
CLN195	On 15/06/2014	Spot Bond	100.25498	47.56979	100.25498	47.45173			0.00	0	0.00
CLN196	On 15/06/2016	Spot Bond	100.15069	15.52075	100.15069	15.48226			0.00	0	0.00
CLN197	On 15/06/2016	Spot Bond	100.15069	15.52075	100.15069	15.48226			0.00	0	0.00
CLN198	On 13/09/2021	Spot Bond	107.96614	4.50394	107.96614	4.49229			0.00	0	0.00
CLN199	On 13/09/2016	Spot Bond	107.75628	8.25061	107.75628	8.22931			0.00	0	0.00
CLN200	On 20/12/2016	Spot Bond	100.11142	14.94763	100.11142	14.91058			0.00	0	0.00
CLN205	On 24/03/2013	Spot Bond	100.00002	92.15606	100.00002	91.93973			0.00	0	0.00
CLN209	On 20/03/2013	Spot Bond	100.07054	92.56347	100.07054	92.34398			0.00	0	0.00
CLN210	On 20/06/2013	Spot Bond	100.08593	79.38402	100.08593	79.04885			0.00	0	0.00
CLN211	On 20/12/2013	Spot Bond	100.10498	60.97219	100.10498	60.82106			0.00	0	0.00
CLN213	On 12/10/2014	Spot Bond	101.25895	26.24429	101.25895	26.17856			0.00	0	0.00
CLN214	On 12/10/2014	Spot Bond	101.27689	26.31106	101.27689	26.24516			0.00	0	0.00
CLN215	On 17/10/2016	Spot Bond	105.79026	13.99205	105.79026	13.95945			0.00	0	0.00
CLN216	On 11/10/2014	Spot Bond	101.32709	26.59009	101.32709	26.51514			0.00	0	0.00
CLN217	On 11/10/2014	Spot Bond	101.30689	26.41594	101.30689	26.34977			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM Yield	MarkPrice	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
CLN219	On 20/10/2016	Spot Bond	101.18509	10.08269	101.18509	10.05746			0.00	0	0.00
CLN220	On 20/10/2016	Spot Bond	101.19643	10.08087	101.19643	10.05565			0.00	0	0.00
CLN221	On 20/10/2016	Spot Bond	105.99233	14.00281	105.99233	13.97013			0.00	0	0.00
CLN222	On 20/10/2016	Spot Bond	105.99233	14.00281	105.99233	13.97013			0.00	0	0.00
CLN223	On 15/06/2014	Spot Bond	107.65143	44.52337	107.65143	44.40563			0.00	0	0.00
CLN224	On 15/06/2014	Spot Bond	110.88445	44.83310	110.88445	44.71139			0.00	0	0.00
CLN225	On 09/12/2016	Spot Bond	104.90153	12.67295	104.90153	12.64362			0.00	0	0.00
CLN226	On 20/12/2016	Spot Bond	100.07790	11.66053	100.07790	11.63163			0.00	0	0.00
CLN227	On 20/12/2016	Spot Bond	100.08711	12.56099	100.08711	12.52987			0.00	0	0.00
CLN228	On 14/06/2013	Spot Bond	100.16277	80.52346	100.16277	80.17443			0.00	0	0.00
CLN229	On 14/06/2013	Spot Bond	100.16385	80.53892	100.16385	80.18983			0.00	0	0.00
CLN230	On 17/01/2015	Spot Bond	101.18605	26.00038	101.18605	25.93532			0.00	0	0.00
CLN231	On 17/01/2015	Spot Bond	101.18605	26.00038	101.18605	25.93532			0.00	0	0.00
CLN232	On 20/06/2014	Spot Bond	100.17539	47.70687	100.17539	47.58855			0.00	0	0.00
CLN233	On 02/02/2013	Spot Bond	100.85155	103.12558	100.85155	102.84905			0.00	0	0.00
CLN234	On 19/04/2013	Spot Bond	101.40617	83.85263	101.40617	83.66501			0.00	0	0.00
CLN235	On 19/04/2013	Spot Bond	101.40617	83.85263	101.40617	83.66501			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM Yield	MarkPrice	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
CLN236	On 15/06/2016	Spot Bond	100.16285	16.29779	100.16285	16.25736			0.00	0	0.00
CLN237	On 14/02/2017	Spot Bond	100.71861	10.18135	100.71861	10.15653			0.00	0	0.00
CLN238	On 15/02/2013	Spot Bond	100.63163	99.60865	100.63163	99.35107			0.00	0	0.00
CLN239	On 20/03/2017	Spot Bond	100.07925	10.50962	100.07925	10.48358			0.00	0	0.00
CLN240	On 24/02/2015	Spot Bond	100.51081	21.98694	100.51081	21.93343			0.00	0	0.00
CLN241	On 24/02/2017	Spot Bond	100.54638	10.52306	100.54638	10.49744			0.00	0	0.00
CLN242	On 24/02/2019	Spot Bond	103.07581	13.36420	103.07581	13.33404			0.00	0	0.00
CLN243	On 24/02/2019	Spot Bond	103.07581	13.36420	103.07581	13.33404			0.00	0	0.00
CLN244	On 25/02/2015	Spot Bond	100.51075	21.93345	100.51075	21.88007			0.00	0	0.00
CLN245	On 25/02/2015	Spot Bond	100.51227	21.95292	100.51227	21.89950			0.00	0	0.00
CLN246	On 24/02/2017	Spot Bond	99.62826	15.47828	99.62826	15.44092			0.00	0	0.00
CLN247	On 24/02/2017	Spot Bond	100.86363	15.19317	100.86363	15.15608			0.00	0	0.00
CLN248	On 14/03/2015	Spot Bond	100.17567	20.82649	100.17567	20.77484			0.00	0	0.00
CLN249	On 24/02/2017	Spot Bond	100.84631	14.88187	100.84631	14.84554			0.00	0	0.00
CLN250	On 26/03/2015	Spot Bond	99.94994	20.38225	99.94994	20.33180			0.00	0	0.00
CLN251	On 26/03/2015	Spot Bond	99.94994	20.38225	99.94994	20.33180			0.00	0	0.00
CLN252	On 26/03/2015	Spot Bond	99.94994	20.38225	99.94994	20.33180			0.00	0	0.00
CLN253	On 26/03/2015	Spot Bond	99.94994	20.38225	99.94994	20.33180			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
CLN254	On 26/03/2015	Spot Bond	99.94994	20.38225	99.94994	20.33180				0.00	0	0.00
CLN255	On 26/03/2015	Spot Bond	99.94850	20.54977	99.94850	20.49890				0.00	0	0.00
CLN256	On 26/03/2017	Spot Bond	99.94597	9.67709	99.94597	9.65314				0.00	0	0.00
CLN257	On 26/03/2017	Spot Bond	99.94597	9.67709	99.94597	9.65314				0.00	0	0.00
CLN258	On 26/03/2017	Spot Bond	99.94597	9.67709	99.94597	9.65314				0.00	0	0.00
CLN259	On 26/03/2017	Spot Bond	99.94597	9.67709	99.94597	9.65314				0.00	0	0.00
CLN260	On 26/03/2017	Spot Bond	99.94597	9.67709	99.94597	9.65314				0.00	0	0.00
CLN261	On 26/03/2017	Spot Bond	99.94556	9.72956	99.94556	9.70548				0.00	0	0.00
CLN262	On 26/03/2019	Spot Bond	110.57517	12.05482	110.57517	12.02555				0.00	0	0.00
CLN263	On 20/06/2014	Spot Bond	100.09271	42.07931	100.09271	41.97501			400,370,840,000.00	4,000,000	2,000,000.00	
CLN264	On 18/08/2014	Spot Bond	100.59304	30.27920	100.59304	30.20546				0.00	0	0.00
CLN265	On 02/04/2013	Spot Bond	99.85267	86.75786	99.85267	86.55867				0.00	0	0.00
CLN266	On 16/03/2014	Spot Bond	100.09928	40.49556	100.09928	40.39519				0.00	0	0.00
CLN267	On 16/03/2014	Spot Bond	100.09928	40.49556	100.09928	40.39519				0.00	0	0.00
CLN268	On 30/04/2017	Spot Bond	101.01926	9.25795	101.01926	9.23532				0.00	0	0.00
CLN269	On 20/06/2017	Spot Bond	100.09028	11.60781	100.09028	11.57904				0.00	0	0.00
CLN270	On 24/02/2017	Spot Bond	100.79299	14.36338	100.79299	14.32834				0.00	0	0.00

Contract Details	Strike	Call / Put	MTM Yield	MarkPrice	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
CLN271	On 20/06/2017	Spot Bond	100.10632	13.19902	100.10632	13.16630			0.00	0	0.00
CLN272	On 20/06/2017	Spot Bond	100.07520	9.80348	100.07520	9.77919			0.00	0	0.00
CLN273	On 20/06/2017	Spot Bond	100.07467	9.75042	100.07467	9.72626			0.00	0	0.00
CLN274	On 20/06/2017	Spot Bond	100.07203	9.80394	100.07203	9.77965			0.00	0	0.00
CLN275	On 22/05/2017	Spot Bond	100.58176	10.08187	100.58176	10.05732			0.00	0	0.00
CLN276	On 24/05/2017	Spot Bond	100.62464	11.67042	100.62464	11.64199			0.00	0	0.00
CLN277	On 25/05/2017	Spot Bond	100.62450	11.64201	100.62450	11.61366			0.00	0	0.00
CLN278	On 20/06/2017	Spot Bond	100.07182	9.78272	100.07182	9.75847			0.00	0	0.00
CLN279	On 20/06/2015	Spot Bond	100.10367	23.63622	100.10367	23.57763			0.00	0	0.00
CLN280	On 07/06/2017	Spot Bond	100.32695	10.14316	100.32695	10.11797			0.00	0	0.00
CLN281	On 21/06/2015	Spot Bond	100.05044	20.63534	100.05044	20.58422			0.00	0	0.00
CLN282	On 27/06/2015	Spot Bond	99.94992	20.31328	99.94992	20.26300			0.00	0	0.00
CLN283	On 20/09/2015	Spot Bond	100.07255	15.96589	100.07255	15.92632			0.00	0	0.00
CLN284	On 20/06/2017	Spot Bond	100.08473	10.75854	100.08473	10.73188			0.00	0	0.00
CLN285	On 20/06/2017	Spot Bond	100.08473	10.75854	100.08473	10.73188			0.00	0	0.00
CLN286	On 20/06/2017	Spot Bond	100.08473	10.75854	100.08473	10.73188			0.00	0	0.00
CLN287	On 20/06/2017	Spot Bond	100.08473	10.75854	100.08473	10.73188			0.00	0	0.00
CLN288	On 10/08/2017	Spot Bond	100.79550	9.79180	100.79550	9.76791			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
CLN289	On 30/08/2017	Spot Bond	100.46527	9.44897	100.46527	9.42547				0.00	0	0.00
CLN290	On 26/06/2017	Spot Bond	99.93367	10.88445	99.93367	10.85752				0.00	0	0.00
CLN291	On 26/06/2017	Spot Bond	99.93367	10.88445	99.93367	10.85752				0.00	0	0.00
CLN292	On 26/06/2017	Spot Bond	99.93449	10.77949	99.93449	10.75281				0.00	0	0.00
CLN293	On 30/06/2017	Spot Bond	99.84728	10.66003	99.84728	10.63366				0.00	0	0.00
CLN294	On 26/06/2017	Spot Bond	99.93449	10.77949	99.93449	10.75281				0.00	0	0.00
CLN295	On 30/06/2017	Spot Bond	99.84633	10.73854	99.84633	10.71198				0.00	0	0.00
CLN296	On 20/12/2017	Spot Bond	100.08705	1.56283	100.08705	1.55896				0.00	0	0.00
CLN297	On 30/06/2017	Spot Bond	99.84728	10.66003	99.84728	10.63366				0.00	0	0.00
CLN298	On 30/06/2017	Spot Bond	99.84728	10.68645	99.84728	10.66003				0.00	0	0.00
CLN299	On 30/06/2017	Spot Bond	99.84633	10.73854	99.84633	10.71198				0.00	0	0.00
CLN300	On 20/12/2017	Spot Bond	100.00000	5.81358	100.00000	5.79918				0.00	0	0.00
CLN301	On 20/12/2017	Spot Bond	100.00000	5.92081	100.00000	5.90614				0.00	0	0.00
CLN302	On 20/12/2017	Spot Bond	100.08579	1.56291	100.08579	1.55903				0.00	0	0.00
CLN303	On 20/12/2017	Spot Bond	100.00000	1.56791	100.00000	1.56402				0.00	0	0.00
CLN304	On 20/12/2017	Spot Bond	100.00000	1.56791	100.00000	1.56402				0.00	0	0.00
CLN305	On 20/12/2017	Spot Bond	100.00000	1.56791	100.00000	1.56402				0.00	0	0.00

Contract Details	Strike	Call / Put	MTM Yield	MarkPrice	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
CLN306	On 18/04/2013	Spot Bond	100.00000	81.11111	100.00000	80.93126			0.00	0	12,909,150.00
CLN307	On 11/07/2013	Spot Bond	100.00000	68.35206	100.00000	68.22430			0.00	0	12,909,150.00
CLN308	On 18/04/2013	Spot Bond	100.00000	81.11111	100.00000	80.93126			0.00	0	1,721,220.00
CLN309	On 11/07/2013	Spot Bond	100.00000	68.35206	100.00000	68.22430			0.00	0	1,721,220.00
CLN311	On 20/03/2018	Spot Bond	100.00000	0.87635	100.00000	0.87355			0.00	0	0.00
CLN39	On 07/02/2016	Spot Bond	100.00000	24.45103	100.00000	24.39720			0.00	0	0.00
CLN40	On 07/02/2016	Spot Bond	100.00000	24.45103	100.00000	24.39720			0.00	0	0.00
CLN42	On 18/04/2028	Spot Bond	35.42491	0.69543	35.42491	0.69480			0.00	0	0.00
CLN44	On 31/03/2013	Spot Bond	156.72722	79.93377	156.72722	79.66811			0.00	0	0.00
CLN46	On 07/03/2013	Spot Bond	100.26956	94.55555	100.26956	94.32381			0.00	0	0.00
CLN47	On 07/03/2013	Spot Bond	100.26726	94.51106	100.26726	94.27944			0.00	0	0.00
CLN48	On 07/03/2013	Spot Bond	100.00000	142.85097	100.00000	142.47249			0.00	0	0.00
CLN49	On 31/03/2013	Spot Bond	156.52494	123.98026	156.52494	123.54328			0.00	0	0.00
CLN50	On 07/03/2013	Spot Bond	100.26496	94.46658	100.26496	94.23505			0.00	0	0.00
CLN51	On 07/03/2013	Spot Bond	154.89181	86.89400	154.89181	86.58327			0.00	0	0.00
CLN52	On 30/04/2013	Spot Bond	100.90305	99.18508	100.90305	98.66402			0.00	0	0.00
CLN54	On 30/04/2013	Spot Bond	100.90305	99.18508	100.90305	98.66402			0.00	0	0.00
CLN55	On 18/04/2028	Spot Bond	164.96027	4.46634	164.96027	4.44924			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM Yield	MarkPrice	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
CLN56	On 30/04/2013	Spot Bond	98.96405	85.85904	98.96405	85.67512			0.00	0	0.00
CLN57	On 30/04/2013	Spot Bond	98.95402	85.87669	98.95402	85.69274			0.00	0	0.00
CLN58	On 07/03/2013	Spot Bond	100.26726	94.51106	100.26726	94.27944			0.00	0	0.00
CLN59	On 07/03/2013	Spot Bond	100.26726	94.51106	100.26726	94.27944			0.00	0	0.00
CLN61	On 02/03/2028	Spot Bond	100.00000	14.63544	100.00000	14.59921			0.00	0	0.00
CLN71	On 02/03/2028	Spot Bond	100.00000	0.00048	100.00000	0.00048			0.00	0	0.00
CLN72	On 02/03/2028	Spot Bond	100.00000	0.00048	100.00000	0.00048			0.00	0	0.00
CLN78	On 19/04/2013	Spot Bond	102.57148	88.23563	102.57148	88.03639			0.00	0	0.00
CLN81	On 18/04/2028	Spot Bond	127.81539	8.26702	127.81539	8.24460			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	19.89637	80.28000	19.86427			0.00	0	0.00
CLNF02	On 20/10/2015	Spot Bond	80.11138	19.94744	80.11138	19.91531			0.00	0	0.00
CLNF03	On 10/10/2016	Spot Bond	101.51920	10.74580	101.51920	10.71883			0.00	0	0.00
CLNF04	On 10/10/2016	Spot Bond	101.51920	10.74580	101.51920	10.71883			0.00	0	0.00
CLNF05	On 20/09/2016	Spot Bond	100.07895	11.81769	100.07895	11.78841			0.00	0	0.00
CLNF06	On 20/12/2016	Spot Bond	100.07296	11.23128	100.07296	11.20345			0.00	0	0.00



Contract Details	Strike	Call / Put	MTM Yield	MarkPrice	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
CLNF07	On 20/06/2017	Spot Bond	100.07419	10.06933	100.07419	10.04437			0.00	0	0.00
CLNF08	On 10/07/2013	Spot Bond	101.51807	79.47281	101.51807	79.24175			0.00	0	0.00
CLNF09	On 20/06/2017	Spot Bond	100.07839	10.17499	100.07839	10.14977			0.00	0	0.00
CLNF10	On 24/07/2017	Spot Bond	101.17107	8.57843	101.17107	8.55743			0.00	0	0.00
COJ02	On 15/09/2016	Spot Bond	112.14249	18.10506	112.14249	18.06058			0.00	0	0.00
COJ03	On 26/04/2013	Spot Bond	102.77374	86.93504	102.77374	86.74148			0.00	0	0.00
COJ04	On 05/06/2018	Spot Bond	104.83082	10.60986	104.83082	10.58532			0.00	0	32,510,000.00
COJ05	On 05/06/2023	Spot Bond	123.34967	11.26515	123.34967	11.23545			0.00	0	341,747,000.00
COJ06	On 09/12/2015	Spot Bond	109.68398	18.27263	109.68398	18.22878			0.00	0	100,000.00
COJ07	On 23/03/2021	Spot Bond	116.79754	12.63392	116.79754	12.60185			0.00	0	0.00
COJ10C	On 18/01/2013	Spot Bond	100.00000	52.93132	100.00000	52.93130			0.00	0	0.00
COJ12C	On 17/02/2013	Spot Bond	5.86800	105.44381	5.86800	105.42692			0.00	0	0.00
CPL002	On 29/11/2014	Spot Bond	100.46415	29.88009	100.46415	29.80661			0.00	0	0.00
CPL003	On 28/02/2017	Spot Bond	100.49279	10.20572	100.49279	10.18089			0.00	0	0.00
CPL005	On 01/03/2015	Spot Bond	100.39083	21.83077	100.39083	21.77651			0.00	0	0.00
CPL007	On 01/08/2015	Spot Bond	100.94063	15.92183	100.94063	17.46258			0.00	0	0.00
CPL010	On 25/02/2013	Spot Bond	100.39538	91.67849	100.39538	91.44789			0.00	0	0.00
CPL011	On 08/03/2013	Spot Bond	100.24848	89.21820	100.24848	89.00012			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM Yield	MarkPrice	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
DENG28	On 12/02/2013	Spot Bond	100.00000	94.80519	100.00000	94.55959			0.00	0	0.00
DENG31	On 02/04/2013	Spot Bond	100.00000	88.79845	100.00000	88.59431			0.00	0	0.00
DENG41	On 28/01/2013	Spot Bond	101.25137	98.63197	101.25137	98.36284			0.00	0	0.00
DENG42	On 03/04/2013	Spot Bond	101.22658	88.25983	101.22658	88.05534			0.00	0	0.00
DRD03	On 02/07/2014	Spot Bond	102.15380	40.46180	102.15380	40.35968			0.00	0	0.00
DRD04	On 03/07/2015	Spot Bond	102.26580	22.62232	102.26580	22.56516			0.00	0	0.00
DRD05	On 03/10/2013	Spot Bond	102.03232	57.84555	102.03232	57.69971			0.00	0	0.00
DV13	On 25/08/2013	Spot Bond	105.76710	68.32438	105.76710	68.16693			0.00	0	0.00
DV21	On 15/06/2016	Spot Bond	127.91650	16.11818	127.91650	16.07445			0.00	0	14,300,000.00
DV22	On 07/02/2020	Spot Bond	116.63462	12.49813	116.63462	12.46696		758,125,030,000.00		6,500,000	65,719,000.00
DV23	On 27/02/2023	Spot Bond	119.62218	12.22694	119.62218	12.19582		909,128,568,000.00		7,600,000	106,369,000.00
E170	On 01/08/2020	Spot Bond	146.45461	15.56774	146.45461	15.52133			0.00	0	23,000,000.00
EDC01	On 04/04/2016	Spot Bond	104.01633	16.11025	104.01633	16.06892			0.00	0	0.00
EFC01	On 31/08/2014	Spot Bond	100.57434	23.80044	100.57434	23.74120			0.00	0	0.00
EFC02	On 31/08/2015	Spot Bond	100.62205	9.69438	100.62205	9.67024		603,732,300,000.00		6,000,000	3,000,000.00
EFC03	On 31/08/2016	Spot Bond	100.65378	3.94752	100.65378	3.93768			0.00	0	0.00
EFC04	On 31/08/2017	Spot Bond	100.68546	1.60660	100.68546	1.60260			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM Yield	MarkPrice	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
EL15	On 29/06/2015	Spot Bond	128.03785	11.31330	128.03785	11.28259			0.00	0	20,000,000.00
EL28	On 02/05/2028	Spot Bond	1.55500	119.01692	1.55500	118.98742			0.00	0	40,500,000.00
EL29	On 19/11/2029	Spot Bond	104.49020	2.14516	104.49020	2.13974			0.00	0	0.00
EMM01	On 28/07/2020	Spot Bond	117.22671	14.19901	117.22671	14.16346			0.00	0	0.00
EMM02	On 11/03/2021	Spot Bond	117.96601	12.85706	117.96601	12.82417			0.00	0	0.00
EMM03	On 04/05/2024	Spot Bond	108.44717	11.22816	108.44717	11.20132			0.00	0	0.00
EPF001	On 19/08/2015	Spot Bond	100.61804	16.83141	100.61804	16.79041			0.00	0	0.00
EPFC02	On 07/11/2013	Spot Bond	100.74391	64.90702	100.74391	64.74874			0.00	0	0.00
EPFC03	On 18/02/2013	Spot Bond	100.55022	93.31624	100.55022	93.07697			0.00	0	0.00
EQ183U	On 24/01/2013	Spot Bond	100.00000	99.72678	100.00000	99.45504			0.00	0	0.00
EQ184U	On 13/02/2013	Spot Bond	100.00000	99.67053	100.00000	99.41299			0.00	0	0.00
EQ185U	On 11/06/2014	Spot Bond	100.00000	36.45452	100.00000	36.36425			0.00	0	0.00
EQ186U	On 12/03/2013	Spot Bond	100.00000	93.21640	100.00000	92.99124			0.00	0	0.00
EQ187U	On 21/02/2014	Spot Bond	100.00000	37.07859	100.00000	36.95152			0.00	0	0.00
EQS01	On 18/11/2014	Spot Bond	124.62183	26.62972	124.62183	26.55312			0.00	0	0.00
EQS02	On 01/07/2015	Spot Bond	105.65441	23.96058	105.65441	23.90449			0.00	0	0.00
EQS04	On 22/09/2015	Spot Bond	106.40064	17.69717	106.40064	17.65085			0.00	0	0.00
EQS05	On 25/04/2017	Spot Bond	101.27791	10.12179	101.27791	10.09699			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
ERS3A8	On 17/11/2014	Spot Bond	100.72291	31.46778	100.72291	31.39105				0.00	0	0.00
ERS3B2	On 17/08/2014	Spot Bond	100.66122	30.88635	100.66122	30.81109				0.00	0	0.00
ERS3B3	On 17/11/2025	Spot Bond	100.64003	0.00126	100.64003	0.00125				0.00	0	0.00
ERS3C2	On 17/08/2014	Spot Bond	100.73714	31.60190	100.73714	31.52484				0.00	0	0.00
ERS3C3	On 17/11/2025	Spot Bond	100.71039	0.00125	100.71039	0.00125				0.00	0	0.00
ERSA10	On 17/08/2013	Spot Bond	100.58516	62.76890	100.58516	62.57192			603,510,960,000.00	6,000,000	2,000,000.00	
ERSA11	On 17/08/2014	Spot Bond	100.60896	30.39414	100.60896	30.32011				0.00	0	0.00
ERSA12	On 17/08/2015	Spot Bond	100.62801	17.01834	100.62801	16.97687				0.00	0	0.00
ERSA13	On 17/08/2013	Spot Bond	100.58802	62.78210	100.58802	62.58509				0.00	0	0.00
ERSA14	On 17/11/2025	Spot Bond	100.58833	0.00126	100.58833	0.00126				0.00	0	0.00
ERSA15	On 17/11/2025	Spot Bond	100.61654	0.00126	100.61654	0.00126				0.00	0	0.00
ES15	On 30/08/2015	Spot Bond	107.62781	20.07020	107.62781	20.02277				0.00	0	6,000,000.00
ES18	On 20/04/2018	Spot Bond	115.04070	10.97971	115.04070	10.95233				0.00	0	503,891,000.00
ES23	On 25/01/2023	Spot Bond	123.79417	8.04171	123.79417	8.02068			1,138,906,364,000.00	9,200,000	262,866,000.00	
ES26	On 02/04/2026	Spot Bond	101.89369	9.95010	101.89369	9.92762			404,925,524,060.00	3,974,000	157,608,000.00	
ES33	On 15/09/2033	Spot Bond	8.60000	92.13614	8.56000	92.46796			89,440,000,000.00	10,400,000	582,326,000.00	
FIFB01	On 24/08/2015	Spot Bond	100.52379	16.96688	100.52379	16.92559				0.00	0	0.00

Contract Details	Strike	Call / Put	MTM Yield	MarkPrice	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
FIFC03	On 09/10/2013	Spot Bond	101.23849	55.63330	101.23849	55.49401			0.00	0	0.00
FIFC04	On 14/03/2013	Spot Bond	100.14918	87.93600	100.14918	87.72434			0.00	0	0.00
FR002U	On 02/08/2023	Spot Bond	100.00000	12.48242	100.00000	12.45219			0.00	0	0.00
FR003U	On 02/08/2023	Spot Bond	100.00000	12.14694	100.00000	12.11751			0.00	0	0.00
FR2A3C	On 15/08/2013	Spot Bond	100.72700	63.45453	100.72700	63.25517			0.00	0	0.00
FR2B3C	On 15/08/2013	Spot Bond	100.75346	63.56459	100.75346	63.36483			0.00	0	0.00
FR2C3C	On 15/08/2013	Spot Bond	100.83807	63.91668	100.83807	63.71568			0.00	0	0.00
FR2D3D	On 15/08/2013	Spot Bond	100.88562	64.11467	100.88562	63.91296			0.00	0	0.00
FRB03	On 15/09/2014	Spot Bond	106.83968	33.93380	106.83968	33.85365			0.00	0	15,100,000.00
FRB05	On 21/12/2018	Spot Bond	102.29365	9.65081	102.29365	9.62893			0.00	0	0.00
FRB08	On 10/06/2016	Spot Bond	100.22508	12.22572	100.22508	12.19539			0.00	0	0.00
FRB09	On 10/06/2017	Spot Bond	100.22502	8.83115	100.22502	8.80924			0.00	0	0.00
FRB10	On 25/01/2017	Spot Bond	101.16350	9.46943	101.16350	9.44625			0.00	0	0.00
FRB11	On 11/12/2022	Spot Bond	101.09860	0.01699	101.09860	0.01694			0.00	0	0.00
FRBC21	On 21/12/2018	Spot Bond	109.77327	12.34000	109.77327	12.31037			0.00	0	20,000.00
FRBC22	On 21/12/2018	Spot Bond	98.22086	9.60274	98.22086	9.57934			0.00	0	0.00
FRBI01	On 30/06/2014	Spot Bond	100.00000	53.75097	100.00000	53.61970			0.00	0	0.00
FRBI04	On 31/03/2013	Spot Bond	215.70757	76.11270	215.70757	75.79182			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
FRBI07	On 07/07/2013	Spot Bond	105.50847	70.38971	105.50847	70.25220				0.00	0	0.00
FRBI22	On 31/01/2022	Spot Bond	127.58470	2.39822	127.58470	2.39130				0.00	0	0.00
FRBI23	On 07/12/2023	Spot Bond	273.62971	2.51124	273.62971	2.49937				0.00	0	0.00
FRBI28	On 31/03/2028	Spot Bond	149.98730	2.46875	149.98730	2.46117				0.00	0	0.00
FRBI33	On 07/12/2033	Spot Bond	199.45863	2.06801	199.45863	2.06016				0.00	0	0.00
FRBN04	On 15/09/2015	Spot Bond	121.07209	22.95767	121.07209	22.89771				0.00	0	0.00
FRBN06	On 15/09/2015	Spot Bond	100.00000	28.22491	100.00000	28.16175				0.00	0	0.00
FRBN07	On 15/09/2015	Spot Bond	100.00000	28.22491	100.00000	28.16175				0.00	0	0.00
FRBZ01	On 30/11/2020	Spot Bond	52.69690	3.60209	52.69690	3.59792				0.00	0	0.00
FRBZ02	On 28/10/2024	Spot Bond	33.20196	3.43203	33.20196	3.42933				0.00	0	0.00
FRBZ03	On 10/12/2024	Spot Bond	31.98407	3.70059	31.98407	3.69777				0.00	0	0.00
FRC04	On 03/06/2014	Spot Bond	100.55103	40.89230	100.55103	40.80089				0.00	0	0.00
FRC08	On 29/04/2013	Spot Bond	101.09338	100.25749	101.09338	99.72706				0.00	0	0.00
FRC101	On 24/02/2017	Spot Bond	100.83125	14.71609	100.83125	14.68018				0.00	0	0.00
FRC103	On 20/03/2014	Spot Bond	100.12935	44.58098	100.12935	44.47046			400,517,400,000.00	4,000,000	2,000,000.00	
FRC104	On 20/03/2014	Spot Bond	100.07866	41.16301	100.07866	41.06100			400,314,640,000.00	4,000,000	2,000,000.00	
FRC105	On 24/02/2017	Spot Bond	100.80714	14.36090	100.80714	14.32585				0.00	0	0.00

Contract Details	Strike	Call / Put	MTM Yield	MarkPrice	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
FRC106		On 24/02/2017	Spot Bond	100.80714	14.36090	100.80714	14.32585		0.00	0	0.00
FRC107		On 03/06/2021	Spot Bond	100.52930	10.64072	100.52930	10.61425		0.00	0	0.00
FRC108		On 24/02/2017	Spot Bond	100.79281	14.14993	100.79281	14.11541		0.00	0	0.00
FRC109		On 20/06/2017	Spot Bond	100.08975	11.60789	100.08975	11.57913		0.00	0	0.00
FRC11		On 26/05/2013	Spot Bond	100.50743	87.10529	100.50743	86.70585		0.00	0	0.00
FRC110		On 15/06/2016	Spot Bond	100.15766	15.96627	100.15766	15.92667		0.00	0	0.00
FRC112		On 20/06/2017	Spot Bond	100.07580	10.22851	100.07580	10.20316		0.00	0	0.00
FRC113		On 20/06/2017	Spot Bond	100.08460	11.09862	100.08460	11.07112		0.00	0	0.00
FRC114		On 20/06/2014	Spot Bond	100.10209	42.58043	100.10209	42.47488		0.00	0	0.00
FRC115		On 20/06/2017	Spot Bond	98.00000	9.66799	98.00000	9.64353		0.00	0	0.00
FRC116		On 20/06/2017	Spot Bond	100.00000	9.37440	100.00000	9.35022		0.00	0	0.00
FRC117		On 15/06/2016	Spot Bond	100.15523	15.81086	100.15523	15.77165		0.00	0	0.00
FRC118		On 20/06/2017	Spot Bond	100.08737	11.07694	100.08737	11.04949		0.00	0	0.00
FRC119		On 20/06/2017	Spot Bond	100.10732	13.09260	100.10732	13.06014		0.00	0	0.00
FRC120		On 20/06/2017	Spot Bond	100.11620	13.99412	100.11620	13.95944		0.00	0	0.00
FRC121		On 20/06/2017	Spot Bond	100.08283	10.62067	100.08283	10.59435		0.00	0	0.00
FRC122		On 20/06/2017	Spot Bond	102.36455	11.51807	102.36455	11.48895		0.00	0	0.00
FRC123		On 20/06/2017	Spot Bond	100.12857	15.25605	100.12857	15.21823		0.00	0	0.00

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
FRC124	On 20/06/2017	Spot Bond	100.08579	10.91778	100.08579	10.89073				0.00	0	0.00
FRC125	On 20/09/2017	Spot Bond	100.00000	7.20698	100.00000	7.18839				0.00	0	0.00
FRC126	On 20/09/2017	Spot Bond	100.10168	11.72352	100.10168	11.69447				0.00	0	0.00
FRC127	On 20/09/2017	Spot Bond	100.12161	13.76649	100.12161	13.73237				0.00	0	0.00
FRC128	On 20/09/2017	Spot Bond	100.09179	10.71784	100.09179	10.69128				0.00	0	0.00
FRC129	On 20/09/2017	Spot Bond	100.09811	11.35979	100.09811	11.33164				0.00	0	0.00
FRC130	On 20/09/2017	Spot Bond	100.11547	13.13549	100.11547	13.10293				0.00	0	0.00
FRC131	On 20/09/2017	Spot Bond	100.10701	12.26910	100.10701	12.23869				0.00	0	0.00
FRC132	On 20/09/2017	Spot Bond	100.12057	13.65955	100.12057	13.62569				0.00	0	0.00
FRC133	On 20/09/2017	Spot Bond	100.12805	14.42952	100.12805	14.39374				0.00	0	0.00
FRC134	On 20/09/2017	Spot Bond	100.11516	13.10341	100.11516	13.07093				0.00	0	0.00
FRC135	On 20/09/2017	Spot Bond	100.11151	12.72906	100.11151	12.69750				0.00	0	0.00
FRC136	On 20/09/2017	Spot Bond	100.09968	11.52027	100.09968	11.49171				0.00	0	0.00
FRC137	On 20/09/2017	Spot Bond	100.09779	11.32770	100.09779	11.29962				0.00	0	0.00
FRC138	On 20/09/2017	Spot Bond	100.12327	13.93761	100.12327	13.90305				0.00	0	0.00
FRC139	On 20/09/2017	Spot Bond	100.12172	13.77719	100.12172	13.74304				0.00	0	0.00
FRC140	On 20/09/2017	Spot Bond	100.11745	13.33870	100.11745	13.30564				0.00	0	0.00



Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
FRC141	On 20/09/2017	Spot Bond	100.12348	13.95899	100.12348	13.92439				0.00	0	0.00
FRC142	On 20/09/2017	Spot Bond	100.10439	12.00167	100.10439	11.97192				0.00	0	0.00
FRC143	On 20/09/2017	Spot Bond	100.09221	10.76064	100.09221	10.73397				0.00	0	0.00
FRC144	On 20/09/2017	Spot Bond	100.07700	9.21970	100.07700	9.19685				0.00	0	0.00
FRC145	On 20/09/2017	Spot Bond	100.12940	14.56853	100.12940	14.53240				0.00	0	0.00
FRC146	On 20/09/2014	Spot Bond	100.09221	30.16577	100.09221	30.09100				0.00	0	0.00
FRC147	On 20/09/2015	Spot Bond	100.10419	18.98907	100.10419	18.94201				0.00	0	0.00
FRC148	On 24/02/2017	Spot Bond	100.72629	13.36338	100.72629	13.33080				0.00	0	0.00
FRC149	On 20/09/2015	Spot Bond	100.09926	18.52331	100.09926	18.47739				0.00	0	0.00
FRC150	On 20/09/2017	Spot Bond	100.08547	10.07582	100.08547	10.05086				0.00	0	0.00
FRC151	On 20/09/2017	Spot Bond	98.00000	1.34326	98.00000	1.33986				0.00	0	0.00
FRC152	On 20/12/2017	Spot Bond	100.08652	10.18284	100.08652	10.15760				0.00	0	0.00
FRC153	On 20/12/2017	Spot Bond	100.07817	9.33742	100.07817	9.31428				0.00	0	0.00
FRC154	On 20/12/2017	Spot Bond	100.08103	9.62637	100.08103	9.60252				0.00	0	0.00
FRC155	On 20/12/2017	Spot Bond	100.10890	12.46164	100.10890	12.43075				0.00	0	0.00
FRC157	On 30/09/2013	Spot Bond	100.20368	52.53835	100.20368	52.37038				0.00	0	0.00
FRC158	On 11/06/2014	Spot Bond	100.21459	36.38385	100.21459	36.29358				0.00	0	0.00
FRC159	On 30/09/2013	Spot Bond	100.20368	56.66267	100.20368	56.48152				0.00	0	0.00

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
FRC160	On 12/06/2014	Spot Bond	100.19795	36.29905	100.19795	36.20901				0.00	0	0.00
FRC161	On 20/12/2017	Spot Bond	100.07944	1.56327	100.07944	1.55940				0.00	0	0.00
FRC162	On 14/12/2018	Spot Bond	100.38297	0.64068	100.38297	0.63909			602,297,820,000.00	6,000,000	3,000,000.00	
FRC17	On 03/06/2014	Spot Bond	100.57737	41.27651	100.57737	41.18423				0.00	0	0.00
FRC29	On 22/07/2014	Spot Bond	101.33365	37.58701	101.33365	37.49283				0.00	0	0.00
FRC37	On 20/06/2015	Spot Bond	100.08266	22.08937	100.08266	22.03463				0.00	0	0.00
FRC40	On 20/12/2015	Spot Bond	100.08218	17.20591	100.08218	17.16328				0.00	0	0.00
FRC41	On 25/10/2013	Spot Bond	101.28616	66.15318	101.28616	65.99107				0.00	0	0.00
FRC46	On 10/09/2017	Spot Bond	98.45245	10.02779	98.45245	10.00330				0.00	0	0.00
FRC47	On 18/02/2013	Spot Bond	115.36525	92.40624	115.36525	92.13714				0.00	0	0.00
FRC55	On 11/07/2013	Spot Bond	101.29693	79.00680	101.29693	78.77815				0.00	0	0.00
FRC56U	On 06/02/2013	Spot Bond	100.00000	96.30607	100.00000	96.05263				0.00	0	0.00
FRC57	On 20/06/2014	Spot Bond	100.06887	40.50836	100.06887	40.40799				0.00	0	0.00
FRC61	On 28/07/2017	Spot Bond	101.11641	8.69358	101.11641	8.67231				0.00	0	0.00
FRC66	On 31/01/2022	Spot Bond	115.36587	7.89818	115.36587	7.87865				0.00	0	0.00
FRC67	On 20/09/2016	Spot Bond	100.08387	12.29934	100.08387	12.26886				0.00	0	0.00
FRC68	On 20/09/2016	Spot Bond	100.08483	12.39358	100.08483	12.36286				0.00	0	0.00

Contract Details	Strike	Call / Put	MTM Yield	MarkPrice	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
FRC69	On 31/01/2022	Spot Bond	115.54905	6.04950	115.54905	6.03453			0.00	0	0.00
FRC70	On 20/09/2014	Spot Bond	113.64754	28.41283	113.64754	28.35379			0.00	0	0.00
FRC71	On 31/01/2022	Spot Bond	115.36587	5.54687	115.36587	5.53316			0.00	0	0.00
FRC72	On 31/01/2017	Spot Bond	117.71276	6.72668	117.71276	6.70979			0.00	0	0.00
FRC74	On 20/09/2016	Spot Bond	118.00209	9.30395	118.00209	9.28411			0.00	0	0.00
FRC76	On 28/07/2017	Spot Bond	101.27177	9.65169	101.27177	11.67149			0.00	0	0.00
FRC77	On 15/06/2016	Spot Bond	100.00000	19.03137	100.00000	18.98424			0.00	0	0.00
FRC78	On 15/06/2016	Spot Bond	100.20020	18.69018	100.20020	18.64382			0.00	0	0.00
FRC79	On 15/06/2016	Spot Bond	100.17418	17.02289	100.17418	16.98067			0.00	0	0.00
FRC80	On 15/06/2016	Spot Bond	4.73000	107.64166	4.73000	107.60577			0.00	0	0.00
FRC82	On 15/06/2016	Spot Bond	100.17741	17.23004	100.17741	17.18731			0.00	0	0.00
FRC83	On 20/12/2016	Spot Bond	100.07144	11.08468	100.07144	11.05721			0.00	0	0.00
FRC84	On 20/12/2016	Spot Bond	100.08326	12.23651	100.08326	12.20619			0.00	0	0.00
FRC85	On 20/12/2014	Spot Bond	100.11237	32.04064	100.11237	31.96122			0.00	0	0.00
FRC86	On 20/12/2016	Spot Bond	100.09907	13.78594	100.09907	13.75177			0.00	0	0.00
FRC87	On 20/12/2016	Spot Bond	100.09502	13.38815	100.09502	13.35496			0.00	0	0.00
FRC90	On 20/03/2013	Spot Bond	100.06298	91.74083	100.06298	91.52331			0.00	0	0.00
FRC91	On 20/03/2013	Spot Bond	100.06521	91.74922	100.06521	91.53169		400,260,840,000.00	4,000,000	2,000,000.00	

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
FRC92	On 20/03/2013	Spot Bond	100.06023	91.78451	100.06023	91.56689				0.00	0	0.00
FRC93	On 20/03/2013	Spot Bond	100.06131	91.87108	100.06131	91.65326				0.00	0	0.00
FRC94	On 20/03/2017	Spot Bond	100.08049	10.68479	100.08049	10.65832				0.00	0	0.00
FRC95	On 15/06/2016	Spot Bond	100.16123	16.19418	100.16123	16.15403				0.00	0	0.00
FRC96	On 20/03/2017	Spot Bond	100.08038	10.67418	100.08038	10.64773				0.00	0	0.00
FRC97	On 20/03/2015	Spot Bond	97.80179	23.88636	97.80179	23.82838				0.00	0	0.00
FRC98	On 15/06/2016	Spot Bond	100.16949	16.72251	100.16949	16.68103			601,016,940,000.00	6,000,000	3,000,000.00	
FRC99	On 24/02/2017	Spot Bond	100.83728	14.80487	100.83728	14.76873				0.00	0	0.00
FRE2A1	On 02/08/2013	Spot Bond	99.94942	65.71963	99.94942	65.51454				0.00	0	0.00
FRE2A2	On 02/08/2013	Spot Bond	101.49845	67.49114	101.49845	67.27768				0.00	0	10,000.00
FRE2B1	On 02/08/2013	Spot Bond	99.46188	65.91053	99.46188	65.70572				0.00	0	0.00
FRE2B2	On 02/08/2013	Spot Bond	103.49133	67.03748	103.49133	66.82187				0.00	0	0.00
FRE2C	On 02/08/2013	Spot Bond	97.69123	66.53368	97.69123	66.33013				0.00	0	0.00
FRE2D	On 02/08/2013	Spot Bond	100.87998	65.74672	100.87998	65.53989				0.00	0	0.00
FRE2E	On 02/08/2013	Spot Bond	101.02852	66.22093	101.02852	66.01235				0.00	0	0.00
FRE2F	On 02/08/2013	Spot Bond	101.21079	66.80311	101.21079	66.59235				0.00	0	0.00
FRE2G	On 02/08/2013	Spot Bond	101.32512	67.16841	101.32512	66.95630				0.00	0	0.00

Contract Details	Strike	Call / Put	MTM Yield	MarkPrice	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
FRI15	On 14/03/2015	Spot Bond	144.28965	17.18731	144.28965	17.13230			0.00	0	0.00
FRJ13	On 01/09/2013	Spot Bond	100.90946	60.30965	100.90946	60.11567		151,364,190,000.00		1,500,000	500,000.00
FRJ14	On 20/07/2014	Spot Bond	103.60434	36.69483	103.60434	36.60104			0.00	0	0.00
FRJ15	On 04/04/2015	Spot Bond	101.69223	19.14764	101.69223	19.09952			0.00	0	0.00
FRJ16	On 21/01/2016	Spot Bond	103.43851	14.11061	103.43851	14.07459			0.00	0	0.00
FRJ17	On 04/04/2017	Spot Bond	102.25429	8.71822	102.25429	8.69621			0.00	0	0.00
FRJ18	On 21/02/2018	Spot Bond	101.76484	8.47704	101.76484	8.45619			0.00	0	0.00
FRJ19	On 04/04/2019	Spot Bond	100.00000	13.46057	100.00000	13.43503			0.00	0	0.00
FRS36	On 07/12/2023	Spot Bond	261.70847	2.60840	261.70847	2.59644			0.00	0	0.00
FRS37	On 07/12/2023	Spot Bond	273.38978	2.51311	273.38978	2.50124			0.00	0	0.00
FRS43	On 07/12/2023	Spot Bond	256.75899	2.65129	256.75899	2.63929			0.00	0	0.00
FRS46	On 31/01/2022	Spot Bond	123.65104	3.54100	123.65104	3.53174			0.00	0	0.00
FRS49	On 27/10/2020	Spot Bond	101.04016	8.42461	101.04016	8.40401			0.00	0	0.00
FRS51	On 31/01/2022	Spot Bond	123.78317	3.90101	123.78317	3.89000			0.00	0	0.00
FRS56	On 19/07/2016	Spot Bond	101.29456	12.12493	101.29456	12.09456			0.00	0	0.00
FRS59	On 07/10/2016	Spot Bond	101.45459	10.36684	101.45459	10.34084			0.00	0	0.00
FRS61	On 02/08/2013	Spot Bond	101.10626	66.46920	101.10626	66.25969			0.00	0	0.00
FRS62	On 04/11/2026	Spot Bond	100.92257	8.28467	100.92257	8.26443			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM Yield	MarkPrice	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
FRS63	On 22/12/2013	Spot Bond	100.00005	58.98047	100.00005	58.83441			0.00	0	0.00
FRS64	On 26/01/2042	Spot Bond	98.38735	2.13103	98.38735	2.12597			0.00	0	0.00
FRS65	On 30/03/2013	Spot Bond	101.21006	88.86231	101.21006	88.65452			0.00	0	0.00
FRS66	On 22/03/2013	Spot Bond	100.00000	91.50023	100.00000	91.28444			0.00	0	0.00
FRS67	On 25/05/2013	Spot Bond	100.42877	87.07824	100.42877	86.67736			0.00	0	0.00
FRS68	On 09/11/2024	Spot Bond	100.00000	0.90775	100.00000	0.90555			0.00	0	0.00
FRS69	On 31/05/2017	Spot Bond	104.97509	12.85516	104.97509	12.82191			0.00	0	0.00
FRS70	On 04/06/2013	Spot Bond	100.28475	83.87135	100.28475	83.49096			0.00	0	0.00
FRS71	On 08/06/2013	Spot Bond	100.19981	82.38396	100.19981	82.01722			0.00	0	0.00
FRS72	On 09/11/2024	Spot Bond	100.80772	7.94400	100.80772	7.92461			0.00	0	0.00
FRS73	On 12/06/2017	Spot Bond	101.07593	17.00721	101.07593	16.96469			0.00	0	0.00
FRS74	On 14/06/2017	Spot Bond	100.44759	8.85392	100.44759	8.83192			0.00	0	0.00
FRS75	On 13/06/2014	Spot Bond	100.17395	40.52673	100.17395	40.42621			0.00	0	0.00
FRS76	On 18/06/2017	Spot Bond	100.76967	15.38229	100.76967	15.34395			0.00	0	0.00
FRS77	On 19/07/2014	Spot Bond	100.98200	36.47369	100.98200	36.38258			0.00	0	0.00
FRS78	On 08/08/2013	Spot Bond	100.85889	64.18546	100.85889	63.98358			0.00	0	0.00
FRS79	On 10/07/2017	Spot Bond	102.64440	12.40676	102.64440	12.37531			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM Yield	MarkPrice	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
FRS80	On 24/10/2013	Spot Bond	100.85054	63.62712	100.85054	63.47181			0.00	0	0.00
FRS81	On 30/10/2042	Spot Bond	108.09035	2.58801	108.09035	2.58135			0.00	0	0.00
FRS82	On 21/11/2017	Spot Bond	101.11747	1.61181	101.11747	1.60787			0.00	0	0.00
FRS83	On 13/12/2013	Spot Bond	100.16642	56.63046	100.16642	56.49002			0.00	0	0.00
FRX14	On 01/09/2014	Spot Bond	107.16699	34.43869	107.16699	34.35716		428,667,960,000.00		4,000,000	1,400,000.00
FRX15	On 14/03/2015	Spot Bond	108.33117	25.48794	108.33117	25.42706			0.00	0	1,000,000.00
FRX16	On 15/09/2016	Spot Bond	107.16932	14.22708	107.16932	14.19339			0.00	0	0.00
FRX17	On 15/09/2017	Spot Bond	109.08100	12.27463	109.08100	12.24514			0.00	0	0.00
FRX18	On 14/04/2018	Spot Bond	117.62764	12.26511	117.62764	12.23398			0.00	0	0.00
FRX19	On 15/11/2019	Spot Bond	108.91524	9.99898	108.91524	9.97499			0.00	0	2,400,000.00
FRX24	On 10/12/2024	Spot Bond	118.59653	10.14574	118.59653	10.11982			0.00	0	0.00
FRX31	On 21/02/2031	Spot Bond	109.40010	12.54098	109.40010	12.51128			0.00	0	0.00
FRX45	On 14/04/2045	Spot Bond	86.57971	11.28145	86.57971	11.25917			0.00	0	0.00
FTG1	On 05/09/2016	Spot Bond	100.55204	15.43572	100.55204	15.39730		402,208,160,000.00		4,000,000	2,000,000.00
GBL01	On 15/10/2015	Spot Bond	101.32185	14.86396	101.32185	14.82671			0.00	0	0.00
GFC03	On 10/04/2015	Spot Bond	101.40666	19.58127	101.40666	19.53218			0.00	0	0.00
GFC04	On 11/04/2017	Spot Bond	107.64302	13.68896	107.64302	13.65660			0.00	0	0.00
GFC2	On 27/02/2013	Spot Bond	100.00000	99.64500	100.00000	99.39651			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
GOVEX1	On 09/05/2047	Spot Bond	100.00000	0.00000	100.00000	100.00000	0.00000			0.00	0	10.00
GPT11	On 29/01/2013	Spot Bond	100.00000	98.38274	100.00000	100.00000	98.11828			0.00	0	0.00
GPT12	On 28/02/2013	Spot Bond	100.00000	96.37638	100.00000	100.00000	96.13664			0.00	0	0.00
GPT20	On 30/01/2013	Spot Bond	100.79486	98.10361	100.79486	100.79486	97.83855			0.00	0	0.00
GPT21	On 28/02/2013	Spot Bond	100.37860	90.99152	100.37860	100.37860	90.76439			0.00	0	0.00
GRA292	On 15/02/2013	Spot Bond	100.00000	94.07216	100.00000	100.00000	93.83033			0.00	0	0.00
GRA300	On 15/02/2013	Spot Bond	99.24126	94.11449	99.24126	99.24126	93.87428			0.00	0	0.00
GRA301	On 20/03/2013	Spot Bond	98.75737	86.84188	98.75737	98.75737	86.63831			0.00	0	0.00
GRB85	On 25/01/2013	Spot Bond	100.00000	99.45504	100.00000	100.00000	99.18478			0.00	0	0.00
GRB89	On 25/01/2013	Spot Bond	99.54346	99.45752	99.54346	99.54346	99.18847			0.00	0	0.00
GRB90	On 26/04/2013	Spot Bond	100.00000	99.99986	100.00000	100.00000	99.99980			0.00	0	0.00
GRD164	On 18/01/2013	Spot Bond	100.00000	50.00006	100.00000	100.00000	50.00005			0.00	0	0.00
GRD166	On 15/02/2013	Spot Bond	100.00000	94.07216	100.00000	100.00000	93.83033			0.00	0	0.00
GRD181	On 31/01/2013	Spot Bond	99.45694	97.86663	99.45694	99.45694	97.60634			0.00	0	0.00
GRD182	On 04/02/2013	Spot Bond	99.40089	96.83544	99.40089	99.40089	96.58075			0.00	0	0.00
GRD183	On 12/04/2013	Spot Bond	100.00000	82.20721	100.00000	100.00000	82.02247			0.00	0	0.00
GRD184	On 17/04/2013	Spot Bond	100.00000	81.29176	100.00000	100.00000	81.11111			0.00	0	0.00



Contract Details	Strike	Call / Put	MTM Yield	MarkPrice	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
GRD185	On 02/05/2013	Spot Bond	100.00000	99.99946	100.00000	99.99939			0.00	0	0.00
GRD186	On 08/05/2013	Spot Bond	100.00000	99.99918	100.00000	99.99912			0.00	0	0.00
GRDB1	On 10/01/2018	Spot Bond	101.20169	7.30618	101.20169	7.28790			0.00	0	0.00
GRDC1	On 10/01/2018	Spot Bond	101.57032	9.07319	101.57032	9.05041			0.00	0	0.00
GRH1A1	On 25/10/2017	Spot Bond	100.58455	1.75218	100.58455	1.74632			0.00	0	0.00
GRH1A2	On 25/10/2017	Spot Bond	100.59878	1.75128	100.59878	1.74542			0.00	0	0.00
GRH1A3	On 25/10/2017	Spot Bond	100.62628	1.74955	100.62628	1.74370			0.00	0	0.00
GRH1A4	On 25/10/2017	Spot Bond	100.00000	2.05112	100.00000	2.04583			0.00	0	0.00
GRH1B	On 25/10/2017	Spot Bond	100.66039	1.74740	100.66039	1.74155			0.00	0	0.00
GRH1C	On 25/10/2017	Spot Bond	100.70773	1.74442	100.70773	1.73858			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	29.33946	100.25900	29.26664			0.00	0	0.00
GRT02	On 13/05/2016	Spot Bond	101.08226	13.50818	101.08226	13.47514			0.00	0	7,000,000.00
GRT03	On 15/10/2015	Spot Bond	101.25499	14.55643	101.25499	14.51998			0.00	0	2,000,000.00
GRT04	On 15/09/2016	Spot Bond	100.11004	10.89786	100.11004	10.87085			0.00	0	0.00
GRT05	On 25/01/2015	Spot Bond	101.64234	21.52471	101.64234	21.47180			0.00	0	0.00
GRT06	On 11/12/2017	Spot Bond	100.23736	8.83877	100.23736	8.81683			0.00	0	0.00
GSIZ16	On 23/09/2016	Spot Bond	99.99999	11.22305	99.99999	11.19525			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM Yield	MarkPrice	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
HILB01	On 18/07/2015	Spot Bond	101.18024	18.88734	101.18024	18.83487			0.00	0	0.00
HILB02	On 13/09/2017	Spot Bond	100.20054	8.74492	100.20054	8.72323			0.00	0	0.00
HILC03	On 17/04/2013	Spot Bond	100.00000	81.29176	100.00000	81.11111			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 19/02/2013	Spot Bond	101.50868	52.39233	101.50868	52.39233			0.00	0	0.00
HMS1B3	On 19/02/2013	Spot Bond	101.50868	52.39233	101.50868	52.39233			0.00	0	0.00
HMS1B5	On 19/07/2013	Spot Bond	100.00000	50.00005	100.00000	50.00004			0.00	0	0.00
HMS1B6	On 19/07/2013	Spot Bond	100.00000	74.27278	100.00000	74.13600			0.00	0	0.00
HMS1B7	On 19/07/2013	Spot Bond	101.18125	77.27178	101.18125	77.05340			0.00	0	0.00
HMS1B8	On 19/07/2015	Spot Bond	101.21718	19.09340	101.21718	19.04560			0.00	0	0.00
HMS1B9	On 19/07/2015	Spot Bond	107.10005	19.21959	107.10005	19.16900			0.00	0	0.00
HMS1C2	On 19/02/2013	Spot Bond	101.59173	52.48981	101.59173	52.48979			0.00	0	0.00
HMS1C3	On 19/07/2013	Spot Bond	101.22625	77.32642	101.22625	77.10781			0.00	0	0.00
HMS1C4	On 19/07/2015	Spot Bond	101.28016	19.37915	101.28016	19.33062			0.00	0	0.00
HMS1C5	On 19/07/2015	Spot Bond	117.06290	17.11179	117.06290	17.06304			0.00	0	0.00
HMS1D2	On 19/02/2013	Spot Bond	101.69896	52.61559	101.69896	52.61558			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM Yield	MarkPrice	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
HMS1D3	On 19/07/2013	Spot Bond	101.30724	77.42474	101.30724	77.20572			0.00	0	0.00
HMS1D4	On 19/07/2015	Spot Bond	101.36111	19.74621	101.36111	19.69672			0.00	0	0.00
HMS1D5	On 19/07/2015	Spot Bond	114.94363	17.94223	114.94363	17.89194			0.00	0	0.00
HMS1E2	On 19/02/2013	Spot Bond	102.07916	53.06094	102.07916	53.06093			0.00	0	0.00
HMS1E3	On 19/07/2013	Spot Bond	101.41519	77.55578	101.41519	77.33623			0.00	0	0.00
HMS1E4	On 19/07/2015	Spot Bond	101.46001	20.19427	101.46001	20.14362			0.00	0	0.00
HMS1F2	On 19/02/2013	Spot Bond	102.24978	53.68367	102.24978	53.68366			0.00	0	0.00
HMS1G2	On 19/02/2013	Spot Bond	102.77072	54.53209	102.77072	54.53208			0.00	0	0.00
HWAY20	On 31/07/2020	Spot Bond	120.49879	12.77953	120.49879	12.74682			0.00	0	32,686,000.00
HWAY23	On 07/12/2023	Spot Bond	278.97229	2.47029	278.97229	2.45846			0.00	0	96,000,000.00
HWAY24	On 07/12/2024	Spot Bond	279.46415	2.46660	279.46415	2.45477			0.00	0	0.00
HWAY34	On 31/07/2034	Spot Bond	109.78196	12.80486	109.78196	12.77445			0.00	0	29,400,000.00
HWAY35	On 31/07/2035	Spot Bond	110.08516	12.78154	110.08516	12.75112			0.00	0	0.00
I2025	On 31/01/2025	Spot Bond	1.06000	113.44196	1.06000	113.41544			360,400,000,000.00	340,000,000	373,300,000.00
I2038	On 31/01/2038	Spot Bond	1.72000	113.59658	1.70000	114.01084			189,200,000,000.00	110,000,000	132,500,000.00
I2050	On 31/12/2050	Spot Bond	1.87000	120.18639	1.89000	119.54336			336,600,000,000.00	180,000,000	94,875,000.00
IBC01	On 16/03/2015	Spot Bond	94.50000	24.04361	94.50000	23.99983			0.00	0	0.00
IBL11	On 12/03/2015	Spot Bond	111.10415	26.66518	111.10415	26.60017			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM Yield	MarkPrice	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
IBL12	On 12/03/2013	Spot Bond	100.38955	94.19011	100.38955	93.96181			0.00	0	0.00
IBL13	On 12/03/2015	Spot Bond	101.98179	21.11450	101.98179	21.06129			0.00	0	0.00
IBL14	On 28/06/2015	Spot Bond	100.56090	20.49589	100.56090	20.44488			0.00	0	0.00
IBL15	On 28/06/2013	Spot Bond	99.93156	76.21085	99.93156	75.89995		399,726,240,000.00	4,000,000	2,000,000.00	
IBL18	On 10/12/2013	Spot Bond	100.23834	60.39185	100.23834	60.24199			0.00	0	0.00
IBL19	On 15/03/2014	Spot Bond	100.38793	40.68054	100.38793	40.57946			0.00	0	0.00
IBL20	On 15/03/2014	Spot Bond	104.99431	46.28252	104.99431	46.17475			0.00	0	0.00
IBL21	On 15/03/2016	Spot Bond	110.23108	17.62174	110.23108	17.57906			0.00	0	0.00
IBL22	On 15/03/2018	Spot Bond	114.54738	12.94103	114.54738	12.90869			0.00	0	0.00
IBL23	On 21/04/2014	Spot Bond	103.99743	42.57364	103.99743	42.47581			0.00	0	0.00
IBL24	On 21/04/2014	Spot Bond	101.06758	36.73280	101.06758	36.64097			0.00	0	0.00
IBL25	On 18/08/2014	Spot Bond	100.58995	30.14151	100.58995	30.06811			0.00	0	0.00
IBL26	On 18/08/2014	Spot Bond	111.22906	29.03780	111.22906	28.96216			0.00	0	0.00
IBL28	On 18/08/2016	Spot Bond	108.02289	15.31983	108.02289	15.28391			0.00	0	0.00
IBL32	On 03/11/2014	Spot Bond	100.81617	31.09249	100.81617	31.01662			0.00	0	0.00
IBL33	On 03/11/2016	Spot Bond	100.86946	11.73496	100.86946	11.70631			0.00	0	0.00
IBL34	On 31/01/2017	Spot Bond	123.12082	5.27987	123.12082	5.26613			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
IBL36		On 31/01/2022	Spot Bond		127.68743	2.12119	127.68743	2.11550		0.00	0	0.00
IBL37		On 02/04/2015	Spot Bond		99.85267	19.89905	99.85267	19.84984		0.00	0	0.00
IBL38		On 02/04/2017	Spot Bond		99.84531	9.15792	99.84531	9.13528		0.00	0	0.00
IBL39		On 02/04/2018	Spot Bond		108.72274	11.57119	108.72274	11.54361		0.00	0	0.00
IBL40		On 15/06/2015	Spot Bond		100.33316	20.71960	100.33316	20.66814		0.00	0	0.00
IBL42		On 15/06/2017	Spot Bond		100.11008	9.59811	100.11008	9.57432		0.00	0	0.00
IBL43		On 15/11/2015	Spot Bond		100.65809	10.01883	100.65809	9.99442		0.00	0	0.00
IBL45		On 21/12/2018	Spot Bond		102.66026	9.08973	102.66026	9.06906		0.00	0	0.00
IBL46		On 15/01/2020	Spot Bond		99.50921	7.74777	99.50921	7.73051		0.00	0	100,000.00
IC02		On 09/05/2013	Spot Bond		100.00000	84.46922	100.00000	84.29026		0.00	0	0.00
IDC01U		On 08/11/2026	Spot Bond		100.00000	0.00139	100.00000	0.00139		0.00	0	0.00
IDCP01		On 19/04/2015	Spot Bond		100.89947	21.44146	100.89947	21.39339		0.00	0	0.00
IDCP02		On 19/04/2015	Spot Bond		100.89947	21.44146	100.89947	21.39339		0.00	0	0.00
IDCP03		On 31/01/2017	Spot Bond		101.97863	8.27387	101.97863	8.25536		0.00	0	0.00
IDCP04		On 19/10/2017	Spot Bond		100.89947	8.13100	100.89947	8.11277		0.00	0	0.00
IDW001		On 30/06/2016	Spot Bond		100.90751	14.58210	100.90751	14.54569		0.00	0	0.00
IDW002		On 30/06/2016	Spot Bond		100.84756	14.36644	100.84756	14.33060		0.00	0	0.00
IDW003		On 30/06/2016	Spot Bond		99.83295	14.58585	99.83295	14.54979		0.00	0	0.00

Contract Details	Strike	Call / Put	MTM Yield	MarkPrice	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
IFM01	On 31/03/2016	Spot Bond	114.58662	19.50268	114.58662	19.45420			0.00	0	0.00
IHL01	On 29/12/2014	Spot Bond	99.86601	28.51653	99.86601	28.44600			0.00	0	0.00
IHL02	On 29/12/2014	Spot Bond	99.86601	28.51653	99.86601	28.44600			0.00	0	0.00
IHL03	On 17/05/2017	Spot Bond	100.72296	11.24999	100.72296	11.22256			0.00	0	0.00
IKH1D	On 09/12/2028	Spot Bond	100.00000	8.05552	100.00000	8.03557			0.00	0	0.00
IN01E	On 23/07/2013	Spot Bond	101.81841	77.35459	101.81841	66.62732			0.00	0	0.00
IN02E	On 06/08/2013	Spot Bond	101.39919	64.53390	101.39919	64.32998			0.00	0	0.00
IN03E	On 13/08/2013	Spot Bond	101.19088	63.17576	101.19088	62.97648			0.00	0	0.00
IN04	On 15/03/2015	Spot Bond	103.56174	26.90951	103.56174	26.84755			0.00	0	0.00
IN04E	On 27/08/2013	Spot Bond	100.41740	60.68191	100.41740	60.49177			0.00	0	0.00
IN05E	On 14/11/2013	Spot Bond	100.58388	63.69847	100.58388	63.54166			0.00	0	0.00
IN07	On 16/05/2013	Spot Bond	101.41671	82.95439	101.41671	82.77934			0.00	0	0.00
IN09	On 01/02/2016	Spot Bond	101.24311	16.35374	101.24311	16.31368			0.00	0	0.00
IN177U	On 24/01/2013	Spot Bond	100.00000	99.72678	100.00000	99.45504			0.00	0	0.00
IN178U	On 24/01/2013	Spot Bond	100.00000	99.72678	100.00000	99.45504			0.00	0	0.00
IN181U	On 31/01/2013	Spot Bond	100.00000	97.85523	100.00000	97.59358			0.00	0	0.00
IND204	On 24/01/2013	Spot Bond	100.00000	99.72678	100.00000	99.45504			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM Yield	MarkPrice	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
IND205	On 31/01/2013	Spot Bond	100.00000	97.85523	100.00000	97.59358			0.00	0	0.00
IND207	On 14/02/2013	Spot Bond	100.00000	94.31525	100.00000	94.07216			0.00	0	0.00
IND208	On 21/02/2013	Spot Bond	100.00000	92.63959	100.00000	92.40506			0.00	0	0.00
IND209	On 28/02/2013	Spot Bond	100.00000	91.02244	100.00000	90.79602			0.00	0	0.00
IND234	On 21/08/2013	Spot Bond	100.00000	67.11269	100.00000	66.98536			0.00	0	0.00
IND304	On 22/01/2013	Spot Bond	99.50873	50.12313	99.50873	50.12312			0.00	0	0.00
IND305	On 29/01/2013	Spot Bond	99.40818	98.39217	99.40818	98.12921			0.00	0	0.00
IND306	On 05/02/2013	Spot Bond	99.30784	96.58384	99.30784	96.33070			0.00	0	0.00
IND307	On 12/02/2013	Spot Bond	99.19658	94.84478	99.19658	94.60093			0.00	0	0.00
IND308	On 19/02/2013	Spot Bond	99.09525	93.17031	99.09525	92.93522			0.00	0	0.00
IND309	On 26/02/2013	Spot Bond	98.99412	91.55717	98.99412	91.33038			0.00	0	0.00
IND310	On 05/03/2013	Spot Bond	98.88812	90.00254	98.88812	89.78361			0.00	0	0.00
IND311	On 12/03/2013	Spot Bond	98.78695	88.50250	98.78695	88.29101			0.00	0	0.00
IND312	On 19/03/2013	Spot Bond	98.68599	87.05456	98.68599	86.85014			0.00	0	0.00
IND313	On 26/03/2013	Spot Bond	100.00000	85.48009	100.00000	85.28037			0.00	0	0.00
IND314	On 02/04/2013	Spot Bond	100.00000	84.10138	100.00000	83.90805			0.00	0	0.00
IND315	On 09/04/2013	Spot Bond	100.00000	82.76644	100.00000	82.57919			0.00	0	0.00
IND316	On 16/04/2013	Spot Bond	100.00000	81.47321	100.00000	81.29176		200,000,000,000.00	2,000,000	2,000,000.00	

Contract Details	Strike	Call / Put	MTM Yield	MarkPrice	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
IND317	On 23/04/2013	Spot Bond	100,000.00000	0.40392	100,000.00000	0.39950			0.00	0	0.00
IND318	On 24/04/2013	Spot Bond	100.00000	80.04386	100.00000	79.86871			0.00	0	0.00
IND319	On 25/04/2013	Spot Bond	100.00000	79.86871	100.00000	79.69432			0.00	0	0.00
IND320	On 26/04/2013	Spot Bond	100.00000	79.69432	100.00000	79.52070			0.00	0	0.00
IND321	On 27/04/2013	Spot Bond	100.00000	79.52070	100.00000	79.34783			0.00	0	0.00
IND322	On 28/04/2013	Spot Bond	100.00000	79.34783	100.00000	79.17570			0.00	0	0.00
IND323	On 29/04/2013	Spot Bond	100.00000	79.17570	100.00000	79.00433			0.00	0	0.00
IND324	On 30/04/2013	Spot Bond	100.00000	79.00433	100.00000	78.83369			0.00	0	0.00
IND325	On 01/05/2013	Spot Bond	100.00000	78.83369	100.00000	78.66379			0.00	0	0.00
IND326	On 02/05/2013	Spot Bond	100.00000	78.66379	100.00000	78.49462			0.00	0	0.00
IND327	On 03/05/2013	Spot Bond	100.00000	78.49462	100.00000	78.32618			0.00	0	0.00
IND328	On 04/05/2013	Spot Bond	100.00000	78.32618	100.00000	78.15846			0.00	0	0.00
IND329	On 05/05/2013	Spot Bond	100.00000	78.15846	100.00000	77.99145			0.00	0	0.00
IND330	On 06/05/2013	Spot Bond	100.00000	77.99145	100.00000	77.82516			0.00	0	0.00
IND331	On 07/05/2013	Spot Bond	100.00000	77.82516	100.00000	77.65957			0.00	0	0.00
IND332	On 08/05/2013	Spot Bond	100.00000	77.65957	100.00000	77.49469			0.00	0	0.00
IND333	On 09/05/2013	Spot Bond	100.00000	77.49469	100.00000	77.33051			0.00	0	0.00



Contract Details	Strike	Call / Put	MTM Yield	MarkPrice	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
IND334	On 20/08/2013	Spot Bond	100.00000	67.24026	100.00000	67.11269			0.00	0	0.00
IND335	On 27/08/2013	Spot Bond	100.00000	66.35234	100.00000	66.22645			0.00	0	0.00
IND336	On 03/09/2013	Spot Bond	100.00000	65.47614	100.00000	65.35191			0.00	0	0.00
IND337	On 10/09/2013	Spot Bond	100.00000	64.61151	100.00000	64.48892			0.00	0	0.00
IND338	On 17/09/2013	Spot Bond	100.00000	63.75829	100.00000	63.63733			0.00	0	0.00
IND339	On 25/09/2013	Spot Bond	100.00000	62.79698	100.00000	62.67784			0.00	0	0.00
IND340	On 01/10/2013	Spot Bond	100.00000	62.08552	100.00000	61.96773			0.00	0	0.00
IND341	On 08/10/2013	Spot Bond	100.00000	61.26567	100.00000	61.14943			0.00	0	0.00
IND342	On 15/10/2013	Spot Bond	100.00000	60.45664	100.00000	60.34194			0.00	0	0.00
IND343	On 22/10/2013	Spot Bond	100.00000	59.65829	100.00000	59.54510			0.00	0	0.00
IND344	On 29/10/2013	Spot Bond	100.00000	58.87049	100.00000	58.75879			0.00	0	0.00
IND345	On 05/11/2013	Spot Bond	100.00000	58.09309	100.00000	57.98287			0.00	0	0.00
IND346	On 12/11/2013	Spot Bond	100.00000	57.32595	100.00000	57.21719			0.00	0	0.00
IND347	On 19/11/2013	Spot Bond	100.00000	56.56895	100.00000	56.46162			0.00	0	0.00
IND348	On 26/11/2013	Spot Bond	100.00000	55.82194	100.00000	55.71603			0.00	0	0.00
IND349	On 03/12/2013	Spot Bond	100.00000	55.08479	100.00000	54.98029			0.00	0	0.00
IND350	On 10/12/2013	Spot Bond	100.00000	54.35738	100.00000	54.25426			0.00	0	0.00
IND351	On 17/12/2013	Spot Bond	100.00000	53.63958	100.00000	53.53781			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
INF001	On 30/07/2013	Spot Bond	100.81810	98.63241	100.81810	98.28482				0.00	0	0.00
INF002	On 05/02/2013	Spot Bond	100.70300	101.77467	100.70300	101.50431				0.00	0	0.00
ING100	On 19/05/2013	Spot Bond	100.70818	90.35935	100.70818	89.93051				0.00	0	0.00
ING114	On 31/12/2015	Spot Bond	101.98370	16.70235	101.98370	16.66025				0.00	0	0.00
ING115	On 31/03/2016	Spot Bond	106.31357	16.45496	106.31357	16.41192				0.00	0	0.00
ING116	On 31/03/2016	Spot Bond	104.39662	15.84208	104.39662	15.80131				0.00	0	0.00
ING130	On 16/02/2013	Spot Bond	100.00000	93.83033	100.00000	93.58974				0.00	0	0.00
ING131	On 24/02/2013	Spot Bond	100.00000	91.93955	100.00000	91.70854				0.00	0	0.00
ING132	On 22/12/2018	Spot Bond	99.99991	8.95255	99.99991	8.93039				0.00	0	0.00
ING133	On 28/02/2013	Spot Bond	100.00000	96.32450	100.00000	96.08489				0.00	0	0.00
ING135	On 10/12/2014	Spot Bond	100.36848	31.74358	100.36848	31.66472			602,210,880,000.00	6,000,000	3,000,000.00	
ING138	On 22/03/2017	Spot Bond	100.00021	10.43237	100.00021	10.40654				0.00	0	0.00
ING148	On 18/03/2013	Spot Bond	100.00000	91.94254	100.00000	91.72364				0.00	0	0.00
ING153	On 03/04/2017	Spot Bond	6.50000	101.98768	6.50000	101.96976				0.00	0	0.00
ING154	On 03/04/2013	Spot Bond	101.36114	86.28622	101.36114	86.08606				0.00	0	0.00
ING157	On 12/04/2013	Spot Bond	101.10456	84.32725	101.10456	84.13604				0.00	0	0.00
ING161	On 20/03/2017	Spot Bond	100.08473	10.81167	100.08473	10.78488				0.00	0	0.00

Contract Details	Strike	Call / Put	MTM Yield	MarkPrice	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
ING167	On 30/09/2014	Spot Bond	101.44140	27.02345	101.44140	26.95567			0.00	0	0.00
ING168	On 07/03/2013	Spot Bond	100.25042	94.25337	100.25042	94.02241			0.00	0	0.00
ING169	On 07/06/2013	Spot Bond	100.25042	82.88711	100.25042	82.51633			0.00	0	0.00
ING170	On 18/03/2013	Spot Bond	100.08567	91.69721	100.08567	91.47872			0.00	0	0.00
ING171	On 19/03/2013	Spot Bond	100.07206	91.52381	100.07206	91.30627			0.00	0	0.00
ING173	On 28/02/2013	Spot Bond	100.37849	95.87322	100.37849	95.63391			0.00	0	0.00
ING174	On 28/05/2013	Spot Bond	100.38408	85.85940	100.38408	85.46966			0.00	0	0.00
ING175	On 28/08/2013	Spot Bond	100.38408	60.46735	100.38408	60.27794			0.00	0	0.00
ING176	On 28/02/2013	Spot Bond	100.37919	95.88226	100.37919	95.64292			0.00	0	0.00
ING177	On 28/02/2015	Spot Bond	100.00000	15.37441	100.00000	15.33717			0.00	0	0.00
ING178	On 28/08/2015	Spot Bond	100.00000	9.83963	100.00000	9.81579			0.00	0	0.00
ING182	On 23/01/2013	Spot Bond	100.96288	49.76043	100.96288	99.72415			0.00	0	0.00
ING183	On 11/06/2013	Spot Bond	100.27920	80.29064	100.27920	79.95535			0.00	0	0.00
ING185	On 18/06/2013	Spot Bond	100.08647	76.90773	100.08647	76.58025			0.00	0	0.00
ING187	On 01/07/2013	Spot Bond	100.00000	81.15604	100.00000	80.91451			0.00	0	0.00
ING188	On 01/07/2013	Spot Bond	100.00000	77.68803	100.00000	77.41828		45,000,000,000,000.00	450,000,000	450,000,000.00	
ING32	On 30/04/2013	Spot Bond	100.90615	98.68306	100.90615	98.16733			0.00	0	0.00
ING33	On 31/10/2013	Spot Bond	100.92542	66.12674	100.92542	65.96521			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM Yield	MarkPrice	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
ING34	On 31/10/2013	Spot Bond	100.92542	66.12674	100.92542	65.96521			0.00	0	0.00
ING46	On 16/10/2013	Spot Bond	101.29332	55.08096	101.29332	54.94298			0.00	0	0.00
ING60U	On 28/02/2014	Spot Bond	100.00000	46.70530	100.00000	46.58965			0.00	0	0.00
ING89	On 31/12/2014	Spot Bond	102.06095	29.05666	102.06095	28.98338			0.00	0	0.00
INJ02	On 30/04/2015	Spot Bond	101.68471	28.03115	101.68471	27.96222			0.00	0	0.00
IPB3	On 04/12/2013	Spot Bond	100.42003	62.04607	100.42003	61.89185			0.00	0	0.00
IPF01	On 13/04/2015	Spot Bond	101.24581	19.16000	101.24581	19.11203			0.00	0	0.00
IPF02	On 13/04/2016	Spot Bond	101.27443	11.81040	101.27443	11.78082			0.00	0	0.00
IPF03	On 13/04/2017	Spot Bond	101.29354	8.87674	101.29354	8.85451			0.00	0	0.00
IPF06	On 13/04/2017	Spot Bond	107.00679	12.92223	107.00679	12.89184			0.00	0	0.00
IPL4	On 29/03/2014	Spot Bond	105.51634	44.89239	105.51634	44.78743			0.00	0	0.00
IPL5	On 28/09/2015	Spot Bond	100.55058	15.94791	100.55058	15.90823			0.00	0	0.00
IPL6	On 28/09/2017	Spot Bond	111.16948	13.16716	111.16948	13.13504			0.00	0	12,500,000.00
IV012	On 26/11/2014	Spot Bond	100.64446	31.53591	100.64446	31.45907			0.00	0	0.00
IV013	On 22/06/2015	Spot Bond	100.00026	21.91098	100.00026	21.85672			0.00	0	0.00
IV014	On 22/06/2015	Spot Bond	106.83400	22.07541	106.83400	22.02356			0.00	0	0.00
IV015	On 20/09/2017	Spot Bond	100.08056	9.89432	100.08056	9.86980			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM Yield	MarkPrice	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
IV016	On 06/12/2021	Spot Bond	100.38986	8.88047	100.38986	8.85840			0.00	0	0.00
IV017	On 31/01/2022	Spot Bond	117.02647	2.32728	117.02647	2.32145			0.00	0	0.00
IV019	On 31/03/2028	Spot Bond	129.51692	2.88856	129.51692	2.88004			0.00	0	0.00
IV01E	On 29/08/2013	Spot Bond	100.38643	60.40295	100.38643	60.21165			0.00	0	0.00
IV022	On 02/04/2022	Spot Bond	99.81973	8.06562	99.81973	8.04568			0.00	0	0.00
IV023	On 11/07/2022	Spot Bond	101.53934	7.71680	101.53934	7.69742			0.00	0	0.00
IV024	On 27/07/2022	Spot Bond	101.19270	7.62573	101.19270	7.60706			0.00	0	0.00
IV025	On 12/09/2019	Spot Bond	100.25130	0.26477	100.25130	0.26411			0.00	0	0.00
IV026	On 27/09/2024	Spot Bond	99.94061	8.10674	99.94061	8.08668			0.00	0	0.00
IV02E	On 17/10/2013	Spot Bond	100.95973	54.44310	100.95973	54.30712			0.00	0	0.00
IV030	On 31/01/2025	Spot Bond	92.45654	2.14852	92.45654	2.14032			0.00	0	0.00
IV030A	On 31/01/2025	Spot Bond	95.34778	2.07309	95.34778	2.06436			0.00	0	0.00
IV03E	On 18/11/2013	Spot Bond	100.52241	63.09077	100.52241	62.93552			0.00	0	0.00
IV04	On 31/03/2013	Spot Bond	103.46133	93.07385	103.46133	92.85266			0.00	0	0.00
IV07	On 31/03/2013	Spot Bond	99.88087	90.02039	99.88087	89.81271		119,857,044,000.00	1,200,000	400,000.00	
IV08	On 30/04/2018	Spot Bond	114.89453	15.49507	114.89453	15.45626			0.00	0	0.00
IV09	On 30/04/2018	Spot Bond	101.30356	11.68513	101.30356	11.65649			0.00	0	0.00
IV19A	On 31/03/2028	Spot Bond	129.51692	2.85790	129.51692	2.84948			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
IVA204	On 26/01/2013	Spot Bond	100.00000	99.18478	100.00000	98.91599				0.00	0	0.00
IVA206	On 09/02/2013	Spot Bond	100.00000	95.54974	100.00000	95.30026				0.00	0	0.00
IVA207	On 16/02/2013	Spot Bond	100.00000	93.83033	100.00000	93.58974				0.00	0	0.00
IVA208	On 23/02/2013	Spot Bond	100.00000	92.17172	100.00000	91.93955				0.00	0	0.00
IVA229	On 19/07/2013	Spot Bond	100.00000	67.34317	100.00000	67.21915				0.00	0	0.00
IVA234	On 23/08/2013	Spot Bond	100.00000	66.85828	100.00000	66.73143				0.00	0	0.00
IVA304	On 24/01/2013	Spot Bond	99.47998	99.72819	99.47998	99.45786				0.00	0	0.00
IVA305	On 31/01/2013	Spot Bond	99.37949	97.86825	99.37949	97.60816				0.00	0	0.00
IVA306	On 07/02/2013	Spot Bond	99.27921	96.07997	99.27921	95.82953				0.00	0	0.00
IVA307	On 14/02/2013	Spot Bond	99.16760	94.35990	99.16760	94.11861				0.00	0	0.00
IVA308	On 21/02/2013	Spot Bond	99.06633	92.70330	99.06633	92.47064				0.00	0	0.00
IVA309	On 28/02/2013	Spot Bond	98.96527	91.10708	98.96527	90.88257				0.00	0	0.00
IVA310	On 07/03/2013	Spot Bond	98.85919	89.56847	98.85919	89.35171			98,859,190,000.00	1,000,000	1,000,000.00	
IVA311	On 14/03/2013	Spot Bond	98.75808	88.08361	98.75808	87.87418				0.00	0	0.00
IVA312	On 22/03/2013	Spot Bond	100.00000	86.28842	100.00000	86.08491				0.00	0	0.00
IVA313	On 28/03/2013	Spot Bond	100.00000	85.08159	100.00000	84.88372				0.00	0	0.00
IVA314	On 04/04/2013	Spot Bond	100.00000	83.71560	100.00000	83.52403				0.00	0	0.00

Contract Details	Strike	Call / Put	MTM Yield	MarkPrice	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
IVA315	On 11/04/2013	Spot Bond	100.00000	82.39278	100.00000	82.20721			0.00	0	0.00
IVA316	On 18/04/2013	Spot Bond	100.00000	81.11111	100.00000	80.93126		1,000,000,000,000.00	10,000,000	10,000,000.00	
IVA317	On 10/05/2013	Spot Bond	100.00000	77.33051	100.00000	77.16702		0.00	0	0.00	
IVA318	On 11/05/2013	Spot Bond	100.00000	77.16702	100.00000	77.00422		0.00	0	0.00	
IVA319	On 12/05/2013	Spot Bond	100.00000	77.00422	100.00000	76.84211		0.00	0	0.00	
IVA320	On 13/05/2013	Spot Bond	100.00000	76.84211	100.00000	76.68067		0.00	0	0.00	
IVA321	On 14/05/2013	Spot Bond	100.00000	76.68067	100.00000	76.51992		0.00	0	0.00	
IVA322	On 15/05/2013	Spot Bond	100.00000	76.51992	100.00000	76.35983		0.00	0	0.00	
IVA323	On 16/05/2013	Spot Bond	100.00000	76.35983	100.00000	76.20042		0.00	0	0.00	
IVA324	On 17/05/2013	Spot Bond	100.00000	76.20042	100.00000	76.04167		0.00	0	0.00	
IVA325	On 18/05/2013	Spot Bond	100.00000	76.04167	100.00000	75.88358		0.00	0	0.00	
IVA326	On 19/05/2013	Spot Bond	100.00000	75.88358	100.00000	75.72614		0.00	0	0.00	
IVA327	On 20/05/2013	Spot Bond	100.00000	75.72614	100.00000	75.56936		0.00	0	0.00	
IVA328	On 21/05/2013	Spot Bond	100.00000	75.56936	100.00000	75.41322		0.00	0	0.00	
IVA329	On 22/05/2013	Spot Bond	100.00000	75.41322	100.00000	75.25773		0.00	0	0.00	
IVA330	On 23/05/2013	Spot Bond	100.00000	75.25773	100.00000	75.10288		0.00	0	0.00	
IVA331	On 24/05/2013	Spot Bond	100.00000	75.10288	100.00000	74.94867		0.00	0	0.00	
IVA332	On 25/05/2013	Spot Bond	100.00000	74.94867	100.00000	74.79508		0.00	0	0.00	

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
IVA333	On 15/08/2013	Spot Bond	100.00000	67.88176	100.00000	67.75297				0.00	0	0.00
IVA334	On 22/08/2013	Spot Bond	100.00000	66.98536	100.00000	66.85828				0.00	0	0.00
IVA335	On 29/08/2013	Spot Bond	100.00000	66.10080	100.00000	65.97540				0.00	0	0.00
IVA336	On 05/09/2013	Spot Bond	100.00000	65.22793	100.00000	65.10417				0.00	0	0.00
IVA337	On 12/09/2013	Spot Bond	100.00000	64.36657	100.00000	64.24445				0.00	0	0.00
IVA338	On 19/09/2013	Spot Bond	100.00000	63.51659	100.00000	63.39609				0.00	0	0.00
IVA339	On 26/09/2013	Spot Bond	100.00000	62.67784	100.00000	62.55893				0.00	0	0.00
IVA340	On 03/10/2013	Spot Bond	100.00000	61.85016	100.00000	61.73282				0.00	0	0.00
IVA341	On 10/10/2013	Spot Bond	100.00000	61.03342	100.00000	60.91762				0.00	0	0.00
IVA342	On 17/10/2013	Spot Bond	100.00000	60.22745	100.00000	60.11319				0.00	0	0.00
IVA343	On 24/10/2013	Spot Bond	100.00000	59.43213	100.00000	59.31938				0.00	0	0.00
IVA344	On 31/10/2013	Spot Bond	100.00000	58.64732	100.00000	58.53605				0.00	0	0.00
IVA345	On 07/11/2013	Spot Bond	100.00000	57.87286	100.00000	57.76306				0.00	0	0.00
IVA346	On 14/11/2013	Spot Bond	100.00000	57.10864	100.00000	57.00029				0.00	0	0.00
IVA347	On 21/11/2013	Spot Bond	100.00000	56.35450	100.00000	56.24758				0.00	0	0.00
IVA348	On 28/11/2013	Spot Bond	100.00000	55.61032	100.00000	55.50482				0.00	0	0.00
IVA349	On 05/12/2013	Spot Bond	100.00000	54.87598	100.00000	54.77186				0.00	0	0.00



Contract Details	Strike	Call / Put	MTM Yield	MarkPrice	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
IVA350	On 12/12/2013	Spot Bond	100.00000	54.15132	100.00000	54.04859			0.00	0	0.00
IVA351	On 19/12/2013	Spot Bond	100.00000	53.43624	100.00000	53.33486			0.00	0	0.00
IVC001	On 05/07/2013	Spot Bond	99.74330	80.82500	99.74330	80.58983			0.00	0	0.00
IVC002	On 12/02/2020	Spot Bond	100.81205	8.53141	100.81205	8.51059			0.00	0	0.00
IVC004	On 29/04/2014	Spot Bond	101.01716	45.50521	101.01716	45.39397			0.00	0	0.00
IVC005	On 27/07/2015	Spot Bond	101.02507	16.27185	101.02507	16.23207			0.00	0	0.00
IVF002	On 01/08/2013	Spot Bond	100.81807	65.70065	100.81807	65.49407			0.00	0	0.00
IVF003	On 07/02/2013	Spot Bond	100.68775	101.23600	100.68775	100.96854			0.00	0	0.00
IVF004	On 09/05/2013	Spot Bond	100.65963	94.01322	100.65963	93.54960			0.00	0	0.00
JDC01U	On 14/05/2013	Spot Bond	100.00000	81.01313	100.00000	80.84329			0.00	0	0.00
JDC02U	On 14/11/2013	Spot Bond	100.00000	60.67445	100.00000	60.52746			0.00	0	0.00
JDG01	On 30/10/2015	Spot Bond	101.04078	10.33777	101.04078	10.31249			0.00	0	0.00
KCF01U	On 30/04/2013	Spot Bond	100.00000	100.96042	100.00000	100.43731			0.00	0	0.00
KCF02U	On 30/04/2013	Spot Bond	100.00000	95.83333	100.00000	95.33679			0.00	0	0.00
KSB004	On 01/02/2013	Spot Bond	105.05151	109.17210	105.05151	108.86668			0.00	0	0.00
KSB005	On 28/02/2013	Spot Bond	104.62962	102.02626	104.62962	101.76185			0.00	0	0.00
KSB007	On 31/08/2017	Spot Bond	102.42188	2.22860	102.42188	2.22352			0.00	0	0.00
KSB008	On 01/11/2017	Spot Bond	101.21431	1.68684	101.21431	1.68271			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
KSP003	On 01/02/2013	Spot Bond	100.00000		104.74524	100.00000	104.46592			0.00	0	0.00
KSP004	On 01/04/2013	Spot Bond	100.00000		90.24688	100.00000	90.03894			0.00	0	0.00
KW01	On 31/10/2027	Spot Bond	153.49881		11.45579	153.49881	11.41979			0.00	0	0.00
LBK01	On 25/10/2013	Spot Bond	101.46222		65.69654	101.46222	65.53531			0.00	0	0.00
LBK02	On 26/03/2015	Spot Bond	100.47188		20.25953	100.47188	20.20915			0.00	0	20,000,000.00
LGL02	On 13/08/2017	Spot Bond	103.08494		12.84716	103.08494	12.81817			309,254,820,000.00	3,000,000	7,000,000.00
LGL03	On 03/04/2018	Spot Bond	101.72477		1.39799	101.72477	1.39484			0.00	0	9,910,000.00
LHL01	On 13/12/2015	Spot Bond	100.30391		9.44833	100.30391	9.42487			0.00	0	0.00
LHL02	On 13/12/2015	Spot Bond	100.60223		20.15525	100.60223	20.11017			0.00	0	10,000,000.00
LHL03	On 13/12/2016	Spot Bond	100.33330		3.85734	100.33330	3.84776			0.00	0	0.00
MAQ007	On 27/01/2013	Spot Bond	100.00000		98.91599	100.00000	98.64865			0.00	0	0.00
MAQ008	On 09/02/2013	Spot Bond	100.00000		95.54974	100.00000	95.30026			0.00	0	0.00
MAQ015	On 23/08/2013	Spot Bond	100.00000		66.85828	100.00000	66.73143			0.00	0	0.00
MAQ020	On 02/08/2013	Spot Bond	100.80210		63.92631	100.80210	65.29229			0.00	0	0.00
MAQ024	On 11/03/2013	Spot Bond	98.89515		88.70403	98.89515	88.49135			0.00	0	0.00
MAQ025	On 11/10/2013	Spot Bond	101.14527		55.22121	101.14527	55.08306			0.00	0	0.00
MAQ026	On 11/02/2013	Spot Bond	99.30996		95.08455	99.30996	94.83919			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM Yield	MarkPrice	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
MAQ027	On 07/03/2013	Spot Bond	98.95948	89.55900	98.95948	89.34206			0.00	0	0.00
MAQ028	On 12/04/2013	Spot Bond	98.43044	82.43743	98.43044	82.25457			0.00	0	0.00
MAQ029	On 23/04/2013	Spot Bond	100.00000	80.21978	100.00000	80.04386			0.00	0	0.00
MAQ030	On 11/07/2013	Spot Bond	100.00000	68.35206	100.00000	68.22430			0.00	0	0.00
MBC17	On 06/02/2013	Spot Bond	99.38845	96.32783	99.38845	96.07582			0.00	0	0.00
MBC18	On 21/02/2013	Spot Bond	99.17027	92.69620	99.17027	92.46333			0.00	0	0.00
MBF018	On 15/04/2013	Spot Bond	101.29323	84.20383	101.29323	84.01391			0.00	0	0.00
MBF019	On 15/04/2014	Spot Bond	101.31233	37.65129	101.31233	37.55697			0.00	0	0.00
MBF024	On 26/05/2013	Spot Bond	100.54173	86.83077	100.54173	86.43247			0.00	0	0.00
MBF025	On 26/05/2014	Spot Bond	100.58073	42.24082	100.58073	42.13796			0.00	0	25,000,000.00
MBF027	On 07/10/2014	Spot Bond	101.30733	26.50920	101.30733	26.44280			0.00	0	0.00
MBF028	On 16/04/2015	Spot Bond	101.17095	18.77511	101.17095	18.72813			0.00	0	133,350,000.00
MBF029	On 01/10/2015	Spot Bond	99.84625	15.10266	99.84625	15.06488			0.00	0	10,000,000.00
MBF030	On 01/10/2017	Spot Bond	99.84060	8.25827	99.84060	8.23762			0.00	0	0.00
MBF031	On 06/12/2013	Spot Bond	100.25866	57.52968	100.25866	57.38528			0.00	0	0.00
MBP011	On 30/01/2013	Spot Bond	100.00000	105.35451	100.00000	105.07205			0.00	0	0.00
MBP012	On 29/01/2013	Spot Bond	101.07042	105.22673	101.07042	104.94090			0.00	0	0.00
MBP013	On 29/01/2014	Spot Bond	101.08567	45.85315	101.08567	45.74099			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
MBP18U	On 28/01/2014	Spot Bond	100.00000	44.53466	100.00000	44.42677				0.00	0	0.00
MBP19U	On 18/02/2013	Spot Bond	100.00000	99.58152	100.00000	99.32749				0.00	0	0.00
MBP20U	On 17/02/2014	Spot Bond	100.00000	43.94839	100.00000	43.84192				0.00	0	0.00
MBP21U	On 11/04/2014	Spot Bond	100.00000	38.38084	100.00000	38.28579				0.00	0	0.00
MBP22U	On 09/09/2014	Spot Bond	100.00000	23.44687	100.00000	23.38881				0.00	0	0.00
MBP23U	On 13/02/2015	Spot Bond	100.00000	23.11878	100.00000	23.06277				0.00	0	0.00
MBP24U	On 22/03/2016	Spot Bond	100.00000	5.95150	100.00000	5.93677				0.00	0	0.00
MBP25U	On 22/03/2015	Spot Bond	100.00000	14.53004	100.00000	14.49406				0.00	0	0.00
MBSA01	On 16/04/2019	Spot Bond	109.95029	10.82020	109.95029	10.79419				0.00	0	0.00
MCB3M	On 13/12/2014	Spot Bond	100.21678	29.37574	100.21678	29.30286				0.00	0	0.00
MCB4M	On 13/12/2013	Spot Bond	100.18427	56.62532	100.18427	56.48487				0.00	0	0.00
MCB5M	On 13/12/2014	Spot Bond	100.20050	23.15465	100.20050	23.09721				0.00	0	0.00
MEFSA1	On 05/10/2014	Spot Bond	101.34831	31.30140	101.34831	31.23098				0.00	0	0.00
MEFSA2	On 05/10/2014	Spot Bond	101.35889	31.34906	101.35889	31.27852				0.00	0	0.00
MEFSA3	On 05/10/2016	Spot Bond	101.41174	12.87134	101.41174	12.84235				0.00	0	0.00
MEFSA4	On 05/01/2019	Spot Bond	103.44664	7.52511	103.44664	7.50780				0.00	0	0.00
MEFSA6	On 05/07/2026	Spot Bond	103.61067	7.21368	103.61067	7.19707				0.00	0	0.00

Contract Details	Strike	Call / Put	MTM Yield	MarkPrice	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
MEFSB3	On 05/10/2016	Spot Bond	101.86568	15.17528	101.86568	15.14099			0.00	0	0.00
MEFSB4	On 05/01/2019	Spot Bond	104.35890	9.94689	104.35890	9.92384			0.00	0	0.00
MEFSB5	On 05/01/2022	Spot Bond	104.67108	10.02041	104.67108	9.99714			0.00	0	0.00
MET01	On 15/12/2014	Spot Bond	106.18586	27.75019	106.18586	27.68532			0.00	0	87,600,000.00
MFS1A1	On 20/12/2015	Spot Bond	100.06286	15.42154	100.06286	15.38333			0.00	0	0.00
MFS1A2	On 20/12/2018	Spot Bond	100.06556	7.53103	100.06556	7.51236			0.00	0	0.00
MFS1B	On 20/09/2019	Spot Bond	110.15502	10.34035	110.15502	10.31245			0.00	0	0.00
MGL01	On 15/09/2015	Spot Bond	107.16233	20.34277	107.16233	20.29460			0.00	0	25,400,000.00
MIIL01	On 31/05/2015	Spot Bond	100.44922	21.86789	100.44922	21.81352			0.00	0	0.00
MIIL02	On 31/05/2017	Spot Bond	104.78971	11.84141	104.78971	11.81403			0.00	0	0.00
MQB01	On 31/05/2013	Spot Bond	100.42970	85.94887	100.42970	85.55138			0.00	0	0.00
MQB02	On 31/05/2017	Spot Bond	104.79935	11.52294	104.79935	11.49629			0.00	0	6,800,000.00
MTN02	On 13/07/2014	Spot Bond	110.61908	34.26985	110.61908	34.18659			0.00	0	1,900,000.00
MTN03	On 13/07/2015	Spot Bond	110.59153	19.05574	110.59153	19.00945			0.00	0	9,700,000.00
MTN04	On 13/07/2017	Spot Bond	115.34633	10.55904	115.34633	10.53251			0.00	0	3,100,000.00
MTN05	On 28/10/2013	Spot Bond	102.81634	58.40345	102.81634	58.27049			0.00	0	0.00
MTNC12	On 20/03/2013	Spot Bond	98.77372	86.83999	98.77372	86.63639			0.00	0	0.00
MTNC13	On 09/04/2013	Spot Bond	98.48888	82.98254	98.48888	82.79715			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
MTNC14	On 26/04/2013	Spot Bond	100.00000		79.69432	100.00000	79.52070			0.00	0	0.00
N4A111	On 14/08/2020	Spot Bond	100.00000		6.85952	100.00000	6.84291			0.00	0	0.00
N4A202	On 14/08/2020	Spot Bond	100.00000		0.11736	100.00000	0.11708			0.00	0	0.00
N4A205	On 14/08/2020	Spot Bond	100.00000		7.18509	100.00000	7.16769			0.00	0	0.00
N4A208	On 14/08/2020	Spot Bond	100.00000		7.27389	100.00000	7.25626			0.00	0	0.00
N4A211	On 14/08/2020	Spot Bond	100.89771		6.68532	100.89771	6.66900			0.00	0	0.00
N4A302	On 14/08/2020	Spot Bond	100.61875		6.77320	100.61875	6.75671			0.00	0	0.00
N4A305	On 14/08/2020	Spot Bond	100.62967		6.89029	100.62967	6.87350			0.00	0	0.00
N4A308	On 14/08/2020	Spot Bond	100.63509		6.94882	100.63509	6.93189			0.00	0	0.00
N4A311	On 14/08/2020	Spot Bond	100.64159		7.01905	100.64159	7.00196			0.00	0	0.00
N4A402	On 14/08/2020	Spot Bond	100.65787		7.19461	100.65787	7.17708			0.00	0	0.00
N4A405	On 14/08/2020	Spot Bond	100.66881		7.31161	100.66881	7.29380		425,527,059,870.00	4,227,000	1,409,000.00	
N4A408	On 14/08/2020	Spot Bond	100.68074		7.44030	100.68074	7.42217			0.00	0	0.00
N4A411	On 14/08/2020	Spot Bond	100.69157		7.55726	100.69157	7.53884			0.00	0	0.00
N4A502	On 14/08/2020	Spot Bond	100.69687		7.61575	100.69687	7.59719			0.00	0	0.00
N4B508	On 14/08/2020	Spot Bond	100.76218		8.31702	100.76218	8.29673			0.00	0	0.00
N4C508	On 14/08/2020	Spot Bond	100.83813		9.13422	100.83813	9.11193			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM Yield	MarkPrice	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
N4D68U	On 14/08/2020	Spot Bond	100.00000	0.11736	100.00000	0.11708			0.00	0	0.00
N4E68U	On 14/08/2020	Spot Bond	100.00000	0.11736	100.00000	0.11708			0.00	0	0.00
NAM01	On 19/11/2022	Spot Bond	103.67668	9.28147	103.67668	9.26008			0.00	0	0.00
NBK10B	On 21/04/2014	Spot Bond	101.36748	36.56250	101.36748	36.47085			0.00	0	0.00
NBK11B	On 27/10/2014	Spot Bond	100.92433	30.04493	100.92433	29.97154			0.00	0	0.00
NBK12B	On 20/02/2015	Spot Bond	100.76441	21.59371	100.76441	21.54103			0.00	0	0.00
NBK13B	On 21/02/2017	Spot Bond	100.97362	9.75361	100.97362	9.72978		201,947,240,000.00	2,000,000	1,133,000.00	
NBK14B	On 27/08/2015	Spot Bond	100.60434	16.14370	100.60434	16.10438			0.00	0	7,000,000.00
NBK15B	On 27/08/2017	Spot Bond	100.47967	8.87997	100.47967	8.85836			0.00	0	125,000,000.00
NBK2A	On 15/09/2015	Spot Bond	112.76469	21.44333	112.76469	21.39043		405,952,884,000.00	3,600,000	10,400,000.00	
NBK2B	On 15/09/2015	Spot Bond	100.61353	16.68394	100.61353	16.64240			0.00	0	0.00
NBK3A	On 09/09/2019	Spot Bond	122.79495	13.45059	122.79495	13.41506			0.00	0	10,940,000.00
NBK4	On 28/10/2024	Spot Bond	32.99078	3.49667	32.99078	3.49394			0.00	0	0.00
NBK5B	On 19/04/2013	Spot Bond	101.43082	83.35636	101.43082	83.16982		197,790,099,000.00	1,950,000	650,000.00	
NBK6A	On 19/04/2015	Spot Bond	108.29303	24.37669	108.29303	24.31880			0.00	0	9,400,000.00
NBK6B	On 19/04/2015	Spot Bond	101.23516	19.17507	101.23516	19.12707			0.00	0	0.00
NBK7B	On 19/04/2020	Spot Bond	101.30698	7.33828	101.30698	7.31989			0.00	0	0.00
NBK8A	On 24/03/2014	Spot Bond	104.56520	45.12938	104.56520	45.02464			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM Yield	MarkPrice	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
NBK8B	On 24/03/2014	Spot Bond	100.00004	39.77039	100.00004	39.67191			0.00	0	20,000,000.00
NBK9A	On 23/03/2016	Spot Bond	109.74955	17.20063	109.74955	17.15910			0.00	0	26,177,960.00
NBK9B	On 23/03/2016	Spot Bond	100.00006	12.44260	100.00006	12.41178			0.00	0	0.00
NBK11	On 31/03/2013	Spot Bond	119.17407	100.55901	119.17407	100.26977		309,852,582,000.00	2,600,000		650,000.00
NCLN17	On 24/01/2013	Spot Bond	100.94176	99.72421	100.94176	99.44994			0.00	0	0.00
NCLN19	On 07/03/2013	Spot Bond	100.33399	95.80115	100.33399	95.56622			0.00	0	0.00
NCLN43	On 28/08/2014	Spot Bond	100.00000	33.11323	100.00000	33.05040			0.00	0	0.00
NCLN44	On 17/09/2014	Spot Bond	100.00000	41.82544	100.00000	41.74609			0.00	0	0.00
NCLN45	On 22/09/2014	Spot Bond	100.00000	31.57788	100.00000	31.51797			0.00	0	0.00
NCLN46	On 20/10/2014	Spot Bond	100.00000	29.94265	100.00000	29.88585			0.00	0	0.00
NCLN48	On 25/02/2015	Spot Bond	100.55018	22.43959	100.55018	22.38496			0.00	0	0.00
NCLN49	On 12/03/2013	Spot Bond	100.22266	94.26138	100.22266	94.03325			0.00	0	0.00
NCLN50	On 25/03/2013	Spot Bond	99.94761	91.46678	99.94761	91.25266			0.00	0	0.00
NCLN51	On 26/03/2013	Spot Bond	99.94811	91.19276	99.94811	90.97979			0.00	0	0.00
NCLN52	On 26/03/2013	Spot Bond	99.94811	91.19276	99.94811	90.97979			0.00	0	0.00
NCLN53	On 26/03/2013	Spot Bond	99.94811	91.19276	99.94811	90.97979			0.00	0	0.00
NCLN54	On 31/03/2015	Spot Bond	99.86407	21.05510	99.86407	21.00302			0.00	0	0.00



Contract Details	Strike	Call / Put	MTM Yield	MarkPrice	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
NCLN55	On 07/04/2015	Spot Bond	101.50309	19.97416	101.50309	19.92403			0.00	0	0.00
NCLN56	On 15/04/2015	Spot Bond	101.36582	19.58196	101.36582	19.53288			0.00	0	0.00
NCLN58	On 01/06/2015	Spot Bond	100.40506	22.07280	100.40506	22.01794			0.00	0	0.00
NCLN61	On 30/11/2015	Spot Bond	80.20911	18.64278	80.20911	18.61272			0.00	0	0.00
NCLN62	On 02/12/2015	Spot Bond	100.38119	16.51431	100.38119	16.47328			0.00	0	0.00
NCLN63	On 08/12/2015	Spot Bond	100.00000	13.64106	100.00000	13.61518			0.00	0	0.00
NCLN64	On 25/01/2016	Spot Bond	101.10639	12.83533	101.10639	12.80393			0.00	0	0.00
NCLN65	On 25/01/2016	Spot Bond	101.21257	13.40942	101.21257	13.37658			0.00	0	0.00
NCLN66	On 29/01/2016	Spot Bond	101.03995	14.43866	101.03995	14.40336			0.00	0	0.00
NCLN67	On 13/07/2016	Spot Bond	101.41775	12.50102	101.41775	12.46968			0.00	0	0.00
NCLN68	On 30/01/2013	Spot Bond	100.00000	98.11828	100.00000	97.85522			0.00	0	0.00
NCLN69	On 27/05/2016	Spot Bond	76.11506	15.10452	76.11506	15.08112			0.00	0	0.00
NCLN70	On 30/08/2013	Spot Bond	100.41337	60.55481	100.41337	60.36086			0.00	0	0.00
NCLN71	On 17/03/2014	Spot Bond	100.10537	40.61404	100.10537	40.51338			0.00	0	0.00
NCLN72	On 17/03/2014	Spot Bond	100.10374	40.54095	100.10374	40.44047			0.00	0	0.00
NCLN73	On 03/07/2015	Spot Bond	99.82783	19.87518	99.82783	19.82604			0.00	0	0.00
NCLN74	On 15/08/2017	Spot Bond	100.74066	9.71446	100.74066	9.69077			0.00	0	0.00
NCLN75	On 20/09/2017	Spot Bond	100.07228	8.74342	100.07228	8.72175			0.00	0	0.00

Contract Details			Strike	Call / Put	MTM	Yield	MarkPrice	Previous MTM	Previous Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
NCLN76	On	20/09/2015		Spot Bond	100.06803		15.59424	100.06803	15.55561				0.00	0	0.00
NCLN77	On	09/10/2017		Spot Bond	101.43571		8.36921	101.43571	8.34822				0.00	0	0.00
NED11	On	17/09/2015		Spot Bond	110.75661		21.77792	110.75661	21.72495				0.00	0	0.00
NED6	On	20/09/2013		Spot Bond	105.36061		64.60191	105.36061	64.45105				0.00	0	0.00
NED8	On	08/02/2014		Spot Bond	106.42411		49.96221	106.42411	49.84649				0.00	0	3,800,000.00
NED9	On	06/07/2017		Spot Bond	101.17472		7.89763	101.17472	7.87787				0.00	0	0.00
NEDH1A	On	20/11/2018		Spot Bond	119.90407		15.18756	119.90407	15.14820				0.00	0	0.00
NEDH1B	On	20/11/2018		Spot Bond	108.97397		11.08287	108.97397	11.05389				0.00	0	0.00
NET41	On	16/02/2013		Spot Bond	100.00000		93.83033	100.00000	93.58974				0.00	0	0.00
NET45	On	13/03/2013		Spot Bond	98.87170		88.28215	98.87170	88.07153				0.00	0	0.00
NHM001	On	04/09/2015		Spot Bond	100.47393		18.52380	100.47393	18.47774				0.00	0	0.00
NILB10	On	08/12/2016		Spot Bond	156.96491		5.01493	156.96491	4.99798				0.00	0	0.00
NMP20N	On	24/07/2020		Spot Bond	115.40836		12.84384	115.40836	12.81207				0.00	0	0.00
NPL01	On	14/03/2013		Spot Bond	98.83767		88.07515	98.83767	87.86559				0.00	0	0.00
NPL02	On	13/06/2013		Spot Bond	97.39714		72.66140	97.39714	72.52079				0.00	0	0.00
NPL03	On	12/12/2013		Spot Bond	100.19307		56.76359	100.19307	56.62279				0.00	0	0.00
NQ1A10	On	22/05/2020		Spot Bond	114.59979		10.86283	114.59979	10.83313				0.00	0	0.00

Contract Details	Strike	Call / Put	MTM Yield	MarkPrice	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
NQ1A11	On 22/05/2016	Spot Bond	100.55569	13.24336	100.55569	13.21112			0.00	0	0.00
NQ1A12	On 22/05/2014	Spot Bond	100.53494	42.66982	100.53494	42.56596			0.00	0	0.00
NQ1A14	On 22/05/2013	Spot Bond	100.49411	88.34221	100.49411	87.92958			0.00	0	0.00
NQ1A15	On 22/05/2015	Spot Bond	100.52625	21.48687	100.52625	21.43457			0.00	0	0.00
NQ1B10	On 22/05/2020	Spot Bond	116.99821	10.86909	116.99821	10.83883			0.00	0	0.00
NQ1B11	On 22/05/2014	Spot Bond	100.56446	42.92475	100.56446	42.82023			0.00	0	0.00
NQ1B13	On 22/05/2013	Spot Bond	100.52540	88.49299	100.52540	88.07955			0.00	0	0.00
NQ1B14	On 22/05/2015	Spot Bond	100.54276	21.67262	100.54276	21.61986			0.00	0	0.00
NQ1C10	On 22/05/2020	Spot Bond	114.44931	11.28930	114.44931	11.25846			0.00	0	0.00
NQ1C11	On 22/05/2014	Spot Bond	100.59918	43.22458	100.59918	43.11930			0.00	0	0.00
NQ1C13	On 22/05/2013	Spot Bond	100.56709	88.69401	100.56709	88.27949			0.00	0	0.00
NQ1C14	On 22/05/2015	Spot Bond	100.57314	22.01472	100.57314	21.96112			0.00	0	0.00
NQF1A9	On 22/05/2013	Spot Bond	100.57316	88.72332	100.57316	88.30863			0.00	0	0.00
NQF1B9	On 22/05/2013	Spot Bond	100.58790	88.89332	100.58790	88.47778			0.00	0	0.00
NQF1C9	On 22/05/2013	Spot Bond	100.65124	89.10019	100.65124	88.68347			0.00	0	0.00
NQF1D4	On 22/05/2013	Spot Bond	100.70756	89.37232	100.70756	88.95413			0.00	0	0.00
NQF1D5	On 22/05/2020	Spot Bond	100.72887	9.79559	100.72887	9.77171			0.00	0	0.00
NQF1D6	On 22/05/2016	Spot Bond	100.67612	14.73818	100.67612	14.70226			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
NRA013	On 31/10/2013	Spot Bond	134.34526	62.31442	134.34526	62.12504				0.00	0	30,000,000.00
NRA014	On 30/04/2014	Spot Bond	108.59837	42.51139	108.59837	42.40965				0.00	0	28,700,000.00
NRA018	On 30/11/2018	Spot Bond	125.30314	11.59821	125.30314	11.56726				0.00	0	7,500,000.00
NRA01U	On 31/03/2013	Spot Bond	100.00000	89.77141	100.00000	89.56408				0.00	0	0.00
NRA022	On 31/10/2022	Spot Bond	134.80590	11.54565	134.80590	11.51284				0.00	0	4,500,000.00
NRA023	On 31/05/2023	Spot Bond	171.14853	4.42342	171.14853	4.40751				0.00	0	82,000,000.00
NRA028	On 30/11/2028	Spot Bond	135.14144	10.56497	135.14144	10.53505				0.00	0	6,100,000.00
NTC09	On 18/04/2013	Spot Bond	101.23304	83.52066	101.23304	83.33120				0.00	0	0.00
NTC10	On 18/04/2014	Spot Bond	101.21485	37.25391	101.21485	37.15661				0.00	0	0.00
NTC11	On 18/04/2014	Spot Bond	101.18197	37.14349	101.18197	37.04648				0.00	0	0.00
NTC12	On 25/08/2016	Spot Bond	101.47481	11.55925	101.47481	11.53088				0.00	0	0.00
NTC13	On 31/01/2015	Spot Bond	100.95122	21.41367	100.95122	21.36136				0.00	0	0.00
NTC14	On 26/07/2013	Spot Bond	100.91565	65.32902	100.91565	65.12344				0.00	0	0.00
NTC15	On 26/07/2015	Spot Bond	101.05067	16.14700	101.05067	16.10751				0.00	0	0.00
OCT1A1	On 18/10/2015	Spot Bond	100.00000	14.23160	100.00000	14.19635				0.00	0	0.00
OCT1A4	On 18/10/2015	Spot Bond	100.00000	14.27787	100.00000	14.24251				0.00	0	0.00
OCT1B1	On 18/10/2015	Spot Bond	100.00000	14.30563	100.00000	14.27021				0.00	0	0.00

Contract Details	Strike	Call / Put	MTM Yield	MarkPrice	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
OCT1C1	On 18/10/2015	Spot Bond	100.00000	14.97200	100.00000	14.93492			0.00	0	0.00
OCT1D1	On 18/10/2015	Spot Bond	100.00000	15.71240	100.00000	15.67349			0.00	0	0.00
OCT1E1	On 18/10/2015	Spot Bond	100.00000	20.33992	100.00000	20.28954			0.00	0	0.00
OML01	On 27/10/2015	Spot Bond	108.19161	18.60851	108.19161	18.56435			0.00	0	98,100,000.00
OTCA2U	On 31/07/2016	Spot Bond	100.00000	4.31353	100.00000	4.30308			0.00	0	0.00
PBET01	On 13/09/2015	Spot Bond	104.37000	15.17082	104.37000	15.14114			0.00	0	0.00
PCF03	On 06/04/2015	Spot Bond	100.00000	21.74779	100.00000	21.69394			0.00	0	0.00
PCF03U	On 02/03/2016	Spot Bond	100.00000	6.25406	100.00000	6.23858			0.00	0	0.00
PMM02	On 13/06/2013	Spot Bond	100.19068	81.07107	100.19068	80.71806			0.00	0	0.00
PMM04	On 25/01/2013	Spot Bond	99.51117	99.45769	99.51117	99.18874			0.00	0	0.00
PMM05	On 27/02/2013	Spot Bond	100.38733	96.37752	100.38733	96.13633			0.00	0	0.00
PNP03	On 21/02/2013	Spot Bond	100.00000	92.63959	100.00000	92.40506			0.00	0	0.00
PNP05	On 21/08/2013	Spot Bond	100.00000	71.01194	100.00000	70.87721			0.00	0	0.00
PNP07	On 21/02/2013	Spot Bond	100.47782	92.60702	100.47782	92.37154			0.00	0	0.00
PR2A1F	On 15/06/2014	Spot Bond	100.10564	40.76422	100.10564	40.66318		600,633,840,000.00	6,000,000	2,000,000.00	
PR2A1G	On 15/06/2014	Spot Bond	100.09773	35.90553	100.09773	35.81348			0.00	0	0.00
PR2A4D	On 15/06/2013	Spot Bond	100.09376	80.09706	100.09376	79.75156			0.00	0	0.00
PR2A9D	On 15/06/2013	Spot Bond	100.09863	80.21305	100.09863	79.86704			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM Yield	MarkPrice	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
PR2A9E	On 15/09/2013	Spot Bond	100.10500	59.92579	100.10500	59.73437			0.00	0	0.00
PR2B1F	On 15/06/2014	Spot Bond	100.10840	40.88909	100.10840	40.78774			0.00	0	0.00
PR2B1G	On 15/06/2014	Spot Bond	100.10173	35.90421	100.10173	35.81216			0.00	0	0.00
PR2B4D	On 15/06/2013	Spot Bond	100.10673	80.40638	100.10673	80.05951			0.00	0	0.00
PR2B5E	On 15/09/2013	Spot Bond	100.10663	60.00091	100.10663	59.80925			0.00	0	0.00
PR2C1F	On 15/06/2014	Spot Bond	100.11457	41.16821	100.11457	41.06617			0.00	0	0.00
PR2C1G	On 15/06/2014	Spot Bond	100.10653	35.90263	100.10653	35.81058			0.00	0	0.00
PR2C4D	On 15/06/2013	Spot Bond	100.12130	80.75435	100.12130	80.40594			0.00	0	0.00
PR2D1F	On 15/06/2014	Spot Bond	100.12138	41.47671	100.12138	41.37388			0.00	0	0.00
PR2D1G	On 15/06/2014	Spot Bond	100.11212	35.90079	100.11212	35.80874			0.00	0	0.00
PR2D4D	On 15/06/2013	Spot Bond	100.13423	81.06364	100.13423	80.71386		600,805,380,000.00	6,000,000	3,000,000.00	
PRM1A4	On 15/02/2014	Spot Bond	100.68448	43.60696	100.68448	43.50068			0.00	0	0.00
R009	On 15/09/2014	Spot Bond	116.98567	35.52720	116.98567	35.43591			0.00	0	0.00
R009P	On 15/09/2014	Spot Bond	91.25497	29.12549	91.25497	29.06507			0.00	0	0.00
R010P	On 21/12/2025	Spot Bond	40.60007	0.84653	40.60007	0.84567			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	5.34000	124.68342	5.32000	124.72002		170,837,445,235,620.00	992,030,943	7,698,930,000.00	

Contract Details	Strike	Call / Put	MTM Yield	MarkPrice	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
R158		On 15/09/2015	Spot Bond	124.15418	22.30279	124.15418	22.24270		0.00	0	0.00
R158P		On 15/09/2015	Spot Bond	86.87026	14.87928	86.87026	14.84965		0.00	0	0.00
R159		On 15/09/2016	Spot Bond	130.95502	17.06537	130.95502	17.01742		0.00	0	0.00
R159P		On 15/09/2016	Spot Bond	82.70497	8.04498	82.70497	8.02962		0.00	0	0.00
R179		On 01/08/2013	Spot Bond	107.05466	71.86877	107.05466	71.70151		0.00	0	0.00
R186		On 21/12/2026	Spot Bond	7.22000	129.42873	7.17000	129.92305	76,018,423,487,180.00	528,867,519	9,231,578,001.00	
R187P		On 21/12/2026	Spot Bond	38.29047	0.76497	38.29047	0.76424		0.00	0	0.00
R188P		On 21/12/2027	Spot Bond	36.16829	0.70363	36.16829	0.70298		0.00	0	0.00
R189		On 31/03/2013	Spot Bond	217.24932	159.87230	217.34962	159.14108	1,303,495,920,000.00	6,000,000	1,280,775,472.00	
R197		On 07/12/2023	Spot Bond	0.92000	286.34107	0.90000	286.77712	64,384,314,000.00	69,982,950	165,838,000.00	
R201		On 21/12/2014	Spot Bond	5.08000	107.38385	5.06000	107.40663	2,598,928,000,000.00	511,600,000	519,289,310.00	
R202		On 07/12/2033	Spot Bond	1.62000	217.48629	1.60000	218.11768	1,318,566,600,000.00	813,930,000	1,178,663,000.00	
R2023		On 28/02/2023	Spot Bond	6.71000	110.63483	6.69500	110.72873	20,495,899,171,880.00	054,530,428	2,532,950,000.00	
R203		On 15/09/2017	Spot Bond	5.77500	112.90186	5.76500	112.92674	17,391,458,700,000.00	011,508,000	5,547,594,000.00	
R204		On 21/12/2018	Spot Bond	6.02000	110.44085	6.01000	110.47488	10,896,338,634,580.00	810,023,029	4,708,257,000.00	
R2048		On 28/02/2048	Spot Bond	108.88836	11.38289	108.88836	11.35558	181,571,340,300,000.00	667,500,000	2,602,845,000.00	
R205		On 31/03/2014	Spot Bond	100.00000	38.64127	100.00000	38.54558		0.00	0	0.00
R206		On 15/01/2014	Spot Bond	5.10500	102.42036	5.09000	102.42053	4,563,083,830,000.00	893,846,000	1,078,573,000.00	

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
R207	On 15/01/2020	Spot Bond		6.25500	105.71506	6.24000	105.78375			29,227,248,108,000.00	672,621,600	6,350,318,264.00
R208	On 31/03/2021	Spot Bond		6.38000	104.45095	6.36000	104.56089			29,061,082,901,840.00	555,028,668	8,733,751,000.00
R209	On 31/03/2036	Spot Bond		8.00000	83.63462	7.96000	83.97679			15,471,600,000,000.00	933,950,000	7,391,393,000.00
R210	On 31/03/2028	Spot Bond		1.35500	166.16196	1.35500	166.12172			285,860,285,000.00	210,967,000	413,967,000.00
R211	On 31/01/2017	Spot Bond		0.09000	113.96934	-0.13000	113.94598			(9,930,960,000.00)	110,344,000	1,042,172,000.00
R212	On 31/01/2022	Spot Bond		0.81500	132.75716	0.81500	132.72701			15,993,249,485.00	19,623,619	1,297,683,619.00
R213	On 28/02/2031	Spot Bond		7.75000	95.55968	7.71000	95.90621			10,182,694,000,000.00	313,896,000	4,056,980,000.00
R214	On 28/02/2041	Spot Bond		84.68795	10.18433	84.68795	10.16448			93,132,862,998,100.00	099,718,000	7,358,568,000.00
R223C	On 15/03/2013	Spot Bond		98.99493	87.84863	98.99493	87.63982			0.00	0	0.00
R224C	On 15/09/2013	Spot Bond		96.64575	60.33244	96.64575	60.20118			0.00	0	0.00
R225C	On 15/03/2014	Spot Bond		94.28171	41.42587	94.28171	41.33756			0.00	0	0.00
R226C	On 15/09/2014	Spot Bond		91.87036	28.92444	91.87036	28.86410			0.00	0	0.00
R227C	On 15/03/2015	Spot Bond		88.83566	20.72720	88.83566	20.68516			0.00	0	0.00
R228C	On 15/09/2015	Spot Bond		86.87026	14.87928	86.87026	14.84965			0.00	0	0.00
R229C	On 15/03/2016	Spot Bond		84.86749	10.84025	84.86749	10.81909			0.00	0	0.00
R230C	On 15/09/2016	Spot Bond		82.70497	8.04498	82.70497	8.02962			0.00	0	0.00
R323C	On 21/06/2013	Spot Bond		97.62766	71.50340	97.62766	71.36691			0.00	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	49.26548	95.17874	49.16022			0.00	0	0.00
R325C	On 21/06/2014	Spot Bond	92.80992	34.14688	92.80992	34.07543			0.00	0	0.00
R326C	On 21/12/2014	Spot Bond	90.60553	24.00644	90.60553	23.95721			0.00	0	0.00
R327C	On 21/06/2015	Spot Bond	87.76872	17.32140	87.76872	17.28680			0.00	0	0.00
R328C	On 21/12/2015	Spot Bond	85.82547	12.52252	85.82547	12.49797			0.00	0	0.00
R329C	On 21/06/2016	Spot Bond	83.71772	9.21593	83.71772	9.19824			0.00	0	0.00
R330C	On 21/12/2016	Spot Bond	81.42381	6.92227	81.42381	6.90929			0.00	0	0.00
R331C	On 21/06/2017	Spot Bond	77.48625	5.57035	77.48625	5.56034			0.00	0	0.00
R332C	On 21/12/2017	Spot Bond	75.13464	4.36478	75.13464	4.35714			0.00	0	0.00
R333C	On 21/06/2018	Spot Bond	72.16183	3.56854	72.16183	3.56250			0.00	0	0.00
R334C	On 21/12/2018	Spot Bond	70.13136	2.86504	70.13136	2.86031			0.00	0	0.00
R335C	On 21/06/2019	Spot Bond	68.17127	2.32877	68.17127	2.32502			0.00	0	0.00
R336C	On 21/12/2019	Spot Bond	66.23386	1.91982	66.23386	1.91680			0.00	0	0.00
R337C	On 21/06/2020	Spot Bond	63.06100	1.72260	63.06100	1.72001			0.00	0	0.00
R338C	On 21/12/2020	Spot Bond	61.24492	1.46134	61.24492	1.45919			0.00	0	0.00
R339C	On 21/06/2021	Spot Bond	59.05342	1.28903	59.05342	1.28720			0.00	0	0.00
R340C	On 21/12/2021	Spot Bond	57.39997	1.11546	57.39997	1.11392			0.00	0	0.00
R341C	On 21/06/2022	Spot Bond	55.80907	0.97397	55.80907	0.97266			0.00	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	0.85769	54.27807	0.85656				0.00	0	0.00
R343C	On 21/06/2023	Spot Bond	52.85822	0.75802	52.85822	0.75704				0.00	0	0.00
R344C	On 21/12/2023	Spot Bond	51.49553	0.67458	51.49553	0.67373				0.00	0	0.00
R345C	On 21/06/2024	Spot Bond	44.45722	1.02525	44.45722	1.02412				0.00	0	0.00
R346C	On 21/12/2024	Spot Bond	43.11572	0.95627	43.11572	0.95524				0.00	0	0.00
R347C	On 21/06/2025	Spot Bond	41.83089	0.89724	41.83089	0.89631				0.00	0	0.00
R348C	On 21/12/2025	Spot Bond	40.60007	0.84653	40.60007	0.84567				0.00	0	0.00
R349C	On 21/06/2026	Spot Bond	39.42073	0.80280	39.42073	0.80201				0.00	0	0.00
R350C	On 21/12/2026	Spot Bond	38.29047	0.76497	38.29047	0.76424				0.00	0	0.00
R351C	On 21/06/2027	Spot Bond	37.20704	0.73216	37.20704	0.73147				0.00	0	0.00
R352C	On 21/12/2027	Spot Bond	36.16829	0.70363	36.16829	0.70298				0.00	0	0.00
RCSB01	On 16/03/2014	Spot Bond	100.16140	43.24228	100.16140	43.13505				0.00	0	0.00
RCSB02	On 15/07/2013	Spot Bond	101.36584	78.27365	101.36584	78.04961			1,131,242,774,400.00	11,160,000	3,720,000.00	
RCSB03	On 15/07/2016	Spot Bond	101.68455	13.71687	101.68455	13.68239				0.00	0	0.00
RCSB04	On 25/05/2015	Spot Bond	100.60342	23.12052	100.60342	23.06420				0.00	0	0.00
RCSB2U	On 24/07/2017	Spot Bond	100.00000	1.79708	100.00000	1.79272				0.00	0	0.00
RCSC08	On 08/03/2013	Spot Bond	100.25681	95.12806	100.25681	94.89551				0.00	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	83.69486	100.32689	83.31855				0.00	0	0.00
RCSC10	On 06/06/2013	Spot Bond	100.32010	83.69594	100.32010	83.31964				0.00	0	0.00
RCSC11	On 06/09/2013	Spot Bond	100.32441	59.58046	100.32441	59.38979				0.00	0	0.00
RDFB01	On 30/03/2015	Spot Bond	101.54349	19.80072	101.54349	19.75101				0.00	0	0.00
RDFO4	On 06/09/2013	Spot Bond	100.00000	82.64272	100.00000	82.52136				0.00	0	0.00
RDFO6	On 07/03/2013	Spot Bond	100.26310	89.43598	100.26310	89.21680				0.00	0	0.00
RES06	On 18/10/2014	Spot Bond	101.21857	26.14330	101.21857	26.07310				0.00	0	0.00
RES07	On 14/02/2013	Spot Bond	5.87500	105.50141	5.87500	105.48449				0.00	0	0.00
RES12	On 20/08/2015	Spot Bond	100.60466	16.84691	100.60466	16.80588				0.00	0	0.00
RES14	On 04/10/2013	Spot Bond	101.28378	56.24626	101.28378	56.10537				0.00	0	0.00
RES15	On 12/11/2017	Spot Bond	100.77784	9.57129	100.77784	9.54794				0.00	0	0.00
RES16	On 14/02/2013	Spot Bond	100.58027	94.28414	100.58027	94.03982				0.00	0	0.00
RES17	On 09/04/2013	Spot Bond	100.00000	82.76644	100.00000	82.57919				0.00	0	0.00
RESB01	On 03/06/2014	Spot Bond	100.38116	42.06813	100.38116	41.96359				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	99.31954	100.60804	99.07111				0.00	0	0.00
RP002	On 28/02/2013	Spot Bond	100.65009	99.90709	100.65009	99.65710				0.00	0	0.00
RP004	On 25/11/2014	Spot Bond	102.09902	32.92420	102.09902	32.84294			612,594,120,000.00	6,000,000	3,000,000.00	

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	13.41494	99.79665	13.38179			0.00	0	0.00
RP006	On 30/04/2019	Spot Bond	101.65073	11.30401	101.65073	11.27622			0.00	0	0.00
RP007	On 30/04/2016	Spot Bond	101.46985	15.59484	101.46985	15.55657			0.00	0	0.00
RP008	On 30/04/2016	Spot Bond	101.46985	15.59484	101.46985	15.55657			0.00	0	0.00
RP009	On 16/07/2013	Spot Bond	101.38750	78.10154	101.38750	77.87860			0.00	0	0.00
RP010	On 23/08/2013	Spot Bond	100.62446	62.14871	100.62446	61.95363			0.00	0	0.00
RP011	On 12/09/2013	Spot Bond	100.24328	61.23394	100.24328	61.03811			0.00	0	0.00
RP012	On 10/10/2013	Spot Bond	101.50905	56.10636	101.50905	55.96555			0.00	0	0.00
RP013	On 27/09/2016	Spot Bond	99.91990	14.22295	99.91990	14.18776			0.00	0	0.00
RP014	On 27/09/2019	Spot Bond	99.90988	12.40305	99.90988	12.37236			0.00	0	0.00
RP015	On 10/06/2013	Spot Bond	100.25061	79.43512	100.25061	79.08907			0.00	0	0.00
RP016	On 10/12/2015	Spot Bond	100.36848	9.50616	100.36848	9.48254			0.00	0	0.00
RP017	On 21/01/2014	Spot Bond	100.00000	51.45452	100.00000	51.32710			0.00	0	0.00
RPG01	On 28/02/2014	Spot Bond	100.51732	43.25641	100.51732	43.14880			0.00	0	0.00
RPG01U	On 25/02/2014	Spot Bond	100.00000	37.80931	100.00000	37.71772			0.00	0	0.00
RPG02	On 25/11/2014	Spot Bond	100.62598	31.34656	100.62598	31.27020			0.00	0	0.00
RPI01	On 22/07/2016	Spot Bond	5.25000	100.01431	5.25000	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
RPP01U	On 31/08/2018	Spot Bond	100.00000	0.67486	100.00000	0.67319			0.00	0	0.00
RPP04U	On 07/10/2016	Spot Bond	100.00000	3.66082	100.00000	3.65175			0.00	0	0.00
RPP05U	On 21/01/2013	Spot Bond	100.00000	50.00002	100.00000	50.00001			0.00	0	0.00
RPS001	On 16/11/2022	Spot Bond	101.48404	17.61654	101.48404	17.57664			0.00	0	0.00
RW21	On 21/04/2021	Spot Bond	115.23085	10.99471	115.23085	10.96725			0.00	0	5,200,000.00
SA062U	On 18/01/2013	Spot Bond	100.00000	50.00006	100.00000	50.00005			0.00	0	0.00
SBC2	On 28/04/2016	Spot Bond	104.86804	9.64959	104.86804	9.63065			0.00	0	0.00
SBK12	On 24/11/2016	Spot Bond	114.56238	13.78437	114.56238	13.74992			0.00	0	29,700,000.00
SBK13	On 24/11/2016	Spot Bond	100.56539	12.14354	100.56539	12.11397			0.00	0	0.00
SBK14	On 01/12/2017	Spot Bond	107.95466	11.52489	107.95466	11.49759			0.00	0	21,000,000.00
SBK15	On 23/01/2022	Spot Bond	101.20234	7.02563	101.20234	7.00145			0.00	0	0.00
SBK16	On 15/03/2023	Spot Bond	100.11990	7.96058	100.11990	7.94084			0.00	0	0.00
SBK17	On 31/07/2024	Spot Bond	101.08312	7.06178	101.08312	7.04469			0.00	0	0.00
SBK18	On 24/10/2020	Spot Bond	101.24095	7.42226	101.24095	7.40408			0.00	0	0.00
SBK19	On 24/10/2019	Spot Bond	101.21627	7.43267	101.21627	7.41447			0.00	0	0.00
SBK7	On 24/05/2015	Spot Bond	107.37565	22.58397	107.37565	22.53041			0.00	0	14,900,000.00
SBK8	On 10/04/2013	Spot Bond	102.36256	88.98443	102.36256	88.77968			0.00	0	2,700,000.00
SBK9	On 10/04/2018	Spot Bond	105.03639	11.33225	105.03639	11.30600			0.00	0	6,800,000.00

Contract Details	Strike	Call / Put	MTM Yield	MarkPrice	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
SBK11	On 09/04/2014	Spot Bond	132.16219	41.66045	132.16219	41.53597			111,016,239,600.00	840,000	540,000.00
SBN18	On 14/09/2013	Spot Bond	162.56493	48.83714	162.56493	48.67689			0.00	0	0.00
SBN20	On 31/03/2013	Spot Bond	155.18315	80.17237	155.18315	79.90795			0.00	0	0.00
SBN27	On 15/09/2015	Spot Bond	120.12124	23.15585	120.12124	23.09575			0.00	0	0.00
SBN29	On 15/09/2015	Spot Bond	120.50039	23.07644	120.50039	23.01639			0.00	0	0.00
SBN31	On 15/09/2015	Spot Bond	120.69056	23.03681	120.69056	22.97679			0.00	0	0.00
SBN32	On 19/03/2013	Spot Bond	143.06048	85.58121	143.06048	85.30615			0.00	0	0.00
SBN33	On 15/09/2017	Spot Bond	106.46393	12.28503	106.46393	12.25609			0.00	0	0.00
SBN34	On 15/09/2015	Spot Bond	120.29708	23.11896	120.29708	23.05888			0.00	0	0.00
SBN35	On 15/09/2015	Spot Bond	120.39190	23.09911	120.39190	23.03905			0.00	0	0.00
SBN36	On 31/03/2013	Spot Bond	215.59863	76.12360	215.59863	75.80280			0.00	0	0.00
SBN42	On 31/03/2013	Spot Bond	100.00000	89.77141	100.00000	89.56408			0.00	0	0.00
SBN45	On 15/09/2017	Spot Bond	100.10760	8.60424	100.10760	8.58291			0.00	0	0.00
SBN49	On 02/06/2014	Spot Bond	99.06612	43.05633	99.06612	42.95060			0.00	0	0.00
SBN50	On 23/09/2014	Spot Bond	100.00010	29.75166	100.00010	29.67800			0.00	0	0.00
SBN51	On 03/10/2016	Spot Bond	99.81852	10.74291	99.81852	10.71635			0.00	0	0.00
SBN52	On 03/07/2013	Spot Bond	99.79990	81.46212	99.79990	81.22361			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM Yield	MarkPrice	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
SBR003	On 05/11/2013	Spot Bond	100.00000	65.48601	100.00000	65.32736			0.00	0	0.00
SBS13	On 22/09/2017	Spot Bond	109.84578	12.46303	109.84578	12.43291			0.00	0	0.00
SBS14	On 07/02/2014	Spot Bond	100.78863	44.18835	100.78863	44.08054			0.00	0	0.00
SBS15	On 26/04/2016	Spot Bond	100.87410	12.48575	100.87410	12.45527			0.00	0	0.00
SBS16	On 22/09/2018	Spot Bond	99.99987	7.76875	99.99987	7.74952			0.00	0	0.00
SBS17	On 23/06/2018	Spot Bond	100.00000	1.23877	100.00000	1.23601			0.00	0	0.00
SBS18	On 23/06/2018	Spot Bond	99.99997	8.35180	99.99997	8.33112			0.00	0	0.00
SBS19	On 23/06/2021	Spot Bond	113.08735	9.76420	113.08735	9.74019			0.00	0	0.00
SBS20	On 15/05/2026	Spot Bond	109.22356	10.86488	109.22356	10.83876			0.00	0	100,000,000.00
SBS21	On 15/05/2026	Spot Bond	100.77436	8.54490	100.77436	8.52406			0.00	0	0.00
SBS22	On 23/05/2015	Spot Bond	100.47821	21.56719	100.47821	21.51471			0.00	0	0.00
SBS23	On 23/05/2017	Spot Bond	100.50480	9.87752	100.50480	9.85348			0.00	0	0.00
SBS24	On 23/05/2019	Spot Bond	100.51996	8.14103	100.51996	8.12122			0.00	0	0.00
SBS25	On 24/05/2019	Spot Bond	106.95022	9.96224	106.95022	9.93869			0.00	0	2,100,000.00
SBS3	On 25/05/2026	Spot Bond	102.76906	9.13526	102.76906	9.11435			0.00	0	0.00
SBS4	On 16/11/2021	Spot Bond	104.14309	9.72310	104.14309	9.70061		312,429,270,000.00	3,000,000	1,500,000.00	
SBS7	On 26/03/2013	Spot Bond	103.79928	94.36660	103.79928	94.13902			0.00	0	0.00
SBS9	On 07/07/2016	Spot Bond	120.54819	13.35087	120.54819	13.31612			0.00	0	2,000,000.00

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
SBSI10	On 03/07/2013	Spot Bond	120.15971	79.36155	120.15971	79.17492				74,499,020,200.00	620,000	400,000.00
SBSI11	On 07/12/2023	Spot Bond	272.67152	2.51874	272.67152	2.50687				0.00	0	121,500,000.00
SBSI12	On 31/01/2017	Spot Bond	123.12082	4.05568	123.12082	4.04512				0.00	0	0.00
SCM107	On 15/09/2017	Spot Bond	114.44000	9.87694	114.44000	9.84936				0.00	0	0.00
SCM220	On 20/01/2013	Spot Bond	100.00000	55.39754	100.00000	55.39752				0.00	0	0.00
SCM221	On 17/02/2013	Spot Bond	100.00000	93.58974	100.00000	93.35038				0.00	0	0.00
SHF01	On 15/12/2016	Spot Bond	100.00000	3.87565	100.00000	3.86605				0.00	0	0.00
SHI02	On 01/10/2021	Spot Bond	82.63494	0.21621	82.63494	0.21570				0.00	0	0.00
SHI05	On 31/01/2017	Spot Bond	120.42805	4.22417	120.42805	4.20173				0.00	0	0.00
SHPCBU	On 03/04/2017	Spot Bond	6.50000	101.98768	6.50000	101.96976				0.00	0	0.00
SHS01	On 15/12/2016	Spot Bond	100.12305	11.74504	100.12305	11.71592				0.00	0	4,000,000.00
SHS02	On 29/06/2013	Spot Bond	99.88484	75.81602	99.88484	75.50809				0.00	0	0.00
SHS03	On 29/06/2015	Spot Bond	99.87542	20.60314	99.87542	20.55218				0.00	0	0.00
SHS04	On 29/06/2017	Spot Bond	100.24421	10.08192	100.24421	10.05690				0.00	0	0.00
SHS05	On 29/06/2017	Spot Bond	103.11523	11.28107	103.11523	11.25532				0.00	0	0.00
SHS06	On 12/12/2017	Spot Bond	100.24161	1.58506	100.24161	1.58113				0.00	0	1,935,000.00
SLI1	On 15/08/2013	Spot Bond	105.71322	69.52416	105.71322	69.36401				0.00	0	0.00



Contract Details	Strike	Call / Put	MTM Yield	MarkPrice	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
SLI2	On 15/08/2016	Spot Bond	112.32955	16.49286	112.32955	16.45295			0.00	0	8,200,000.00
SMF1	On 27/06/2013	Spot Bond	101.56711	76.39143	101.56711	76.24321			0.00	0	0.00
SNT01	On 15/09/2017	Spot Bond	105.65786	12.38761	105.65786	12.35861			0.00	0	18,700,000.00
SPDA1	On 21/08/2014	Spot Bond	100.80059	29.94886	100.80059	29.87578			0.00	0	0.00
SPDA2	On 21/08/2016	Spot Bond	100.58343	11.28489	100.58343	11.25741			0.00	0	0.00
SPDA3	On 21/08/2015	Spot Bond	100.81342	16.54852	100.81342	16.50813			0.00	0	0.00
SPDA4	On 21/08/2017	Spot Bond	100.58796	9.10750	100.58796	9.08532			0.00	0	0.00
SSA01	On 28/06/2016	Spot Bond	107.52630	14.28776	107.52630	14.25402			0.00	0	0.00
SSA02	On 20/04/2015	Spot Bond	101.25454	18.85368	101.25454	18.80647			0.00	0	15,000,000.00
SSA03	On 22/04/2013	Spot Bond	100.00000	80.39648	100.00000	80.21978		57,400,000,000,000.00	574,000,000	400,000,000.00	
SSN001	On 01/03/2017	Spot Bond	100.41357	10.44970	100.41357	10.42373			0.00	0	0.00
SSN002	On 26/03/2017	Spot Bond	99.94314	10.04439	99.94314	10.01953			0.00	0	0.00
SSN003	On 25/04/2017	Spot Bond	101.14726	9.37611	101.14726	9.35316			0.00	0	0.00
SSN004	On 31/03/2021	Spot Bond	94.17275	9.31447	94.17275	9.29475			0.00	0	0.00
SSN005	On 31/03/2021	Spot Bond	93.82087	9.34511	93.82087	9.32538			0.00	0	0.00
SSN006	On 21/12/2014	Spot Bond	104.67610	27.38757	104.67610	27.32430			0.00	0	0.00
SSN007	On 15/01/2020	Spot Bond	101.56575	7.57014	101.56575	7.55298			0.00	0	0.00
SSN008	On 18/06/2017	Spot Bond	100.11486	9.95333	100.11486	9.92865			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM Yield	MarkPrice	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
SSN009	On 15/09/2017	Spot Bond	107.35953	12.17337	107.35953	12.14449			0.00	0	0.00
SSN010	On 15/09/2015	Spot Bond	121.64737	22.83931	121.64737	22.77943			0.00	0	0.00
SSN011	On 31/01/2025	Spot Bond	105.50721	1.90519	105.50721	1.90027			0.00	0	0.00
SSN012	On 21/12/2018	Spot Bond	100.00000	9.98176	100.00000	9.96349			0.00	0	0.00
SYN867	On 19/01/2013	Spot Bond	100.00000	50.00005	100.00000	50.00004			0.00	0	0.00
SYN869	On 19/01/2013	Spot Bond	100.00000	50.00005	100.00000	50.00004			0.00	0	0.00
SYN870	On 20/01/2013	Spot Bond	100.00000	50.00004	100.00000	50.00002			0.00	0	0.00
SYN872	On 13/02/2013	Spot Bond	100.00000	94.55959	100.00000	94.31525			0.00	0	0.00
SYN873	On 14/02/2013	Spot Bond	100.00000	94.31525	100.00000	94.07216			0.00	0	0.00
SYN874	On 16/02/2013	Spot Bond	100.00000	93.83033	100.00000	93.58974			0.00	0	0.00
SYN875	On 16/02/2013	Spot Bond	100.00000	93.83033	100.00000	93.58974			0.00	0	0.00
SYN876	On 20/02/2013	Spot Bond	100.00000	92.87532	100.00000	92.63959			0.00	0	0.00
SYN878	On 21/02/2013	Spot Bond	100.00000	92.63959	100.00000	92.40506			0.00	0	0.00
SYN880	On 23/02/2013	Spot Bond	100.00000	92.17172	100.00000	91.93955			0.00	0	0.00
SYN881	On 23/02/2013	Spot Bond	100.00000	92.17172	100.00000	91.93955			0.00	0	0.00
SYN882	On 27/02/2013	Spot Bond	100.00000	91.25000	100.00000	91.02244			0.00	0	0.00
SYN887	On 17/02/2013	Spot Bond	100.00000	93.58974	100.00000	93.35038			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM Yield	MarkPrice	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
SYN911	On 19/07/2013	Spot Bond	100.00000	67.34317	100.00000	67.21915			0.00	0	0.00
SYN913	On 19/07/2013	Spot Bond	100.00000	67.34317	100.00000	67.21915			0.00	0	0.00
SYN923	On 21/08/2013	Spot Bond	100.00000	67.11269	100.00000	66.98536			0.00	0	0.00
SYN924	On 22/08/2013	Spot Bond	100.00000	66.98536	100.00000	66.85828			0.00	0	0.00
SYN925	On 23/08/2013	Spot Bond	100.00000	66.85828	100.00000	66.73143			0.00	0	0.00
SYN928	On 19/07/2013	Spot Bond	100.00000	67.34317	100.00000	67.21915			0.00	0	0.00
SYN929	On 19/07/2013	Spot Bond	100.00000	67.34317	100.00000	67.21915			0.00	0	0.00
SYN951	On 21/01/2013	Spot Bond	99.60062	50.10007	99.60062	50.10006			0.00	0	0.00
SYN953	On 05/02/2013	Spot Bond	99.38728	96.58120	99.38728	96.32787			0.00	0	0.00
SYN954	On 21/01/2013	Spot Bond	99.60314	50.09944	99.60314	50.09942			0.00	0	0.00
SYN955	On 12/02/2013	Spot Bond	99.28767	94.84029	99.28767	94.59625			0.00	0	0.00
SYN956	On 14/02/2013	Spot Bond	99.25974	94.35495	99.25974	94.11346			0.00	0	0.00
SYN957	On 18/02/2013	Spot Bond	99.20138	93.39998	99.20138	93.16349			0.00	0	0.00
SYN958	On 18/02/2013	Spot Bond	99.20211	93.39994	99.20211	93.16344			0.00	0	0.00
SYN959	On 19/02/2013	Spot Bond	99.18693	93.16442	99.18693	92.92915			0.00	0	0.00
SYN960	On 28/01/2013	Spot Bond	99.50500	98.65525	99.50500	98.39063			0.00	0	0.00
SYN961	On 22/02/2013	Spot Bond	99.14341	92.46522	99.14341	92.23357			0.00	0	0.00
SYN963	On 25/02/2013	Spot Bond	99.09929	91.77708	99.09929	91.54896			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM Yield	MarkPrice	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
SYN964	On 26/02/2013	Spot Bond	99.07862	91.55058	99.07862	91.32363			0.00	0	0.00
SYN965	On 01/03/2013	Spot Bond	99.03521	90.87672	99.03521	90.65319			0.00	0	0.00
SYN966	On 21/01/2013	Spot Bond	98.12653	50.47282	98.12653	50.47281			0.00	0	0.00
SYN967	On 18/03/2013	Spot Bond	98.78368	87.24894	98.78368	87.04340			0.00	0	0.00
SYN968	On 23/01/2013	Spot Bond	99.57277	50.10704	99.57277	99.72794			0.00	0	0.00
SYN969	On 16/04/2013	Spot Bond	100.00000	81.47321	100.00000	81.29176			0.00	0	0.00
SYN970	On 19/04/2013	Spot Bond	100.00000	80.93126	100.00000	80.75221			0.00	0	0.00
SYN971	On 20/02/2013	Spot Bond	100.00000	92.87532	100.00000	100.00000			0.00	0	0.00
SZ18	On 30/09/2015	Spot Bond	119.55998	21.29413	119.55998	21.23937			0.00	0	0.00
SZ25	On 30/09/2025	Spot Bond	111.67266	10.66806	111.67266	10.64209			0.00	0	0.00
T018	On 15/07/2014	Spot Bond	100.00000	37.86702	100.00000	37.78228			0.00	0	0.00
TF105U	On 25/10/2014	Spot Bond	100.00000	30.32805	100.00000	30.25457			0.00	0	0.00
TFS06	On 20/03/2014	Spot Bond	104.23307	45.34302	104.23307	45.23805			0.00	0	0.00
TFS100	On 22/01/2013	Spot Bond	99.58856	50.10308	99.58856	50.10307			0.00	0	0.00
TFS101	On 06/02/2013	Spot Bond	99.37012	96.32848	99.37012	96.07652			0.00	0	0.00
TFS103	On 14/03/2013	Spot Bond	98.86706	88.07202	98.86706	87.86242			0.00	0	0.00
TFS104	On 29/01/2013	Spot Bond	99.29473	0.00000	99.29473	0.00000			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM Yield	MarkPrice	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
TFS73	On 11/02/2013	Spot Bond	100.66418	100.50831	100.66418	100.24561			0.00	0	0.00
TFS77	On 12/04/2013	Spot Bond	101.16928	84.42831	101.16928	84.23676			0.00	0	0.00
TFS78	On 18/04/2013	Spot Bond	101.07247	83.30715	101.07247	83.11841			0.00	0	0.00
TFS83	On 28/07/2015	Spot Bond	100.91059	15.60432	100.91059	15.56620			0.00	0	0.00
TFS84	On 28/07/2016	Spot Bond	110.02135	12.04567	110.02135	12.01702			0.00	0	0.00
TFS88	On 08/02/2013	Spot Bond	100.00000	95.80052	100.00000	95.54974			0.00	0	0.00
TFS90	On 05/03/2013	Spot Bond	100.30600	95.09986	100.30600	94.86556			0.00	0	0.00
TFS93	On 17/02/2014	Spot Bond	100.55190	42.92741	100.55190	42.82291			0.00	0	0.00
TFS97	On 14/11/2013	Spot Bond	100.62855	63.82181	100.62855	63.66633			0.00	0	0.00
TH10A1	On 18/10/2038	Spot Bond	101.17076	6.43671	101.17076	6.41461			0.00	0	0.00
TH10A2	On 18/10/2038	Spot Bond	101.20716	6.63453	101.20716	6.61193			0.00	0	0.00
TH10A3	On 18/10/2038	Spot Bond	103.42947	7.65805	103.42947	7.64044			0.00	0	0.00
TH10A4	On 18/07/2017	Spot Bond	100.80622	8.42861	100.80622	2.21296			0.00	0	0.00
TH10A5	On 18/07/2017	Spot Bond	100.83814	8.66997	100.83814	2.21057			0.00	0	0.00
TH10A6	On 18/07/2017	Spot Bond	100.90574	2.56033	100.90574	2.55456			0.00	0	0.00
TH10A7	On 18/10/2038	Spot Bond	100.17362	6.38888	100.17362	0.00000			0.00	0	0.00
TH10A8	On 18/10/2038	Spot Bond	100.18041	6.64112	100.18041	0.00000			0.00	0	0.00
TH10A9	On 18/07/2017	Spot Bond	100.00000	2.63053	100.00000	2.62464			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
TH10B1	On 18/10/2038	Spot Bond	101.28535	7.05937	101.28535	7.03570				0.00	0	0.00
TH10B2	On 18/07/2017	Spot Bond	100.89554	9.10407	100.89554	2.20628				0.00	0	0.00
TH10C1	On 18/10/2038	Spot Bond	101.45249	7.96615	101.45249	7.94020				0.00	0	0.00
TH10C2	On 18/07/2017	Spot Bond	101.00134	9.90359	101.00134	2.19839				0.00	0	0.00
TH10D1	On 18/10/2038	Spot Bond	102.14068	11.68074	102.14068	11.64533				0.00	0	0.00
TH10D2	On 18/07/2017	Spot Bond	101.44362	13.23957	101.44362	2.16574				0.00	0	0.00
TH9A10	On 18/07/2016	Spot Bond	101.20953	11.62831	101.20953	11.59353				0.00	0	0.00
THE8A1	On 18/04/2036	Spot Bond	101.06155	5.84241	101.06155	5.82181				0.00	0	0.00
THE8A2	On 18/04/2036	Spot Bond	101.14347	6.28825	101.14347	6.26653				0.00	0	0.00
THE8A3	On 18/04/2036	Spot Bond	105.45079	6.32248	105.45079	6.30031				0.00	0	0.00
THE8B1	On 18/04/2036	Spot Bond	101.30716	7.17781	101.30716	7.15384				0.00	0	0.00
THE8C1	On 18/04/2036	Spot Bond	101.37985	7.57226	101.37985	7.54729				0.00	0	0.00
THE8D1	On 18/04/2036	Spot Bond	102.14790	11.71958	102.14790	11.68407				0.00	0	0.00
THE9A1	On 18/07/2016	Spot Bond	101.15653	11.36363	101.15653	11.32953			606,939,180,000.00	6,000,000	3,000,000.00	
THE9A2	On 18/01/2016	Spot Bond	101.18212	14.37252	101.18212	14.33106				0.00	0	0.00
THE9A3	On 18/07/2016	Spot Bond	101.20040	11.58269	101.20040	11.54803				0.00	0	0.00
THE9A5	On 18/07/2039	Spot Bond	101.18212	6.43600	101.18212	6.41390				0.00	0	0.00

Contract Details	Strike	Call / Put	MTM Yield	MarkPrice	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
THE9A6	On 18/07/2039	Spot Bond	101.20040	6.53491	101.20040	6.51256			0.00	0	0.00
THE9A7	On 18/07/2039	Spot Bond	101.20953	6.58435	101.20953	6.56187			0.00	0	0.00
THE9A8	On 18/07/2016	Spot Bond	101.17116	11.43666	101.17116	11.40237			0.00	0	0.00
THE9A9	On 18/07/2016	Spot Bond	101.20040	11.58269	101.20040	11.54803			0.00	0	0.00
THE9B1	On 18/07/2016	Spot Bond	101.30089	12.08411	101.30089	12.04817			0.00	0	0.00
THE9B2	On 18/07/2039	Spot Bond	101.30089	7.07828	101.30089	7.05456			0.00	0	0.00
THE9B3	On 18/07/2016	Spot Bond	101.30089	12.08411	101.30089	12.04817			0.00	0	0.00
THE9C1	On 18/07/2016	Spot Bond	101.44699	12.81199	101.44699	12.77420		608,681,940,000.00	6,000,000	3,000,000.00	
THE9C2	On 18/07/2039	Spot Bond	101.48350	8.06353	101.48350	8.03732			0.00	0	0.00
THE9C3	On 18/07/2016	Spot Bond	101.43786	12.76655	101.43786	12.72887			0.00	0	0.00
THE9D1	On 18/07/2016	Spot Bond	102.16719	16.38092	102.16719	16.33394			0.00	0	0.00
THE9D2	On 18/07/2039	Spot Bond	102.21271	11.96984	102.21271	11.93369			0.00	0	0.00
THE9D3	On 18/07/2016	Spot Bond	102.19450	16.51563	102.19450	16.46831			0.00	0	0.00
TL13	On 31/12/2013	Spot Bond	99.87885	57.50962	99.87885	57.36736			0.00	0	2,000,000.00
TL15	On 29/04/2015	Spot Bond	111.48563	25.17836	111.48563	25.11714			0.00	0	2,500,000.00
TL20	On 22/02/2020	Spot Bond	102.36770	6.17143	102.36770	6.15956			0.00	0	0.00
TN17	On 14/11/2017	Spot Bond	111.51511	11.14063	111.51511	11.11340			0.00	0	995,400,000.00
TN20	On 17/09/2020	Spot Bond	120.69176	12.21533	120.69176	12.18350		1,568,992,880,000.00	13,000,000	294,268,000.00	

Contract Details	Strike	Call / Put	MTM Yield	MarkPrice	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
TN23	On 06/11/2023	Spot Bond	122.92168	10.80386	122.92168	10.77530			0.00	0	94,280,000.00
TN25	On 19/08/2025	Spot Bond	112.54971	12.35549	112.54971	12.32555			0.00	0	213,700,000.00
TN27	On 14/11/2027	Spot Bond	105.64973	9.92592	105.64973	9.90270			0.00	0	7,300,000.00
TORQ1	On 15/04/2022	Spot Bond	100.66243	7.46285	100.66243	7.44468			0.00	0	0.00
TORQ2	On 15/04/2022	Spot Bond	100.67816	7.63811	100.67816	7.61949			0.00	0	0.00
TORQ3	On 15/04/2022	Spot Bond	100.69808	7.86003	100.69808	7.84087			0.00	0	0.00
TORQ4	On 15/04/2022	Spot Bond	100.70018	7.88338	100.70018	7.86416			0.00	0	0.00
TORQ5	On 15/04/2022	Spot Bond	100.79857	8.98017	100.79857	8.95826			0.00	0	0.00
TORQ6	On 15/04/2022	Spot Bond	101.00182	15.26359	101.00182	15.22629			0.00	0	0.00
TPDA01	On 05/04/2015	Spot Bond	101.21676	19.18639	101.21676	19.13837			0.00	0	0.00
TPDA02	On 05/04/2017	Spot Bond	101.26720	8.64375	101.26720	8.62211			0.00	0	0.00
TPDA03	On 05/04/2018	Spot Bond	101.29746	7.53653	101.29746	7.51765			0.00	0	0.00
TR30	On 31/12/2099	Spot Bond	10.00000	99.78606	10.00000	99.75935			0.00	0	0.00
TR31	On 31/12/2099	Spot Bond	9.75000	99.79139	9.75000	99.76534			0.00	0	0.00
TR32	On 31/12/2099	Spot Bond	100.00000	9.79556	100.00000	9.77029			0.00	0	0.00
TSP116	On 09/02/2013	Spot Bond	100.00000	95.54974	100.00000	95.30026			0.00	0	0.00
TSP117	On 23/02/2013	Spot Bond	100.00000	92.17172	100.00000	91.93955			0.00	0	0.00



Contract Details	Strike	Call / Put	MTM Yield	MarkPrice	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
TSP125	On 23/08/2013	Spot Bond	100.00000	66.85828	100.00000	66.73143			0.00	0	0.00
TSP128	On 07/02/2013	Spot Bond	100.00000	96.05263	100.00000	95.80052			0.00	0	0.00
TSP129	On 07/03/2013	Spot Bond	98.80121	89.57395	98.80121	89.35729			0.00	0	0.00
TSP131	On 03/05/2013	Spot Bond	97.87620	78.85478	97.87620	78.68839			0.00	0	0.00
TSP134	On 27/06/2013	Spot Bond	99.82860	70.22819	99.82860	70.09355			0.00	0	0.00
TSP135	On 07/02/2013	Spot Bond	99.36331	96.07678	99.36331	95.82615			0.00	0	0.00
TSP136	On 30/05/2013	Spot Bond	97.76060	74.61833	97.76060	74.46950			0.00	0	0.00
UG21	On 02/03/2021	Spot Bond	120.75743	12.91215	120.75743	12.87850			0.00	0	0.00
UTR041	On 19/04/2014	Spot Bond	101.23503	37.29809	101.23503	37.20472			0.00	0	0.00
UTR042	On 19/04/2016	Spot Bond	101.32511	12.27944	101.32511	12.24868			0.00	0	0.00
UTR043	On 06/04/2015	Spot Bond	101.70719	20.83264	101.70719	20.78026			0.00	0	0.00
UTR40	On 10/09/2017	Spot Bond	110.55481	14.30750	110.55481	14.27275			0.00	0	0.00
VIP1A5	On 07/11/2013	Spot Bond	100.00000	65.84554	100.00000	65.68603			0.00	0	0.00
VIP1B3	On 07/11/2013	Spot Bond	100.00000	66.11023	100.00000	65.95008			0.00	0	0.00
VIP1C3	On 07/11/2013	Spot Bond	100.00000	66.19846	100.00000	66.03809			0.00	0	0.00
VKE01	On 08/05/2015	Spot Bond	100.80302	22.53541	100.80302	22.48042			0.00	0	0.00
VKE02	On 08/05/2016	Spot Bond	100.83292	13.95197	100.83292	13.91792			0.00	0	0.00
VKE03	On 08/05/2017	Spot Bond	100.83423	10.37343	100.83423	10.34811			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
VOD002	On 28/02/2013	Spot Bond	100.00000	96.18797	100.00000	95.94869				0.00	0	0.00
VOD006	On 28/02/2013	Spot Bond	100.36906	95.70660	100.36906	95.46773				0.00	0	0.00
VOYT01	On 09/09/2015	Spot Bond	128.75000	11.37144	128.75000	11.34569				0.00	0	0.00
WS04	On 30/05/2016	Spot Bond	121.77342	15.53589	121.77342	15.49512				0.00	0	94,700,000.00
WS05	On 01/08/2018	Spot Bond	243.55465	3.78029	243.55465	3.76317				0.00	0	30,000,000.00
WSP1	On 28/05/2015	Spot Bond	107.94222	21.63451	107.94222	21.58298				0.00	0	0.00
WSP2	On 28/05/2017	Spot Bond	110.97172	11.28005	110.97172	11.25257			420,582,818,800.00		3,790,000	81,000,000.00
WSP3	On 28/05/2019	Spot Bond	113.15781	9.44804	113.15781	9.42466				0.00	0	0.00
WSP4	On 28/05/2020	Spot Bond	112.59168	9.30807	112.59168	9.28513				0.00	0	0.00
WSP5	On 28/05/2021	Spot Bond	113.82178	9.13969	113.82178	9.11696				0.00	0	26,000,000.00
Z006	On 31/08/2013	Spot Bond	96.69614	62.32338	96.69614	62.18773				0.00	0	0.00
Z009	On 30/11/2013	Spot Bond	95.45272	51.44732	95.45272	51.33714				0.00	0	0.00
Z014	On 30/06/2015	Spot Bond	87.68655	17.00652	87.68655	16.97240				0.00	0	0.00
Z018	On 31/03/2014	Spot Bond	93.89641	40.19138	93.89641	40.10647				0.00	0	0.00
Z019	On 30/06/2014	Spot Bond	92.71091	33.48051	92.71091	33.41013				0.00	0	0.00
Z020	On 19/10/2015	Spot Bond	86.49267	13.99035	86.49267	13.96275				0.00	0	0.00
Z025	On 30/11/2014	Spot Bond	90.84932	25.00170	90.84932	24.95003				0.00	0	0.00

Contract Details	Strike	Call / Put	MTM Yield	MarkPrice	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
Z071	On 01/07/2015	Spot Bond	87.67412	16.97598	87.67412	16.94192			0.00	0	75,000,000.00
Z083	On 30/09/2019	Spot Bond	67.16812	2.08610	67.16812	2.08276			0.00	0	0.00
ZA001	On 01/09/2016	Spot Bond	100.00000	8.21566	100.00000	8.20007			0.00	0	0.00
ZA002	On 16/08/2024	Spot Bond	100.00000	0.03308	100.00000	0.03302			0.00	0	0.00
ZA003	On 01/09/2016	Spot Bond	100.00000	8.21566	100.00000	8.20007			0.00	0	0.00
ZA007	On 31/03/2015	Spot Bond	100.00000	22.01316	100.00000	21.97140			0.00	0	0.00
ZA008	On 19/03/2015	Spot Bond	100.00000	22.52057	100.00000	22.47784			0.00	0	0.00
ZA009	On 22/04/2015	Spot Bond	100.00000	21.11243	100.00000	21.07237			0.00	0	0.00
ZA010	On 22/04/2015	Spot Bond	100.00000	21.11243	100.00000	21.07237			0.00	0	0.00
ZA011	On 20/05/2015	Spot Bond	100.00000	20.01914	100.00000	19.98116			0.00	0	0.00
ZA012	On 20/05/2015	Spot Bond	100.00000	20.01914	100.00000	19.98116			0.00	0	0.00
ZA013	On 18/06/2015	Spot Bond	100.00000	18.94646	100.00000	18.91051			0.00	0	0.00
ZA014	On 18/06/2015	Spot Bond	100.00000	18.94646	100.00000	18.91051			0.00	0	0.00
ZA015	On 20/07/2015	Spot Bond	100.00000	17.82938	100.00000	17.79556			0.00	0	0.00
ZA016	On 20/07/2015	Spot Bond	100.00000	17.82938	100.00000	17.79556			0.00	0	0.00
ZA017	On 20/08/2015	Spot Bond	100.00000	16.81007	100.00000	16.77817			0.00	0	0.00
ZA018	On 20/08/2015	Spot Bond	100.00000	16.81007	100.00000	16.77817			0.00	0	0.00
ZA019	On 21/09/2015	Spot Bond	100.00000	15.81895	100.00000	15.78894			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM Yield	MarkPrice	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
ZA020	On 21/09/2015	Spot Bond	100.00000	15.81895	100.00000	15.78894			0.00	0	0.00
ZA021	On 20/10/2015	Spot Bond	100.00000	14.97133	100.00000	14.94292			0.00	0	0.00
ZA022	On 18/11/2015	Spot Bond	100.00000	14.16912	100.00000	14.14224			0.00	0	0.00
ZA023	On 20/04/2016	Spot Bond	100.00000	10.59638	100.00000	10.57628			0.00	0	0.00
ZA024	On 20/05/2016	Spot Bond	100.00000	10.00957	100.00000	9.99058			0.00	0	0.00
ZA025	On 21/06/2016	Spot Bond	100.00000	9.41941	100.00000	9.40154			0.00	0	0.00
ZA026	On 21/06/2016	Spot Bond	100.00000	9.41941	100.00000	9.40154			0.00	0	0.00
ZA027	On 20/07/2016	Spot Bond	100.00000	8.91469	100.00000	8.89778			0.00	0	0.00
ZA028	On 19/08/2016	Spot Bond	100.00000	8.42101	100.00000	8.40503			0.00	0	0.00
ZA029	On 20/09/2016	Spot Bond	100.00000	7.92451	100.00000	7.90948			0.00	0	0.00
<b>Total for j-Bonds :</b>								<b>809,151,842,013,075.00</b>	<b>,243,634,756</b>	<b>90 562 086 376.00</b>	
<b>Grand Total:</b>								<b>19,153,580,289,041.00</b>	<b>143,720,069</b>	<b>90 563 546 209.00</b>	